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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/07/2019

TO DATE : 10/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 01/08/2019	Index Future		Buy	8	0.00
ALBI On 01/08/2019	Index Future		Sell	8	0.00
ALBI On 01/08/2019	Index Future		Sell	8	0.00
ALBI On 01/08/2019	Index Future		Buy	8	0.00
I2029 Bond Future					
2029 On 01/08/2019	Bond Future		Buy	22	0.00
2029 On 01/08/2019	Bond Future		Sell	22	0.00
2029 On 01/08/2019	Bond Future		Buy	22	0.00
2029 On 01/08/2019	Bond Future		Sell	22	0.00
I2033 Bond Future					
2033 On 01/08/2019	Bond Future		Buy	65	0.00
2033 On 01/08/2019	Bond Future		Sell	65	0.00

2033 On 01/08/2019	Bond Future	Buy	65	0.00
2033 On 01/08/2019	Bond Future	Sell	65	0.00
I2038 Bond Future				
2038 On 01/08/2019	Bond Future	Sell	51	0.00
2038 On 01/08/2019	Bond Future	Buy	51	0.00
2038 On 01/08/2019	Bond Future	Buy	51	0.00
2038 On 01/08/2019	Bond Future	Sell	51	0.00
I2050 Bond Future				
2050 On 01/08/2019	Bond Future	Buy	77	0.00
2050 On 01/08/2019	Bond Future	Sell	77	0.00
2050 On 01/08/2019	Bond Future	Buy	77	0.00
2050 On 01/08/2019	Bond Future	Sell	77	0.00
R186 Bond Future				
R186 On 01/08/2019	Bond Future	Sell	4	0.00
R186 On 01/08/2019	Bond Future	Buy	4	0.00
R186 On 01/08/2019	Bond Future	Sell	4	0.00
R186 On 01/08/2019	Bond Future	Buy	4	0.00
R186 On 01/08/2019	Bond Future	Buy	11	0.00
R186 On 01/08/2019	Bond Future	Sell	11	0.00
R186 On 01/08/2019	Bond Future	Buy	64	0.00
R186 On 01/08/2019	Bond Future	Sell	64	0.00
R186 On 01/08/2019	Bond Future	Sell	75	0.00
R186 On 01/08/2019	Bond Future	Buy	75	0.00
R202 Bond Future				
R202 On 01/08/2019	Bond Future	Sell	15	0.00
R202 On 01/08/2019	Bond Future	Buy	15	0.00
R202 On 01/08/2019	Bond Future	Buy	15	0.00
R202 On 01/08/2019	Bond Future	Sell	15	0.00
R2030 Bond Future				
2030 On 01/08/2019	Bond Future	Sell	13	0.00
2030 On 01/08/2019	Bond Future	Buy	13	0.00
2030 On 01/08/2019	Bond Future	Sell	14	0.00
2030 On 01/08/2019	Bond Future	Buy	14	0.00
2030 On 01/08/2019	Bond Future	Sell	36	0.00
2030 On 01/08/2019	Bond Future	Buy	36	0.00
2030 On 01/08/2019	Bond Future	Sell	40	0.00
2030 On 01/08/2019	Bond Future	Buy	40	0.00
2030 On 01/08/2019	Bond Future	Sell	41	0.00
2030 On 01/08/2019	Bond Future	Buy	41	0.00
2030 On 01/08/2019	Bond Future	Sell	42	0.00
2030 On 01/08/2019	Bond Future	Buy	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 01/08/2019	Bond Future		Sell	72	0.00
2030 On 01/08/2019	Bond Future		Buy	72	0.00
2030 On 01/08/2019	Bond Future		Sell	115	0.00
2030 On 01/08/2019	Bond Future		Buy	115	0.00
2030 On 01/08/2019	Bond Future		Sell	124	0.00
2030 On 01/08/2019	Bond Future		Buy	124	0.00
2030 On 01/08/2019	Bond Future		Buy	144	0.00
2030 On 01/08/2019	Bond Future		Sell	144	0.00
2030 On 01/08/2019	Bond Future		Sell	165	0.00
2030 On 01/08/2019	Bond Future		Buy	165	0.00
2030 On 01/08/2019	Bond Future		Buy	414	0.00
2030 On 01/08/2019	Bond Future		Sell	414	0.00
2030 On 01/08/2019	Bond Future		Sell	662	0.00
2030 On 01/08/2019	Bond Future		Buy	662	0.00
2030 On 01/08/2019	Bond Future		Buy	704	0.00
2030 On 01/08/2019	Bond Future		Sell	704	0.00
2030 On 01/08/2019	Bond Future		Sell	1,262	0.00
2030 On 01/08/2019	Bond Future		Buy	1,262	0.00

