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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/01/2019

TO DATE : 09/01/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/02/2019	Bond Future		Sell	46	0.00
R186 On 07/02/2019	Bond Future		Buy	46	0.00
R186 On 07/02/2019	Bond Future		Buy	46	0.00
R186 On 07/02/2019	Bond Future		Sell	46	0.00
R186 On 07/02/2019	Bond Future		Buy	260	0.00
R186 On 07/02/2019	Bond Future		Sell	260	0.00
R186 On 07/02/2019	Bond Future		Buy	1,270	0.00
R186 On 07/02/2019	Bond Future		Sell	1,270	0.00
R186 On 07/02/2019	Bond Future		Buy	1,530	0.00
R186 On 07/02/2019	Bond Future		Sell	1,530	0.00
R2030 Bond Future					
2030 On 07/02/2019	Bond Future		Buy	260	0.00
2030 On 07/02/2019	Bond Future		Sell	260	0.00

2030 On 07/02/2019	Bond Future	Buy	1,300	0.00
2030 On 07/02/2019	Bond Future	Sell	1,300	0.00
2030 On 07/02/2019	Bond Future	Sell	1,560	0.00
2030 On 07/02/2019	Bond Future	Buy	1,560	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future	Buy	220	0.00
2032 On 07/02/2019	Bond Future	Sell	220	0.00
2032 On 07/02/2019	Bond Future	Buy	1,080	0.00
2032 On 07/02/2019	Bond Future	Sell	1,080	0.00
2032 On 07/02/2019	Bond Future	Buy	1,300	0.00
2032 On 07/02/2019	Bond Future	Sell	1,300	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future	Buy	160	0.00
R035 On 07/02/2019	Bond Future	Sell	160	0.00
R035 On 07/02/2019	Bond Future	Buy	780	0.00
R035 On 07/02/2019	Bond Future	Sell	780	0.00
R035 On 07/02/2019	Bond Future	Sell	940	0.00
R035 On 07/02/2019	Bond Future	Buy	940	0.00

R2040 Bond Future

2040 On 07/02/2019	Bond Future	Buy	100	0.00
2040 On 07/02/2019	Bond Future	Sell	100	0.00
2040 On 07/02/2019	Bond Future	Buy	100	0.00
2040 On 07/02/2019	Bond Future	Sell	100	0.00
2040 On 07/02/2019	Bond Future	Buy	140	0.00
2040 On 07/02/2019	Bond Future	Sell	140	0.00
2040 On 07/02/2019	Bond Future	Buy	280	0.00
2040 On 07/02/2019	Bond Future	Sell	280	0.00
2040 On 07/02/2019	Bond Future	Buy	490	0.00
2040 On 07/02/2019	Bond Future	Sell	490	0.00
2040 On 07/02/2019	Bond Future	Sell	590	0.00
2040 On 07/02/2019	Bond Future	Buy	590	0.00
2040 On 07/02/2019	Bond Future	Sell	790	0.00
2040 On 07/02/2019	Bond Future	Buy	790	0.00
2040 On 07/02/2019	Bond Future	Buy	840	0.00
2040 On 07/02/2019	Bond Future	Sell	840	0.00
2040 On 07/02/2019	Bond Future	Buy	1,700	0.00
2040 On 07/02/2019	Bond Future	Sell	1,700	0.00
2040 On 07/02/2019	Bond Future	Buy	3,210	0.00
2040 On 07/02/2019	Bond Future	Sell	3,210	0.00
2040 On 07/02/2019	Bond Future	Buy	7,060	0.00
2040 On 07/02/2019	Bond Future	Sell	7,060	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/02/2019	Bond Future		Buy	20	0.00
R248 On 07/02/2019	Bond Future		Sell	20	0.00
R248 On 07/02/2019	Bond Future		Buy	150	0.00
R248 On 07/02/2019	Bond Future		Sell	150	0.00
R248 On 07/02/2019	Bond Future		Sell	170	0.00
R248 On 07/02/2019	Bond Future		Buy	170	0.00
Grand Total for Daily Detailed Turnover:				26,392	0.00