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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/12/2019

TO DATE : 10/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Buy	13	0.00
R186 On 06/02/2020	Bond Future		Sell	13	0.00
R186 On 06/02/2020	Bond Future		Buy	15	0.00
R186 On 06/02/2020	Bond Future		Sell	15	0.00
R186 On 06/02/2020	Bond Future		Sell	15	0.00
R186 On 06/02/2020	Bond Future		Buy	15	0.00
R186 On 06/02/2020	Bond Future		Buy	16	0.00
R186 On 06/02/2020	Bond Future		Sell	16	0.00
R186 On 06/02/2020	Bond Future		Buy	18	0.00
R186 On 06/02/2020	Bond Future		Sell	18	0.00

R186 On 06/02/2020	Bond Future	Buy	21	0.00
R186 On 06/02/2020	Bond Future	Sell	21	0.00
R186 On 06/02/2020	Bond Future	Buy	22	0.00
R186 On 06/02/2020	Bond Future	Sell	22	0.00
R186 On 06/02/2020	Bond Future	Buy	32	0.00
R186 On 06/02/2020	Bond Future	Sell	32	0.00
R186 On 06/02/2020	Bond Future	Buy	32	0.00
R186 On 06/02/2020	Bond Future	Sell	32	0.00
R186 On 06/02/2020	Bond Future	Buy	48	0.00
R186 On 06/02/2020	Bond Future	Sell	48	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Buy	127	0.00
R186 On 06/02/2020	Bond Future	Sell	127	0.00
R186 On 06/02/2020	Bond Future	Buy	270	0.00
R186 On 06/02/2020	Bond Future	Sell	270	0.00
R186 On 06/02/2020	Bond Future	Buy	427	0.00
R186 On 06/02/2020	Bond Future	Sell	427	0.00
R186 On 06/02/2020	Bond Future	Sell	486	0.00
R186 On 06/02/2020	Bond Future	Buy	486	0.00
R186 On 06/02/2020	Bond Future	Sell	804	0.00
R186 On 06/02/2020	Bond Future	Buy	804	0.00
R186 On 06/02/2020	Bond Future	Buy	863	0.00
R186 On 06/02/2020	Bond Future	Sell	863	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	8	0.00
R023 On 07/05/2020	Bond Future	Buy	8	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	36	0.00
2030 On 06/02/2020	Bond Future	Sell	36	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Buy	150	0.00
2032 On 06/02/2020	Bond Future	Sell	150	0.00
2032 On 06/02/2020	Bond Future	Sell	150	0.00
2032 On 06/02/2020	Bond Future	Buy	150	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	270	0.00
R035 On 06/02/2020	Bond Future	Buy	270	0.00
R035 On 06/02/2020	Bond Future	Sell	270	0.00
R035 On 06/02/2020	Bond Future	Buy	270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 06/02/2020			Buy	140	0.00
2037 On 06/02/2020			Sell	140	0.00
2037 On 06/02/2020			Buy	140	0.00
2037 On 06/02/2020			Sell	140	0.00
R2048 Bond Future					
R248 On 06/02/2020			Sell	1	0.00
R248 On 06/02/2020			Buy	1	0.00
R248 On 06/02/2020			Sell	1	0.00
R248 On 06/02/2020			Buy	1	0.00
R248 On 06/02/2020			Sell	8	0.00
R248 On 06/02/2020			Buy	8	0.00
R248 On 06/02/2020			Buy	8	0.00
R248 On 06/02/2020			Sell	8	0.00
R248 On 06/02/2020			Sell	325	0.00
R248 On 06/02/2020			Buy	325	0.00
R214 Bond Future					
R214 On 06/02/2020			Buy	8	0.00
R214 On 06/02/2020			Sell	8	0.00
R214 On 06/02/2020			Buy	22	0.00
R214 On 06/02/2020			Sell	22	0.00
R214 On 06/02/2020			Buy	37	0.00
R214 On 06/02/2020			Sell	37	0.00
R214 On 06/02/2020			Buy	71	0.00
R214 On 06/02/2020			Sell	71	0.00
R214 On 06/02/2020			Buy	161	0.00
R214 On 06/02/2020			Sell	161	0.00
R214 On 06/02/2020			Buy	299	0.00
R214 On 06/02/2020			Sell	299	0.00
Grand Total for Daily Detailed Turnover:				5,519	0.00