R2032 Bond Future

2032 On 01/08/2019	Bond Future		Sell	19	0.00
2032 On 01/08/2019	Bond Future		Buy	19	0.00
2032 On 01/08/2019	Bond Future		Sell	72	0.00
2032 On 01/08/2019	Bond Future		Buy	72	0.00
2032 On 01/08/2019	Bond Future		Sell	73	0.00
2032 On 01/08/2019	Bond Future		Buy	73	0.00
2032 On 01/08/2019	Bond Future		Sell	152	0.00
2032 On 01/08/2019	Bond Future		Buy	152	0.00
2032 On 01/08/2019	Bond Future		Sell	155	0.00
2032 On 01/08/2019	Bond Future		Buy	155	0.00
2032 On 01/08/2019	Bond Future		Sell	419	0.00
2032 On 01/08/2019	Bond Future		Buy	419	0.00
2032 On 01/08/2019	Bond Future		Sell	835	0.00
2032 On 01/08/2019	Bond Future		Buy	835	0.00
2032 On 01/08/2019	Bond Future		Buy	1,725	0.00
2032 On 01/08/2019	Bond Future		Sell	1,725	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future		Sell	124	0.00
R035 On 01/08/2019	Bond Future		Buy	124	0.00
R035 On 01/08/2019	Bond Future		Buy	124	0.00

R035 On 01/08/2019	Bond Future	Sell	124	0.00
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R2040 Bond Future

2040 On 01/08/2019	Bond Future	Buy	88	0.00
2040 On 01/08/2019	Bond Future	Sell	88	0.00
2040 On 01/08/2019	Bond Future	Buy	88	0.00
2040 On 01/08/2019	Bond Future	Sell	88	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future	Buy	9	0.00
2044 On 01/08/2019	Bond Future	Sell	9	0.00
2044 On 01/08/2019	Bond Future	Buy	72	0.00
2044 On 01/08/2019	Bond Future	Sell	72	0.00
2044 On 01/08/2019	Bond Future	Buy	73	0.00
2044 On 01/08/2019	Bond Future	Sell	73	0.00
2044 On 01/08/2019	Bond Future	Buy	152	0.00
2044 On 01/08/2019	Bond Future	Sell	152	0.00
2044 On 01/08/2019	Bond Future	Buy	155	0.00
2044 On 01/08/2019	Bond Future	Sell	155	0.00
2044 On 01/08/2019	Bond Future	Buy	419	0.00
2044 On 01/08/2019	Bond Future	Sell	419	0.00
2044 On 01/08/2019	Bond Future	Buy	836	0.00
2044 On 01/08/2019	Bond Future	Sell	836	0.00
2044 On 01/08/2019	Bond Future	Buy	1,716	0.00
2044 On 01/08/2019	Bond Future	Sell	1,716	0.00

R209 Bond Future

R209 On 01/08/2019	Bond Future	Sell	2	0.00
R209 On 01/08/2019	Bond Future	Buy	2	0.00
R209 On 01/08/2019	Bond Future	Sell	5	0.00
R209 On 01/08/2019	Bond Future	Buy	5	0.00
R209 On 01/08/2019	Bond Future	Sell	11	0.00
R209 On 01/08/2019	Bond Future	Buy	11	0.00
R209 On 01/08/2019	Bond Future	Sell	15	0.00
R209 On 01/08/2019	Bond Future	Buy	15	0.00
R209 On 01/08/2019	Bond Future	Sell	27	0.00
R209 On 01/08/2019	Bond Future	Buy	27	0.00
R209 On 01/08/2019	Bond Future	Sell	31	0.00
R209 On 01/08/2019	Bond Future	Buy	31	0.00
R209 On 01/08/2019	Bond Future	Sell	34	0.00
R209 On 01/08/2019	Bond Future	Buy	34	0.00
R209 On 01/08/2019	Bond Future	Sell	39	0.00
R209 On 01/08/2019	Bond Future	Buy	39	0.00
R209 On 01/08/2019	Bond Future	Sell	50	0.00
R209 On 01/08/2019	Bond Future	Buy	50	0.00
R209 On 01/08/2019	Bond Future	Sell	90	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/08/2019	Bond Future		Buy	90	0.00
R209 On 01/08/2019	Bond Future		Sell	92	0.00
R209 On 01/08/2019	Bond Future		Buy	92	0.00
R209 On 01/08/2019	Bond Future		Buy	116	0.00
R209 On 01/08/2019	Bond Future		Sell	116	0.00
R209 On 01/08/2019	Bond Future		Sell	143	0.00
R209 On 01/08/2019	Bond Future		Buy	143	0.00
R209 On 01/08/2019	Bond Future		Sell	331	0.00
R209 On 01/08/2019	Bond Future		Buy	331	0.00
R209 On 01/08/2019	Bond Future		Buy	754	0.00
R209 On 01/08/2019	Bond Future		Sell	754	0.00
R210 Bond Future					
R210 On 01/08/2019	Bond Future		Sell	10	0.00
R210 On 01/08/2019	Bond Future		Buy	10	0.00
R210 On 01/08/2019	Bond Future		Buy	10	0.00
R210 On 01/08/2019	Bond Future		Sell	10	0.00
Grand Total for Daily Detailed Turnover:				13,548	0.00