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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/03/2019

TO DATE : 06/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2019	Bond Future		Buy	600	0.00
R186 On 02/05/2019	Bond Future		Sell	600	0.00
R186 On 02/05/2019	Bond Future		Sell	600	0.00
R186 On 02/05/2019	Bond Future		Buy	600	0.00
R2030 Bond Future					
2030 On 02/05/2019	Bond Future		Buy	5	0.00
2030 On 02/05/2019	Bond Future		Sell	5	0.00
2030 On 02/05/2019	Bond Future		Buy	32	0.00
2030 On 02/05/2019	Bond Future		Sell	32	0.00
2030 On 02/05/2019	Bond Future		Buy	157	0.00
2030 On 02/05/2019	Bond Future		Sell	157	0.00
2030 On 02/05/2019	Bond Future		Buy	166	0.00
2030 On 02/05/2019	Bond Future		Sell	166	0.00

2030 On 02/05/2019	Bond Future	Buy	185	0.00
2030 On 02/05/2019	Bond Future	Sell	185	0.00
2030 On 02/05/2019	Bond Future	Buy	297	0.00
2030 On 02/05/2019	Bond Future	Sell	297	0.00
2030 On 02/05/2019	Bond Future	Buy	1,032	0.00
2030 On 02/05/2019	Bond Future	Sell	1,032	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Sell	20	0.00
R035 On 02/05/2019	Bond Future	Buy	20	0.00
R035 On 02/05/2019	Bond Future	Sell	550	0.00
R035 On 02/05/2019	Bond Future	Buy	550	0.00
R035 On 02/05/2019	Bond Future	Sell	1,430	0.00
R035 On 02/05/2019	Bond Future	Buy	1,430	0.00
R035 On 02/05/2019	Bond Future	Sell	2,000	0.00
R035 On 02/05/2019	Bond Future	Buy	2,000	0.00

R2044 Bond Future

2044 On 02/05/2019	Bond Future	Sell	17	0.00
2044 On 02/05/2019	Bond Future	Buy	17	0.00
2044 On 02/05/2019	Bond Future	Sell	21	0.00
2044 On 02/05/2019	Bond Future	Buy	21	0.00
2044 On 02/05/2019	Bond Future	Sell	30	0.00
2044 On 02/05/2019	Bond Future	Buy	30	0.00
2044 On 02/05/2019	Bond Future	Sell	33	0.00
2044 On 02/05/2019	Bond Future	Buy	33	0.00
2044 On 02/05/2019	Bond Future	Sell	60	0.00
2044 On 02/05/2019	Bond Future	Buy	60	0.00
2044 On 02/05/2019	Bond Future	Sell	74	0.00
2044 On 02/05/2019	Bond Future	Buy	74	0.00
2044 On 02/05/2019	Bond Future	Sell	116	0.00
2044 On 02/05/2019	Bond Future	Buy	116	0.00
2044 On 02/05/2019	Bond Future	Sell	125	0.00
2044 On 02/05/2019	Bond Future	Buy	125	0.00
2044 On 02/05/2019	Bond Future	Sell	138	0.00
2044 On 02/05/2019	Bond Future	Buy	138	0.00
2044 On 02/05/2019	Bond Future	Sell	196	0.00
2044 On 02/05/2019	Bond Future	Buy	196	0.00
2044 On 02/05/2019	Bond Future	Buy	810	0.00
2044 On 02/05/2019	Bond Future	Sell	810	0.00

R2048 Bond Future

R248 On 02/05/2019	Bond Future	Sell	30	0.00
R248 On 02/05/2019	Bond Future	Buy	30	0.00
R248 On 02/05/2019	Bond Future	Sell	30	0.00
R248 On 02/05/2019	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/05/2019	Bond Future		Buy	200	0.00
R248 On 02/05/2019	Bond Future		Sell	200	0.00
R248 On 02/05/2019	Bond Future		Buy	490	0.00
R248 On 02/05/2019	Bond Future		Sell	490	0.00
R248 On 02/05/2019	Bond Future		Sell	690	0.00
R248 On 02/05/2019	Bond Future		Buy	690	0.00
R213 Bond Future					
R213 On 02/05/2019	Bond Future		Sell	40	0.00
R213 On 02/05/2019	Bond Future		Buy	40	0.00
R213 On 02/05/2019	Bond Future		Buy	40	0.00
R213 On 02/05/2019	Bond Future		Sell	40	0.00
Grand Total for Daily Detailed Turnover:				10,214	0.00