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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/12/2019

TO DATE : 05/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 Bond Future					
ES42 On 06/02/2020	Bond Future		Sell	70	0.00
ES42 On 06/02/2020	Bond Future		Buy	70	0.00
ES42 On 06/02/2020	Bond Future		Sell	70	0.00
ES42 On 06/02/2020	Bond Future		Buy	70	0.00
ES42 On 06/02/2020	Bond Future		Sell	70	0.00
ES42 On 06/02/2020	Bond Future		Buy	70	0.00
ES42 On 06/02/2020	Bond Future		Buy	70	0.00
ES42 On 06/02/2020	Bond Future		Sell	70	0.00
ES42 On 06/02/2020	Bond Future		Buy	77	0.00
ES42 On 06/02/2020	Bond Future		Sell	77	0.00
I2038 Bond Future					
2038 On 06/02/2020	Bond Future		Buy	16	0.00
2038 On 06/02/2020	Bond Future		Sell	16	0.00

R186 Bond Future

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	16	0.00
R186 On 06/02/2020	Bond Future	Sell	16	0.00
R186 On 06/02/2020	Bond Future	Buy	23	0.00
R186 On 06/02/2020	Bond Future	Sell	23	0.00
R186 On 06/02/2020	Bond Future	Buy	30	0.00
R186 On 06/02/2020	Bond Future	Sell	30	0.00
R186 On 06/02/2020	Bond Future	Sell	30	0.00
R186 On 06/02/2020	Bond Future	Buy	30	0.00
R186 On 06/02/2020	Bond Future	Sell	59	0.00
R186 On 06/02/2020	Bond Future	Buy	59	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	Sell	470	0.00
R186 On 06/02/2020	Bond Future	Buy	470	0.00
R186 On 06/02/2020	Bond Future	Sell	570	0.00
R186 On 06/02/2020	Bond Future	Buy	570	0.00

R197 Bond Future

R197 On 06/02/2020	Bond Future	Buy	40	0.00
R197 On 06/02/2020	Bond Future	Sell	40	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	5	0.00
2030 On 06/02/2020	Bond Future	Sell	5	0.00
2030 On 06/02/2020	Bond Future	Sell	10	0.00
2030 On 06/02/2020	Bond Future	Buy	10	0.00
2030 On 06/02/2020	Bond Future	Sell	10	0.00
2030 On 06/02/2020	Bond Future	Buy	10	0.00
2030 On 06/02/2020	Bond Future	Buy	13	0.00
2030 On 06/02/2020	Bond Future	Sell	13	0.00
2030 On 06/02/2020	Bond Future	Sell	13	0.00
2030 On 06/02/2020	Bond Future	Buy	13	0.00
2030 On 06/02/2020	Bond Future	Sell	16	0.00
2030 On 06/02/2020	Bond Future	Buy	16	0.00
2030 On 06/02/2020	Bond Future	Sell	21	0.00
2030 On 06/02/2020	Bond Future	Buy	21	0.00
2030 On 06/02/2020	Bond Future	Sell	35	0.00
2030 On 06/02/2020	Bond Future	Buy	35	0.00
2030 On 06/02/2020	Bond Future	Sell	82	0.00
2030 On 06/02/2020	Bond Future	Buy	82	0.00
2030 On 06/02/2020	Bond Future	Sell	90	0.00
2030 On 06/02/2020	Bond Future	Buy	90	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/02/2020			Sell	103	0.00
2030 On 06/02/2020			Buy	103	0.00
2030 On 06/02/2020			Sell	106	0.00
2030 On 06/02/2020			Buy	106	0.00
2030 On 06/02/2020			Buy	207	0.00
2030 On 06/02/2020			Sell	207	0.00
2030 On 06/02/2020			Sell	370	0.00
2030 On 06/02/2020			Buy	370	0.00
2030 On 06/02/2020			Buy	1,013	0.00
2030 On 06/02/2020			Sell	1,013	0.00
2030 On 06/02/2020			Sell	1,220	0.00
2030 On 06/02/2020			Buy	1,220	0.00
R2035 Bond Future					
R035 On 06/02/2020			Buy	3	0.00
R035 On 06/02/2020			Sell	3	0.00
R035 On 06/02/2020			Buy	7	0.00
R035 On 06/02/2020			Sell	7	0.00
R035 On 06/02/2020			Sell	10	0.00
R035 On 06/02/2020			Buy	10	0.00
R2037 Bond Future					
2037 On 06/02/2020			Buy	25	0.00
2037 On 06/02/2020			Sell	25	0.00
2037 On 06/02/2020			Sell	217	0.00
2037 On 06/02/2020			Buy	217	0.00
2037 On 06/02/2020			Sell	1,063	0.00
2037 On 06/02/2020			Buy	1,063	0.00
2037 On 06/02/2020			Sell	1,280	0.00
2037 On 06/02/2020			Buy	1,280	0.00
R2044 Bond Future					
2044 On 06/02/2020			Buy	2	0.00
2044 On 06/02/2020			Sell	2	0.00
2044 On 06/02/2020			Buy	2	0.00
2044 On 06/02/2020			Sell	2	0.00
2044 On 06/02/2020			Sell	2	0.00
2044 On 06/02/2020			Buy	2	0.00
2044 On 06/02/2020			Sell	3	0.00
2044 On 06/02/2020			Buy	3	0.00
2044 On 06/02/2020			Sell	3	0.00

