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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2019

TO DATE : 18/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2020	8.34	Call	Buy	1	0.00
R186 On 05/11/2020	8.34	Call	Sell	1	0.00
R186 On 05/11/2020	7.84	Call	Buy	1	0.00
R186 On 05/11/2020	7.84	Call	Sell	1	0.00
R186 On 05/11/2020	9.26	Put	Buy	1	0.00
R186 On 05/11/2020	9.26	Put	Sell	1	0.00
R186 On 06/02/2020			Buy	5	0.00
R186 On 06/02/2020			Sell	5	0.00
R186 On 05/11/2020	8.34	Call	Buy	5	0.00
R186 On 05/11/2020	8.34	Call	Sell	5	0.00
R186 On 05/11/2020	7.84	Call	Buy	5	0.00
R186 On 05/11/2020	7.84	Call	Sell	5	0.00
R186 On 05/11/2020	9.26	Put	Buy	5	0.00
R186 On 05/11/2020	9.26	Put	Sell	5	0.00

R186 On 06/02/2020	Bond Future	Sell	6	0.00
R186 On 06/02/2020	Bond Future	Buy	6	0.00
R186 On 06/02/2020	Bond Future	Sell	6	0.00
R186 On 06/02/2020	Bond Future	Buy	6	0.00
R186 On 06/02/2020	Bond Future	Buy	25	0.00
R186 On 06/02/2020	Bond Future	Sell	25	0.00
R186 On 06/02/2020	Bond Future	Buy	26	0.00
R186 On 06/02/2020	Bond Future	Sell	26	0.00
R186 On 06/02/2020	Bond Future	Sell	29	0.00
R186 On 06/02/2020	Bond Future	Buy	29	0.00
R186 On 06/02/2020	Bond Future	Sell	50	0.00
R186 On 06/02/2020	Bond Future	Buy	50	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 06/02/2020	Bond Future	Sell	235	0.00
R186 On 06/02/2020	Bond Future	Buy	235	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Sell	130	0.00
R023 On 06/02/2020	Bond Future	Buy	130	0.00
R023 On 07/05/2020	Bond Future	Buy	360	0.00
R023 On 07/05/2020	Bond Future	Sell	360	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	40	0.00
2030 On 06/02/2020	Bond Future	Sell	40	0.00
2030 On 06/02/2020	Bond Future	Sell	40	0.00
2030 On 06/02/2020	Bond Future	Buy	40	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Buy	547	0.00
2037 On 06/02/2020	Bond Future	Sell	547	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	4	0.00
2044 On 06/02/2020	Bond Future	Buy	4	0.00
2044 On 06/02/2020	Bond Future	Buy	12	0.00
2044 On 06/02/2020	Bond Future	Sell	12	0.00
2044 On 06/02/2020	Bond Future	Sell	12	0.00
2044 On 06/02/2020	Bond Future	Buy	12	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	18	0.00
2044 On 06/02/2020	Bond Future	Buy	18	0.00
2044 On 06/02/2020	Bond Future	Sell	21	0.00
2044 On 06/02/2020	Bond Future	Buy	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/02/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Sell	30	0.00
2044 On 06/02/2020	Bond Future		Sell	30	0.00
2044 On 06/02/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Sell	35	0.00
2044 On 06/02/2020	Bond Future		Buy	35	0.00
2044 On 06/02/2020	Bond Future		Sell	70	0.00
2044 On 06/02/2020	Bond Future		Buy	70	0.00
2044 On 06/02/2020	Bond Future		Buy	166	0.00
2044 On 06/02/2020	Bond Future		Sell	166	0.00
R208 Bond Futures					
R208 On 07/05/2020	Bond Future		Buy	60	0.00
R208 On 07/05/2020	Bond Future		Sell	60	0.00
Grand Total for Daily Detailed Turnover:				2,093	0.00