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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/12/2019

TO DATE : 11/12/2019

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

R186 On 06/02/2020	Bond Future		Buy	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	28	0.00
R186 On 06/02/2020	Bond Future		Buy	28	0.00
R186 On 06/02/2020	Bond Future		Sell	40	0.00
R186 On 06/02/2020	Bond Future		Buy	40	0.00
R186 On 06/02/2020	Bond Future		Sell	40	0.00
R186 On 06/02/2020	Bond Future		Buy	40	0.00
R186 On 06/02/2020	Bond Future		Sell	140	0.00
R186 On 06/02/2020	Bond Future		Buy	140	0.00
R186 On 06/02/2020	Bond Future		Sell	140	0.00
R186 On 06/02/2020	Bond Future		Buy	140	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Buy	5	0.00
R023 On 06/02/2020	Bond Future	Sell	5	0.00
R023 On 06/02/2020	Bond Future	Buy	18	0.00
R023 On 06/02/2020	Bond Future	Sell	18	0.00
R023 On 06/02/2020	Bond Future	Sell	23	0.00
R023 On 06/02/2020	Bond Future	Buy	23	0.00
R023 On 07/05/2020	Bond Future	Sell	1,000	0.00
R023 On 07/05/2020	Bond Future	Buy	1,000	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Sell	20	0.00
2030 On 06/02/2020	Bond Future	Buy	20	0.00
2030 On 06/02/2020	Bond Future	Buy	21	0.00
2030 On 06/02/2020	Bond Future	Sell	21	0.00
2030 On 06/02/2020	Bond Future	Sell	46	0.00
2030 On 06/02/2020	Bond Future	Buy	46	0.00
2030 On 06/02/2020	Bond Future	Buy	70	0.00
2030 On 06/02/2020	Bond Future	Sell	70	0.00
2030 On 06/02/2020	Bond Future	Sell	80	0.00
2030 On 06/02/2020	Bond Future	Buy	80	0.00
2030 On 06/02/2020	Bond Future	Sell	91	0.00
2030 On 06/02/2020	Bond Future	Buy	91	0.00
2030 On 06/02/2020	Bond Future	Buy	146	0.00
2030 On 06/02/2020	Bond Future	Sell	146	0.00
2030 On 06/02/2020	Bond Future	Buy	160	0.00
2030 On 06/02/2020	Bond Future	Sell	160	0.00
2030 On 06/02/2020	Bond Future	Buy	160	0.00
2030 On 06/02/2020	Bond Future	Sell	160	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Buy	5	0.00
2032 On 06/02/2020	Bond Future	Sell	5	0.00
2032 On 06/02/2020	Bond Future	Buy	300	0.00
2032 On 06/02/2020	Bond Future	Sell	300	0.00
2032 On 06/02/2020	Bond Future	Buy	300	0.00
2032 On 06/02/2020	Bond Future	Sell	300	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Buy	140	0.00
R035 On 06/02/2020	Bond Future	Sell	140	0.00
R035 On 06/02/2020	Bond Future	Sell	140	0.00
R035 On 06/02/2020	Bond Future	Buy	140	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/02/2020			Sell	32	0.00
2044 On 06/02/2020			Buy	32	0.00
2044 On 06/02/2020			Sell	38	0.00
2044 On 06/02/2020			Buy	38	0.00
2044 On 06/02/2020			Sell	92	0.00
2044 On 06/02/2020			Buy	92	0.00
2044 On 06/02/2020			Sell	162	0.00
2044 On 06/02/2020			Buy	162	0.00
2044 On 06/02/2020			Sell	162	0.00
2044 On 06/02/2020			Buy	162	0.00
R2048 Bond Future					
R248 On 06/02/2020			Buy	42	0.00
R248 On 06/02/2020			Sell	42	0.00
R248 On 06/02/2020			Buy	42	0.00
R248 On 06/02/2020			Sell	42	0.00
R209 Bond Future					
R209 On 06/02/2020			Buy	5	0.00
R209 On 06/02/2020			Sell	5	0.00
Grand Total for Daily Detailed Turnover:				3,698	0.00