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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/12/2019

TO DATE : 20/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/02/2020	Index Future		Sell	2	0.00
ALBI On 06/02/2020	Index Future		Buy	2	0.00
ALBI On 06/02/2020	Index Future		Buy	2	0.00
ALBI On 06/02/2020	Index Future		Sell	2	0.00
I2038 Bond Future					
2038 On 06/02/2020	Bond Future		Sell	72	0.00
2038 On 06/02/2020	Bond Future		Buy	72	0.00
2038 On 06/02/2020	Bond Future		Sell	72	0.00
2038 On 06/02/2020	Bond Future		Buy	72	0.00
I2046 Bond Future					
2046 On 06/02/2020	Bond Future		Sell	65	0.00
2046 On 06/02/2020	Bond Future		Buy	65	0.00

2046 On 06/02/2020	Bond Future	Sell	65	0.00
2046 On 06/02/2020	Bond Future	Buy	65	0.00
R186 Bond Future				
R186 On 06/02/2020	Bond Future	Sell	406	0.00
R186 On 06/02/2020	Bond Future	Buy	406	0.00
R2023 Bond Future				
R023 On 07/05/2020	Bond Future	Sell	12	0.00
R023 On 07/05/2020	Bond Future	Buy	12	0.00
R023 On 07/05/2020	Bond Future	Sell	44	0.00
R023 On 07/05/2020	Bond Future	Buy	44	0.00
R023 On 07/05/2020	Bond Future	Sell	51	0.00
R023 On 07/05/2020	Bond Future	Buy	51	0.00
R023 On 07/05/2020	Bond Future	Sell	107	0.00
R023 On 07/05/2020	Bond Future	Buy	107	0.00
R2037 Bond Future				
2037 On 06/02/2020	Bond Future	Buy	168	0.00
2037 On 06/02/2020	Bond Future	Sell	168	0.00
2037 On 06/02/2020	Bond Future	Sell	168	0.00
2037 On 06/02/2020	Bond Future	Buy	168	0.00
R2044 Bond Future				
2044 On 06/02/2020	Bond Future	Buy	60	0.00
2044 On 06/02/2020	Bond Future	Buy	60	0.00
2044 On 06/02/2020	Bond Future	Sell	60	0.00
2044 On 06/02/2020	Bond Future	Sell	60	0.00
R2048 Bond Future				
R248 On 06/02/2020	Bond Future	Buy	1	0.00
R248 On 06/02/2020	Bond Future	Sell	1	0.00
R248 On 06/02/2020	Bond Future	Buy	1	0.00
R248 On 06/02/2020	Bond Future	Sell	1	0.00
R248 On 06/02/2020	Bond Future	Sell	172	0.00
R248 On 06/02/2020	Bond Future	Buy	172	0.00
R248 On 06/02/2020	Bond Future	Sell	172	0.00
R248 On 06/02/2020	Bond Future	Buy	172	0.00
R208 Bond Futures				
R208 On 06/02/2020	Bond Future	Buy	9	0.00
R208 On 06/02/2020	Bond Future	Sell	9	0.00
R208 On 06/02/2020	Bond Future	Buy	12	0.00
R208 On 06/02/2020	Bond Future	Sell	12	0.00
R208 On 06/02/2020	Bond Future	Buy	98	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 06/02/2020			Sell	98	0.00
R208 On 06/02/2020			Buy	118	0.00
R208 On 06/02/2020			Sell	118	0.00
R208 On 06/02/2020			Buy	149	0.00
R208 On 06/02/2020			Sell	149	0.00
R208 On 06/02/2020			Buy	295	0.00
R208 On 06/02/2020			Sell	295	0.00
R208 On 06/02/2020			Buy	426	0.00
R208 On 06/02/2020			Sell	426	0.00
R208 On 06/02/2020			Buy	984	0.00
R208 On 06/02/2020			Sell	984	0.00
R208 On 06/02/2020			Buy	2,091	0.00
R208 On 06/02/2020			Sell	2,091	0.00

Grand Total for Daily Detailed Turnover: **5,882** **0.00**