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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/11/2019

TO DATE : 29/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 06/02/2020	Index Future		Buy	19	0.00
ALBI On 06/02/2020	Index Future		Buy	19	0.00
ALBI On 06/02/2020	Index Future		Sell	19	0.00
ALBI On 06/02/2020	Index Future		Sell	19	0.00
ALBI On 06/02/2020	Index Future		Buy	19	0.00
ALBI On 06/02/2020	Index Future		Sell	19	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Sell	7	0.00
R186 On 06/02/2020	Bond Future		Buy	7	0.00
R186 On 06/02/2020	Bond Future		Sell	8	0.00
R186 On 06/02/2020	Bond Future		Buy	8	0.00
R186 On 06/02/2020	Bond Future		Sell	8	0.00
R186 On 06/02/2020	Bond Future		Buy	8	0.00
R186 On 06/02/2020	Bond Future		Sell	9	0.00
R186 On 06/02/2020	Bond Future		Buy	9	0.00
R186 On 06/02/2020	Bond Future		Sell	12	0.00
R186 On 06/02/2020	Bond Future		Buy	12	0.00
R186 On 06/02/2020	Bond Future		Buy	14	0.00
R186 On 06/02/2020	Bond Future		Sell	14	0.00
R186 On 06/02/2020	Bond Future		Sell	17	0.00
R186 On 06/02/2020	Bond Future		Buy	17	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	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Sell	60	0.00
R186 On 06/02/2020	Bond Future		Buy	60	0.00
R186 On 06/02/2020	Bond Future		Sell	103	0.00
R186 On 06/02/2020	Bond Future		Buy	103	0.00
R186 On 06/02/2020	Bond Future		Buy	114	0.00
R186 On 06/02/2020	Bond Future		Sell	114	0.00
R186 On 06/02/2020	Bond Future		Sell	178	0.00
R186 On 06/02/2020	Bond Future		Buy	178	0.00
R186 On 06/02/2020	Bond Future		Sell	212	0.00
R186 On 06/02/2020	Bond Future		Buy	212	0.00
R186 On 06/02/2020	Bond Future		Sell	309	0.00
R186 On 06/02/2020	Bond Future		Buy	309	0.00
R186 On 06/02/2020	Bond Future		Sell	500	0.00
R186 On 06/02/2020	Bond Future		Buy	500	0.00
R186 On 06/02/2020	Bond Future		Sell	538	0.00
R186 On 06/02/2020	Bond Future		Buy	538	0.00
R186 On 06/02/2020	Bond Future		Buy	556	0.00
R186 On 06/02/2020	Bond Future		Sell	556	0.00
R186 On 06/02/2020	Bond Future		Sell	670	0.00
R186 On 06/02/2020	Bond Future		Buy	670	0.00
R186 On 06/02/2020	Bond Future		Sell	942	0.00
R186 On 06/02/2020	Bond Future		Buy	942	0.00
R186 On 06/02/2020	Bond Future		Buy	952	0.00
R186 On 06/02/2020	Bond Future		Sell	952	0.00

