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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/12/2019

TO DATE : 04/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/02/2020	Bond Future		Buy	120	0.00
R186 On 06/02/2020	Bond Future		Sell	120	0.00
R202 Bond Future					
R202 On 06/02/2020	Bond Future		Sell	43	0.00
R202 On 06/02/2020	Bond Future		Buy	43	0.00
R2023 Bond Future					
R023 On 06/02/2020	Bond Future		Sell	230	0.00
R023 On 06/02/2020	Bond Future		Buy	230	0.00
R2030 Bond Future					
2030 On 06/02/2020	Bond Future		Buy	30	0.00
2030 On 06/02/2020	Bond Future		Sell	30	0.00

2030 On 06/02/2020	Bond Future	Sell	150	0.00
2030 On 06/02/2020	Bond Future	Buy	150	0.00
2030 On 06/02/2020	Bond Future	Buy	208	0.00
2030 On 06/02/2020	Bond Future	Sell	208	0.00
2030 On 06/02/2020	Bond Future	Buy	1,022	0.00
2030 On 06/02/2020	Bond Future	Sell	1,022	0.00
2030 On 06/02/2020	Bond Future	Sell	1,230	0.00
2030 On 06/02/2020	Bond Future	Buy	1,230	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	29	0.00
2032 On 06/02/2020	Bond Future	Buy	29	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	30	0.00
R035 On 06/02/2020	Bond Future	Buy	30	0.00
R035 On 06/02/2020	Bond Future	Sell	30	0.00
R035 On 06/02/2020	Bond Future	Buy	30	0.00
R035 On 06/02/2020	Bond Future	Sell	30	0.00
R035 On 06/02/2020	Bond Future	Buy	30	0.00
R035 On 06/02/2020	Bond Future	Sell	38	0.00
R035 On 06/02/2020	Bond Future	Buy	38	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Sell	220	0.00
2037 On 06/02/2020	Bond Future	Buy	220	0.00
2037 On 06/02/2020	Bond Future	Buy	250	0.00
2037 On 06/02/2020	Bond Future	Sell	250	0.00
2037 On 06/02/2020	Bond Future	Sell	1,070	0.00
2037 On 06/02/2020	Bond Future	Buy	1,070	0.00
2037 On 06/02/2020	Bond Future	Buy	1,290	0.00
2037 On 06/02/2020	Bond Future	Sell	1,290	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Sell	50	0.00
2040 On 06/02/2020	Bond Future	Buy	50	0.00
2040 On 06/02/2020	Bond Future	Sell	90	0.00
2040 On 06/02/2020	Bond Future	Buy	90	0.00
2040 On 06/02/2020	Bond Future	Sell	100	0.00
2040 On 06/02/2020	Bond Future	Buy	100	0.00
2040 On 06/02/2020	Bond Future	Sell	100	0.00
2040 On 06/02/2020	Bond Future	Buy	100	0.00
2040 On 06/02/2020	Bond Future	Sell	420	0.00
2040 On 06/02/2020	Bond Future	Buy	420	0.00
2040 On 06/02/2020	Bond Future	Sell	1,100	0.00
2040 On 06/02/2020	Bond Future	Buy	1,100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/02/2020			Buy	1,860	0.00
2040 On 06/02/2020			Sell	1,860	0.00
R2044 Bond Future					
2044 On 06/02/2020			Sell	12	0.00
2044 On 06/02/2020			Buy	12	0.00
2044 On 06/02/2020			Sell	36	0.00
2044 On 06/02/2020			Buy	36	0.00
2044 On 06/02/2020			Buy	48	0.00
2044 On 06/02/2020			Sell	48	0.00
2044 On 06/02/2020			Buy	48	0.00
2044 On 06/02/2020			Sell	48	0.00
R2048 Bond Future					
R248 On 06/02/2020			Sell	110	0.00
R248 On 06/02/2020			Buy	110	0.00
R209 Bond Future					
R209 On 06/02/2020			Buy	1	0.00
R209 On 06/02/2020			Sell	1	0.00
R209 On 06/02/2020			Sell	3	0.00
R209 On 06/02/2020			Buy	3	0.00
R209 On 06/02/2020			Sell	4	0.00
R209 On 06/02/2020			Buy	4	0.00
R209 On 06/02/2020			Sell	24	0.00
R209 On 06/02/2020			Buy	24	0.00
R209 On 06/02/2020			Sell	27	0.00
R209 On 06/02/2020			Buy	27	0.00
R209 On 06/02/2020			Sell	29	0.00
R209 On 06/02/2020			Buy	29	0.00
R209 On 06/02/2020			Sell	34	0.00
R209 On 06/02/2020			Buy	34	0.00
R209 On 06/02/2020			Sell	41	0.00
R209 On 06/02/2020			Buy	41	0.00
R209 On 06/02/2020			Sell	81	0.00
R209 On 06/02/2020			Buy	81	0.00
R209 On 06/02/2020			Sell	118	0.00
R209 On 06/02/2020			Buy	118	0.00
R209 On 06/02/2020			Buy	169	0.00
R209 On 06/02/2020			Sell	169	0.00
R209 On 06/02/2020			Buy	170	0.00

R209 On 06/02/2020	Bond Future	Sell	170	0.00
R209 On 06/02/2020	Bond Future	Sell	268	0.00
R209 On 06/02/2020	Bond Future	Buy	268	0.00
R209 On 06/02/2020	Bond Future	Buy	629	0.00
R209 On 06/02/2020	Bond Future	Sell	629	0.00

R210 Bond Future

R210 On 06/02/2020	Bond Future	Sell	51	0.00
R210 On 06/02/2020	Bond Future	Buy	51	0.00

Grand Total for Daily Detailed Turnover: **11,643** **0.00**