2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	0.00
2044 On 06/02/2020	Bond Future	Sell	6	0.00
2044 On 06/02/2020	Bond Future	Buy	6	0.00
2044 On 06/02/2020	Bond Future	Buy	6	0.00
2044 On 06/02/2020	Bond Future	Sell	6	0.00
2044 On 06/02/2020	Bond Future	Sell	6	0.00
2044 On 06/02/2020	Bond Future	Buy	6	0.00
2044 On 06/02/2020	Bond Future	Sell	9	0.00
2044 On 06/02/2020	Bond Future	Buy	9	0.00
2044 On 06/02/2020	Bond Future	Buy	9	0.00
2044 On 06/02/2020	Bond Future	Sell	9	0.00
2044 On 06/02/2020	Bond Future	Sell	9	0.00
2044 On 06/02/2020	Bond Future	Buy	9	0.00
2044 On 06/02/2020	Bond Future	Sell	13	0.00
2044 On 06/02/2020	Bond Future	Buy	13	0.00
2044 On 06/02/2020	Bond Future	Sell	14	0.00
2044 On 06/02/2020	Bond Future	Buy	14	0.00
2044 On 06/02/2020	Bond Future	Sell	18	0.00
2044 On 06/02/2020	Bond Future	Buy	18	0.00
2044 On 06/02/2020	Bond Future	Buy	18	0.00
2044 On 06/02/2020	Bond Future	Sell	18	0.00
2044 On 06/02/2020	Bond Future	Sell	18	0.00
2044 On 06/02/2020	Bond Future	Buy	18	0.00
2044 On 06/02/2020	Bond Future	Sell	20	0.00
2044 On 06/02/2020	Bond Future	Buy	20	0.00
2044 On 06/02/2020	Bond Future	Buy	20	0.00
2044 On 06/02/2020	Bond Future	Sell	20	0.00
2044 On 06/02/2020	Bond Future	Sell	20	0.00
2044 On 06/02/2020	Bond Future	Buy	20	0.00
2044 On 06/02/2020	Bond Future	Sell	27	0.00
2044 On 06/02/2020	Bond Future	Buy	27	0.00
2044 On 06/02/2020	Bond Future	Buy	27	0.00
2044 On 06/02/2020	Bond Future	Sell	27	0.00
2044 On 06/02/2020	Bond Future	Sell	27	0.00
2044 On 06/02/2020	Bond Future	Buy	27	0.00
2044 On 06/02/2020	Bond Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2044 On 06/02/2020	Bond Future		Buy	28	0.00
2044 On 06/02/2020	Bond Future		Sell	32	0.00
2044 On 06/02/2020	Bond Future		Buy	32	0.00
2044 On 06/02/2020	Bond Future		Buy	32	0.00
2044 On 06/02/2020	Bond Future		Sell	32	0.00
2044 On 06/02/2020	Bond Future		Sell	32	0.00
2044 On 06/02/2020	Bond Future		Buy	32	0.00
2044 On 06/02/2020	Bond Future		Sell	37	0.00
2044 On 06/02/2020	Bond Future		Buy	37	0.00
2044 On 06/02/2020	Bond Future		Buy	37	0.00
2044 On 06/02/2020	Bond Future		Sell	37	0.00
2044 On 06/02/2020	Bond Future		Sell	37	0.00
2044 On 06/02/2020	Bond Future		Buy	37	0.00
2044 On 06/02/2020	Bond Future		Sell	49	0.00
2044 On 06/02/2020	Bond Future		Buy	49	0.00
2044 On 06/02/2020	Bond Future		Buy	59	0.00
2044 On 06/02/2020	Bond Future		Sell	59	0.00
2044 On 06/02/2020	Bond Future		Sell	59	0.00
2044 On 06/02/2020	Bond Future		Buy	59	0.00
2044 On 06/02/2020	Bond Future		Sell	59	0.00
2044 On 06/02/2020	Bond Future		Buy	59	0.00
2044 On 06/02/2020	Bond Future		Sell	59	0.00
2044 On 06/02/2020	Bond Future		Buy	59	0.00
2044 On 06/02/2020	Bond Future		Sell	74	0.00
2044 On 06/02/2020	Bond Future		Buy	74	0.00
2044 On 06/02/2020	Bond Future		Buy	74	0.00
2044 On 06/02/2020	Bond Future		Sell	74	0.00
2044 On 06/02/2020	Bond Future		Sell	74	0.00
2044 On 06/02/2020	Bond Future		Buy	74	0.00
2044 On 06/02/2020	Bond Future		Buy	107	0.00
2044 On 06/02/2020	Bond Future		Sell	107	0.00
2044 On 06/02/2020	Bond Future		Buy	290	0.00
2044 On 06/02/2020	Bond Future		Buy	290	0.00
2044 On 06/02/2020	Bond Future		Sell	290	0.00
2044 On 06/02/2020	Bond Future		Sell	290	0.00
2044 On 06/02/2020	Bond Future		Buy	290	0.00
2044 On 06/02/2020	Bond Future		Sell	290	0.00
2044 On 06/02/2020	Bond Future		Sell	530	0.00
2044 On 06/02/2020	Bond Future		Sell	530	0.00
2044 On 06/02/2020	Bond Future		Buy	530	0.00
2044 On 06/02/2020	Bond Future		Buy	530	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future		Buy	100	0.00
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R248 On 06/02/2020	Bond Future	Sell	100	0.00
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R208 Bond Futures