R186 On 06/02/2020	Bond Future	Sell	2,921	0.00
R186 On 06/02/2020	Bond Future	Buy	2,921	0.00
R186 On 06/02/2020	Bond Future	Sell	4,882	0.00
R186 On 06/02/2020	Bond Future	Buy	4,882	0.00
R186 On 06/02/2020	Bond Future	Sell	10,604	0.00
R186 On 06/02/2020	Bond Future	Buy	10,604	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	4	0.00
2030 On 06/02/2020	Bond Future	Sell	4	0.00
2030 On 06/02/2020	Bond Future	Buy	4	0.00
2030 On 06/02/2020	Bond Future	Sell	4	0.00
2030 On 06/02/2020	Bond Future	Sell	33	0.00
2030 On 06/02/2020	Bond Future	Buy	33	0.00
2030 On 06/02/2020	Bond Future	Sell	42	0.00
2030 On 06/02/2020	Bond Future	Buy	42	0.00
2030 On 06/02/2020	Bond Future	Sell	51	0.00
2030 On 06/02/2020	Bond Future	Buy	51	0.00
2030 On 06/02/2020	Bond Future	Sell	299	0.00
2030 On 06/02/2020	Bond Future	Buy	299	0.00
2030 On 06/02/2020	Bond Future	Sell	562	0.00
2030 On 06/02/2020	Bond Future	Buy	562	0.00
2030 On 06/02/2020	Bond Future	Sell	987	0.00
2030 On 06/02/2020	Bond Future	Buy	987	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	1,356	0.00
2032 On 06/02/2020	Bond Future	Buy	1,356	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	2	0.00
R035 On 06/02/2020	Bond Future	Buy	2	0.00
R035 On 06/02/2020	Bond Future	Sell	13	0.00
R035 On 06/02/2020	Bond Future	Buy	13	0.00
R035 On 06/02/2020	Bond Future	Sell	23	0.00
R035 On 06/02/2020	Bond Future	Buy	23	0.00
R035 On 06/02/2020	Bond Future	Sell	25	0.00
R035 On 06/02/2020	Bond Future	Buy	25	0.00
R035 On 06/02/2020	Bond Future	Sell	45	0.00
R035 On 06/02/2020	Bond Future	Buy	45	0.00
R035 On 06/02/2020	Bond Future	Sell	110	0.00
R035 On 06/02/2020	Bond Future	Buy	110	0.00
R035 On 06/02/2020	Bond Future	Sell	837	0.00
R035 On 06/02/2020	Bond Future	Buy	837	0.00
R035 On 06/02/2020	Bond Future	Sell	1,155	0.00
R035 On 06/02/2020	Bond Future	Buy	1,155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/02/2020	Bond Future		Sell	2,210	0.00
R035 On 06/02/2020	Bond Future		Buy	2,210	0.00
R2037 Bond Future					
2037 On 06/02/2020	Bond Future		Sell	1	0.00
2037 On 06/02/2020	Bond Future		Buy	1	0.00
2037 On 06/02/2020	Bond Future		Sell	8	0.00
2037 On 06/02/2020	Bond Future		Buy	8	0.00
2037 On 06/02/2020	Bond Future		Sell	39	0.00
2037 On 06/02/2020	Bond Future		Buy	39	0.00
2037 On 06/02/2020	Bond Future		Sell	103	0.00
2037 On 06/02/2020	Bond Future		Buy	103	0.00
2037 On 06/02/2020	Bond Future		Sell	144	0.00
2037 On 06/02/2020	Bond Future		Buy	144	0.00
2037 On 06/02/2020	Bond Future		Sell	310	0.00
2037 On 06/02/2020	Bond Future		Buy	310	0.00
2037 On 06/02/2020	Bond Future		Buy	461	0.00
2037 On 06/02/2020	Bond Future		Sell	461	0.00
2037 On 06/02/2020	Bond Future		Sell	706	0.00
2037 On 06/02/2020	Bond Future		Buy	706	0.00
2037 On 06/02/2020	Bond Future		Sell	850	0.00
2037 On 06/02/2020	Bond Future		Buy	850	0.00
R2044 Bond Future					
2044 On 06/02/2020	Bond Future		Buy	33	0.00
2044 On 06/02/2020	Bond Future		Sell	33	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	300	0.00
R248 On 06/02/2020	Bond Future		Buy	300	0.00
R248 On 06/02/2020	Bond Future		Buy	300	0.00
R248 On 06/02/2020	Bond Future		Sell	300	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Sell	39	0.00
R208 On 06/02/2020	Bond Future		Buy	39	0.00
R208 On 06/02/2020	Bond Future		Sell	105	0.00
R208 On 06/02/2020	Bond Future		Buy	105	0.00
R208 On 06/02/2020	Bond Future		Sell	134	0.00
R208 On 06/02/2020	Bond Future		Buy	134	0.00
R208 On 06/02/2020	Bond Future		Sell	228	0.00

R208 On 06/02/2020	Bond Future	Buy	228	0.00
R208 On 06/02/2020	Bond Future	Sell	278	0.00
R208 On 06/02/2020	Bond Future	Buy	278	0.00
R208 On 06/02/2020	Bond Future	Buy	317	0.00
R208 On 06/02/2020	Bond Future	Sell	317	0.00
R208 On 06/02/2020	Bond Future	Buy	467	0.00
R208 On 06/02/2020	Bond Future	Sell	467	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	1	0.00
R209 On 06/02/2020	Bond Future	Sell	1	0.00
R209 On 06/02/2020	Bond Future	Buy	79	0.00
R209 On 06/02/2020	Bond Future	Sell	79	0.00
R209 On 06/02/2020	Bond Future	Buy	80	0.00
R209 On 06/02/2020	Bond Future	Sell	80	0.00
R209 On 06/02/2020	Bond Future	Buy	80	0.00
R209 On 06/02/2020	Bond Future	Sell	80	0.00
R209 On 06/02/2020	Bond Future	Buy	80	0.00
R209 On 06/02/2020	Bond Future	Sell	80	0.00

Grand Total for Daily Detailed Turnover: 36,707 0.00