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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/11/2019

TO DATE : 12/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/02/2020			Buy	3,000	0.00
2025 On 06/02/2020			Sell	3,000	0.00
R186 Bond Future					
R186 On 06/02/2020			Buy	1	0.00
R186 On 06/02/2020			Sell	1	0.00
R186 On 06/02/2020			Buy	1	0.00
R186 On 06/02/2020			Sell	1	0.00
R186 On 06/02/2020			Buy	1	0.00
R186 On 06/02/2020			Sell	1	0.00
R186 On 06/02/2020			Buy	1	0.00
R186 On 06/02/2020			Sell	1	0.00
R186 On 06/02/2020			Buy	1	0.00
R186 On 06/02/2020			Sell	1	0.00

R186 On 06/02/2020	Bond Future	Buy	2	0.00
R186 On 06/02/2020	Bond Future	Sell	2	0.00
R186 On 06/02/2020	Bond Future	Buy	2	0.00
R186 On 06/02/2020	Bond Future	Sell	2	0.00
R186 On 06/02/2020	Bond Future	Buy	2	0.00
R186 On 06/02/2020	Bond Future	Sell	2	0.00
R186 On 06/02/2020	Bond Future	Buy	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	0.00
R186 On 06/02/2020	Bond Future	Buy	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	0.00
R186 On 06/02/2020	Bond Future	Buy	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	0.00
R186 On 06/02/2020	Bond Future	Buy	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	0.00
R186 On 06/02/2020	Bond Future	Buy	5	0.00
R186 On 06/02/2020	Bond Future	Sell	5	0.00
R186 On 06/02/2020	Bond Future	Buy	5	0.00
R186 On 06/02/2020	Bond Future	Sell	5	0.00
R186 On 06/02/2020	Bond Future	Sell	7	0.00
R186 On 06/02/2020	Bond Future	Buy	7	0.00
R186 On 06/02/2020	Bond Future	Sell	7	0.00
R186 On 06/02/2020	Bond Future	Buy	7	0.00
R186 On 06/02/2020	Bond Future	Buy	8	0.00
R186 On 06/02/2020	Bond Future	Sell	8	0.00
R186 On 06/02/2020	Bond Future	Buy	8	0.00
R186 On 06/02/2020	Bond Future	Sell	8	0.00
R186 On 06/02/2020	Bond Future	Buy	9	0.00
R186 On 06/02/2020	Bond Future	Sell	9	0.00
R186 On 06/02/2020	Bond Future	Buy	12	0.00
R186 On 06/02/2020	Bond Future	Sell	12	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	37	0.00
R186 On 06/02/2020	Bond Future	Sell	37	0.00
R186 On 06/02/2020	Bond Future	Buy	56	0.00
R186 On 06/02/2020	Bond Future	Sell	56	0.00
R186 On 06/02/2020	Bond Future	Buy	58	0.00
R186 On 06/02/2020	Bond Future	Sell	58	0.00
R186 On 06/02/2020	Bond Future	Buy	66	0.00
R186 On 06/02/2020	Bond Future	Sell	66	0.00
R186 On 06/02/2020	Bond Future	Buy	90	0.00
R186 On 06/02/2020	Bond Future	Sell	90	0.00
R186 On 06/02/2020	Bond Future	Buy	257	0.00
R186 On 06/02/2020	Bond Future	Sell	257	0.00
R186 On 06/02/2020	Bond Future	Buy	302	0.00
R186 On 06/02/2020	Bond Future	Sell	302	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Buy	982	0.00
R186 On 06/02/2020	Bond Future		Sell	982	0.00
R2023 Bond Future					
R023 On 07/05/2020	Bond Future		Sell	101	0.00
R023 On 07/05/2020	Bond Future		Buy	101	0.00
R023 On 07/05/2020	Bond Future		Sell	166	0.00
R023 On 07/05/2020	Bond Future		Buy	166	0.00
R023 On 07/05/2020	Bond Future		Sell	183	0.00
R023 On 07/05/2020	Bond Future		Buy	183	0.00
R023 On 07/05/2020	Bond Future		Sell	187	0.00
R023 On 07/05/2020	Bond Future		Buy	187	0.00
R023 On 07/05/2020	Bond Future		Sell	540	0.00
R023 On 07/05/2020	Bond Future		Buy	540	0.00
R023 On 07/05/2020	Bond Future		Buy	1,177	0.00
R023 On 07/05/2020	Bond Future		Sell	1,177	0.00
R2035 Bond Future					
R035 On 06/02/2020	Bond Future		Sell	274	0.00
R035 On 06/02/2020	Bond Future		Buy	274	0.00
R035 On 06/02/2020	Bond Future		Sell	570	0.00
R035 On 06/02/2020	Bond Future		Buy	570	0.00
R035 On 06/02/2020	Bond Future		Sell	844	0.00
R035 On 06/02/2020	Bond Future		Buy	844	0.00
R2044 Bond Future					
2044 On 06/02/2020	Bond Future		Sell	1	0.00
2044 On 06/02/2020	Bond Future		Buy	1	0.00
2044 On 06/02/2020	Bond Future		Sell	1	0.00
2044 On 06/02/2020	Bond Future		Buy	1	0.00
2044 On 06/02/2020	Bond Future		Buy	619	0.00
2044 On 06/02/2020	Bond Future		Sell	619	0.00
2044 On 06/02/2020	Bond Future		Buy	619	0.00
2044 On 06/02/2020	Bond Future		Sell	619	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Sell	7	0.00
R208 On 06/02/2020	Bond Future		Buy	7	0.00
R208 On 06/02/2020	Bond Future		Buy	7	0.00
R208 On 06/02/2020	Bond Future		Sell	7	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	738	0.00
R209 On 06/02/2020	Bond Future	Sell	738	0.00
R209 On 06/02/2020	Bond Future	Sell	738	0.00
R209 On 06/02/2020	Bond Future	Buy	738	0.00

Grand Total for Daily Detailed Turnover: **11,736** **0.00**