R208 On 06/02/2020	Bond Future	Buy	36	0.00
R208 On 06/02/2020	Bond Future	Sell	36	0.00
R208 On 06/02/2020	Bond Future	Buy	36	0.00
R208 On 06/02/2020	Bond Future	Sell	36	0.00
R208 On 06/02/2020	Bond Future	Buy	121	0.00
R208 On 06/02/2020	Bond Future	Sell	121	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	10	0.00
R209 On 06/02/2020	Bond Future	Sell	10	0.00

R213 Bond Future

R213 On 06/02/2020	Bond Future	Sell	7	0.00
R213 On 06/02/2020	Bond Future	Buy	7	0.00

R214 Bond Future

R214 On 06/02/2020	Bond Future	Sell	2	0.00
R214 On 06/02/2020	Bond Future	Buy	2	0.00
R214 On 06/02/2020	Bond Future	Sell	3	0.00
R214 On 06/02/2020	Bond Future	Buy	3	0.00
R214 On 06/02/2020	Bond Future	Sell	18	0.00
R214 On 06/02/2020	Bond Future	Buy	18	0.00
R214 On 06/02/2020	Bond Future	Sell	21	0.00
R214 On 06/02/2020	Bond Future	Buy	21	0.00
R214 On 06/02/2020	Bond Future	Sell	25	0.00
R214 On 06/02/2020	Bond Future	Buy	25	0.00
R214 On 06/02/2020	Bond Future	Sell	31	0.00
R214 On 06/02/2020	Bond Future	Buy	31	0.00
R214 On 06/02/2020	Bond Future	Sell	61	0.00
R214 On 06/02/2020	Bond Future	Buy	61	0.00
R214 On 06/02/2020	Bond Future	Sell	90	0.00
R214 On 06/02/2020	Bond Future	Buy	90	0.00
R214 On 06/02/2020	Bond Future	Sell	204	0.00
R214 On 06/02/2020	Bond Future	Buy	204	0.00
R214 On 06/02/2020	Bond Future	Buy	455	0.00
R214 On 06/02/2020	Bond Future	Sell	455	0.00

Grand Total for Daily Detailed Turnover:			11,871	0.00
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