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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/11/2019

TO DATE : 22/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 06/02/2020			Sell	30	0.00
2050 On 06/02/2020			Buy	30	0.00
R2030 Bond Future					
2030 On 06/02/2020			Sell	4	0.00
2030 On 06/02/2020			Buy	4	0.00
2030 On 06/02/2020			Sell	6	0.00
2030 On 06/02/2020			Buy	6	0.00
2030 On 06/02/2020			Sell	6	0.00
2030 On 06/02/2020			Buy	6	0.00
2030 On 06/02/2020			Sell	10	0.00
2030 On 06/02/2020			Buy	10	0.00
2030 On 06/02/2020			Sell	38	0.00
2030 On 06/02/2020			Buy	38	0.00

2030 On 06/02/2020	Bond Future			Buy	64	0.00
2030 On 06/02/2020	Bond Future			Sell	64	0.00
2030 On 05/11/2020	Bond Future	9.04	Call	Sell	873	0.00
2030 On 05/11/2020	Bond Future	9.04	Call	Buy	873	0.00
2030 On 05/11/2020	Bond Future	8.34	Call	Buy	873	0.00
2030 On 05/11/2020	Bond Future	8.34	Call	Sell	873	0.00
2030 On 05/11/2020	Bond Future	10.06	Put	Buy	873	0.00
2030 On 05/11/2020	Bond Future	10.06	Put	Sell	873	0.00
2030 On 05/11/2020	Bond Future	9.04	Call	Sell	1,000	0.00
2030 On 05/11/2020	Bond Future	9.04	Call	Buy	1,000	0.00
2030 On 05/11/2020	Bond Future	8.34	Call	Sell	1,000	0.00
2030 On 05/11/2020	Bond Future	8.34	Call	Buy	1,000	0.00
2030 On 05/11/2020	Bond Future	10.06	Put	Sell	1,000	0.00
2030 On 05/11/2020	Bond Future	10.06	Put	Buy	1,000	0.00

R2044 Bond Future

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	16	0.00
2044 On 06/02/2020	Bond Future			Buy	16	0.00
2044 On 06/02/2020	Bond Future			Sell	28	0.00
2044 On 06/02/2020	Bond Future			Buy	28	0.00
2044 On 06/02/2020	Bond Future			Buy	28	0.00
2044 On 06/02/2020	Bond Future			Sell	28	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future			Sell	6	0.00
R248 On 06/02/2020	Bond Future			Buy	6	0.00
R248 On 06/02/2020	Bond Future			Sell	7	0.00
R248 On 06/02/2020	Bond Future			Buy	7	0.00
R248 On 06/02/2020	Bond Future			Buy	13	0.00
R248 On 06/02/2020	Bond Future			Sell	13	0.00
R248 On 06/02/2020	Bond Future			Buy	13	0.00
R248 On 06/02/2020	Bond Future			Sell	13	0.00
R248 On 06/02/2020	Bond Future			Sell	20	0.00
R248 On 06/02/2020	Bond Future			Buy	20	0.00
R248 On 06/02/2020	Bond Future			Sell	20	0.00
R248 On 06/02/2020	Bond Future			Buy	20	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future			Sell	8	0.00
R209 On 06/02/2020	Bond Future			Buy	8	0.00
R209 On 06/02/2020	Bond Future			Sell	12	0.00
R209 On 06/02/2020	Bond Future			Buy	12	0.00
R209 On 06/02/2020	Bond Future			Buy	20	0.00
R209 On 06/02/2020	Bond Future			Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/02/2020			Buy	20	0.00
R209 On 06/02/2020			Sell	20	0.00
R212 Bond Future					
R212 On 06/02/2020			Sell	200	0.00
R212 On 06/02/2020			Buy	200	0.00
Grand Total for Daily Detailed Turnover:				6,200	0.00