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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/01/2019

TO DATE : 11/01/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 07/02/2019			Sell	78	0.00
2050 On 07/02/2019			Buy	78	0.00
2050 On 07/02/2019			Sell	78	0.00
2050 On 07/02/2019			Buy	78	0.00
R186 Bond Future					
R186 On 07/02/2019			Buy	260	0.00
R186 On 07/02/2019			Sell	260	0.00
R186 On 07/02/2019			Buy	1,260	0.00
R186 On 07/02/2019			Sell	1,260	0.00
R186 On 07/02/2019			Buy	1,520	0.00
R186 On 07/02/2019			Sell	1,520	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	1,310	0.00
2030 On 07/02/2019	Bond Future	Sell	1,310	0.00
2030 On 07/02/2019	Bond Future	Buy	1,570	0.00
2030 On 07/02/2019	Bond Future	Sell	1,570	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future	Buy	210	0.00
2032 On 07/02/2019	Bond Future	Sell	210	0.00
2032 On 07/02/2019	Bond Future	Buy	1,070	0.00
2032 On 07/02/2019	Bond Future	Sell	1,070	0.00
2032 On 07/02/2019	Bond Future	Buy	1,280	0.00
2032 On 07/02/2019	Bond Future	Sell	1,280	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future	Buy	150	0.00
R035 On 07/02/2019	Bond Future	Sell	150	0.00
R035 On 07/02/2019	Bond Future	Buy	770	0.00
R035 On 07/02/2019	Bond Future	Sell	770	0.00
R035 On 07/02/2019	Bond Future	Buy	920	0.00
R035 On 07/02/2019	Bond Future	Sell	920	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	500	0.00
2040 On 07/02/2019	Bond Future	Sell	500	0.00
2040 On 07/02/2019	Bond Future	Buy	600	0.00
2040 On 07/02/2019	Bond Future	Sell	600	0.00

R2044 Bond Future

2044 On 07/02/2019	Bond Future	Buy	10	0.00
2044 On 07/02/2019	Bond Future	Sell	10	0.00
2044 On 07/02/2019	Bond Future	Buy	10	0.00
2044 On 07/02/2019	Bond Future	Sell	10	0.00

R2048 Bond Future

R248 On 07/02/2019	Bond Future	Buy	30	0.00
R248 On 07/02/2019	Bond Future	Sell	30	0.00
R248 On 07/02/2019	Bond Future	Buy	140	0.00
R248 On 07/02/2019	Bond Future	Sell	140	0.00
R248 On 07/02/2019	Bond Future	Sell	170	0.00
R248 On 07/02/2019	Bond Future	Buy	170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 Bond Future					
R214 On 07/02/2019	Bond Future		Sell	11	0.00
R214 On 07/02/2019	Bond Future		Buy	11	0.00
R214 On 07/02/2019	Bond Future		Buy	11	0.00
R214 On 07/02/2019	Bond Future		Sell	11	0.00
Grand Total for Daily Detailed Turnover:				12,318	0.00