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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/12/2018

TO DATE : 21/12/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/02/2019	Bond Future		Buy	3	0.00
R186 On 07/02/2019	Bond Future		Sell	3	0.00
R186 On 07/02/2019	Bond Future		Buy	74	0.00
R186 On 07/02/2019	Bond Future		Sell	74	0.00
R186 On 07/02/2019	Bond Future		Buy	77	0.00
R186 On 07/02/2019	Bond Future		Sell	77	0.00
R2030 Bond Future					
2030 On 07/02/2019	Bond Future		Buy	1	0.00
2030 On 07/02/2019	Bond Future		Sell	1	0.00
R2032 Bond Future					
2032 On 07/02/2019	Bond Future		Buy	1	0.00
2032 On 07/02/2019	Bond Future		Sell	1	0.00

2032 On 07/02/2019	Bond Future	Buy	1	0.00
2032 On 07/02/2019	Bond Future	Sell	1	0.00
2032 On 07/02/2019	Bond Future	Buy	8	0.00
2032 On 07/02/2019	Bond Future	Sell	8	0.00
2032 On 07/02/2019	Bond Future	Buy	77	0.00
2032 On 07/02/2019	Bond Future	Sell	77	0.00
2032 On 07/02/2019	Bond Future	Buy	87	0.00
2032 On 07/02/2019	Bond Future	Sell	87	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future	Buy	1	0.00
R035 On 07/02/2019	Bond Future	Sell	1	0.00
R035 On 07/02/2019	Bond Future	Buy	5	0.00
R035 On 07/02/2019	Bond Future	Sell	5	0.00
R035 On 07/02/2019	Bond Future	Buy	51	0.00
R035 On 07/02/2019	Bond Future	Sell	51	0.00
R035 On 07/02/2019	Bond Future	Sell	57	0.00
R035 On 07/02/2019	Bond Future	Buy	57	0.00

R2037 Bond Future

2037 On 07/02/2019	Bond Future	Buy	1	0.00
2037 On 07/02/2019	Bond Future	Sell	1	0.00
2037 On 07/02/2019	Bond Future	Buy	1	0.00
2037 On 07/02/2019	Bond Future	Sell	1	0.00
2037 On 07/02/2019	Bond Future	Buy	11	0.00
2037 On 07/02/2019	Bond Future	Sell	11	0.00
2037 On 07/02/2019	Bond Future	Sell	60	0.00
2037 On 07/02/2019	Bond Future	Buy	60	0.00
2037 On 07/02/2019	Bond Future	Buy	113	0.00
2037 On 07/02/2019	Bond Future	Sell	113	0.00
2037 On 07/02/2019	Bond Future	Buy	126	0.00
2037 On 07/02/2019	Bond Future	Sell	126	0.00
2037 On 07/02/2019	Bond Future	Sell	250	0.00
2037 On 07/02/2019	Bond Future	Buy	250	0.00
2037 On 07/02/2019	Bond Future	Sell	310	0.00
2037 On 07/02/2019	Bond Future	Buy	310	0.00

R2040 Bond Future

2040 On 07/02/2019	Bond Future	Buy	1	0.00
2040 On 07/02/2019	Bond Future	Sell	1	0.00
2040 On 07/02/2019	Bond Future	Buy	9	0.00
2040 On 07/02/2019	Bond Future	Sell	9	0.00
2040 On 07/02/2019	Bond Future	Buy	91	0.00
2040 On 07/02/2019	Bond Future	Sell	91	0.00
2040 On 07/02/2019	Bond Future	Buy	101	0.00
2040 On 07/02/2019	Bond Future	Sell	101	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/02/2019	Bond Future		Buy	113	0.00
2040 On 07/02/2019	Bond Future		Sell	113	0.00
2040 On 07/02/2019	Bond Future		Buy	210	0.00
2040 On 07/02/2019	Bond Future		Sell	210	0.00
2040 On 07/02/2019	Bond Future		Buy	323	0.00
2040 On 07/02/2019	Bond Future		Sell	323	0.00
R208 Bond Futures					
R208 On 07/02/2019	Bond Future		Buy	282	0.00
R208 On 07/02/2019	Bond Future		Sell	282	0.00
R209 Bond Future					
R209 On 07/02/2019	Bond Future		Buy	6	0.00
R209 On 07/02/2019	Bond Future		Sell	6	0.00
R209 On 07/02/2019	Bond Future		Buy	58	0.00
R209 On 07/02/2019	Bond Future		Sell	58	0.00
R209 On 07/02/2019	Bond Future		Sell	64	0.00
R209 On 07/02/2019	Bond Future		Buy	64	0.00
R209 On 07/02/2019	Bond Future		Sell	688	0.00
R209 On 07/02/2019	Bond Future		Buy	688	0.00
R209 On 07/02/2019	Bond Future		Sell	1,218	0.00
R209 On 07/02/2019	Bond Future		Buy	1,218	0.00
R209 On 07/02/2019	Bond Future		Sell	1,988	0.00
R209 On 07/02/2019	Bond Future		Buy	1,988	0.00
R209 On 07/02/2019	Bond Future		Buy	3,206	0.00
R209 On 07/02/2019	Bond Future		Sell	3,206	0.00
Grand Total for Daily Detailed Turnover:				9,673	0.00