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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2019

TO DATE : 09/12/2019

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

R186 On 06/02/2020	Bond Future		Buy	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	30	0.00
R186 On 06/02/2020	Bond Future		Buy	274	0.00
R186 On 06/02/2020	Bond Future		Sell	274	0.00
R186 On 06/02/2020	Bond Future		Sell	427	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		Buy	427	0.00
R186 On 06/02/2020	Bond Future		Buy	452	0.00
R186 On 06/02/2020	Bond Future		Sell	452	0.00
R186 On 06/02/2020	Bond Future		Buy	486	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	486	0.00
R186 On 06/02/2020	Bond Future	Sell	726	0.00
R186 On 06/02/2020	Bond Future	Buy	726	0.00
R186 On 06/02/2020	Bond Future	Buy	804	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	Sell	804	0.00
R186 On 06/02/2020	Bond Future	Sell	863	0.00
R186 On 06/02/2020	Bond Future	Buy	863	0.00
R186 On 06/02/2020	Bond Future	Sell	863	0.00
R186 On 06/02/2020	Bond Future	Buy	863	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	167	0.00
2030 On 06/02/2020	Bond Future	Sell	167	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	130	0.00
R035 On 06/02/2020	Bond Future	Buy	130	0.00
R035 On 06/02/2020	Bond Future	Buy	130	0.00
R035 On 06/02/2020	Bond Future	Sell	130	0.00
R035 On 06/02/2020	Bond Future	Buy	218	0.00
R035 On 06/02/2020	Bond Future	Sell	218	0.00
R035 On 06/02/2020	Bond Future	Buy	396	0.00
R035 On 06/02/2020	Bond Future	Sell	396	0.00
R035 On 06/02/2020	Bond Future	Buy	614	0.00
R035 On 06/02/2020	Bond Future	Sell	614	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Sell	47	0.00
2037 On 06/02/2020	Bond Future	Buy	47	0.00
2037 On 06/02/2020	Bond Future	Sell	1,000	0.00
2037 On 06/02/2020	Bond Future	Buy	1,000	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	19	0.00
2044 On 06/02/2020	Bond Future	Buy	19	0.00
2044 On 06/02/2020	Bond Future	Sell	19	0.00
2044 On 06/02/2020	Bond Future	Buy	19	0.00
2044 On 06/02/2020	Bond Future	Sell	250	0.00
2044 On 06/02/2020	Bond Future	Buy	250	0.00
2044 On 06/02/2020	Bond Future	Sell	250	0.00
2044 On 06/02/2020	Bond Future	Buy	250	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/02/2020	Bond Future		Sell	100	0.00
R248 On 06/02/2020	Bond Future		Buy	100	0.00
R248 On 06/02/2020	Bond Future		Sell	120	0.00
R248 On 06/02/2020	Bond Future		Buy	120	0.00
R248 On 06/02/2020	Bond Future		Buy	120	0.00
R248 On 06/02/2020	Bond Future		Sell	120	0.00
R248 On 06/02/2020	Bond Future		Buy	128	0.00
R248 On 06/02/2020	Bond Future		Sell	128	0.00
R248 On 06/02/2020	Bond Future		Buy	384	0.00
R248 On 06/02/2020	Bond Future		Sell	384	0.00
R248 On 06/02/2020	Bond Future		Sell	512	0.00
R248 On 06/02/2020	Bond Future		Buy	512	0.00
R248 On 06/02/2020	Bond Future		Sell	1,000	0.00
R248 On 06/02/2020	Bond Future		Buy	1,000	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Buy	43	0.00
R208 On 06/02/2020	Bond Future		Sell	43	0.00
R208 On 06/02/2020	Bond Future		Buy	85	0.00
R208 On 06/02/2020	Bond Future		Sell	85	0.00
R208 On 06/02/2020	Bond Future		Sell	128	0.00
R208 On 06/02/2020	Bond Future		Buy	128	0.00
R214 Bond Future					
R214 On 06/02/2020	Bond Future		Buy	1,000	0.00
R214 On 06/02/2020	Bond Future		Sell	1,000	0.00
Grand Total for Daily Detailed Turnover:				13,532	0.00