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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/11/2019

TO DATE : 20/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/02/2020			Bond Future		
			Sell	11	0.00
2038 On 06/02/2020			Bond Future		
			Buy	11	0.00
2038 On 06/02/2020			Bond Future		
			Sell	24	0.00
2038 On 06/02/2020			Bond Future		
			Buy	24	0.00
2038 On 06/02/2020			Bond Future		
			Buy	35	0.00
2038 On 06/02/2020			Bond Future		
			Sell	35	0.00
I2050 Bond Future					
2050 On 06/02/2020			Bond Future		
			Sell	40	0.00
2050 On 06/02/2020			Bond Future		
			Buy	40	0.00
R186 Bond Future					
R186 On 06/02/2020			Bond Future		
			Buy	20	0.00
R186 On 06/02/2020			Bond Future		
			Sell	20	0.00

R186 On 06/02/2020	Bond Future	Buy	20	0.00
R186 On 06/02/2020	Bond Future	Sell	20	0.00
R186 On 06/02/2020	Bond Future	Sell	1,170	0.00
R186 On 06/02/2020	Bond Future	Buy	1,170	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Sell	2	0.00
2037 On 06/02/2020	Bond Future	Buy	2	0.00
2037 On 06/02/2020	Bond Future	Sell	3	0.00
2037 On 06/02/2020	Bond Future	Buy	3	0.00
2037 On 06/02/2020	Bond Future	Buy	5	0.00
2037 On 06/02/2020	Bond Future	Sell	5	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Sell	30	0.00
2040 On 06/02/2020	Bond Future	Buy	30	0.00
2040 On 06/02/2020	Bond Future	Sell	100	0.00
2040 On 06/02/2020	Bond Future	Buy	100	0.00
2040 On 06/02/2020	Bond Future	Sell	130	0.00
2040 On 06/02/2020	Bond Future	Buy	130	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	3	0.00
2044 On 06/02/2020	Bond Future	Buy	3	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	13	0.00
2044 On 06/02/2020	Bond Future	Buy	13	0.00
2044 On 06/02/2020	Bond Future	Sell	14	0.00
2044 On 06/02/2020	Bond Future	Buy	14	0.00
2044 On 06/02/2020	Bond Future	Sell	26	0.00
2044 On 06/02/2020	Bond Future	Buy	26	0.00
2044 On 06/02/2020	Bond Future	Sell	26	0.00
2044 On 06/02/2020	Bond Future	Buy	26	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	Sell	51	0.00
2044 On 06/02/2020	Bond Future	Buy	51	0.00
2044 On 06/02/2020	Bond Future	Sell	121	0.00
2044 On 06/02/2020	Bond Future	Buy	121	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Buy	32	0.00
R248 On 06/02/2020	Bond Future	Sell	32	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/02/2020	Bond Future		Sell	5	0.00
R209 On 06/02/2020	Bond Future		Buy	5	0.00
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	47	0.00
R209 On 06/02/2020	Bond Future		Buy	47	0.00
R209 On 06/02/2020	Bond Future		Sell	54	0.00
R209 On 06/02/2020	Bond Future		Buy	54	0.00
R209 On 06/02/2020	Bond Future		Sell	58	0.00
R209 On 06/02/2020	Bond Future		Buy	58	0.00
R209 On 06/02/2020	Bond Future		Sell	59	0.00
R209 On 06/02/2020	Bond Future		Buy	59	0.00
R209 On 06/02/2020	Bond Future		Sell	68	0.00
R209 On 06/02/2020	Bond Future		Buy	68	0.00
R209 On 06/02/2020	Bond Future		Sell	81	0.00
R209 On 06/02/2020	Bond Future		Buy	81	0.00
R209 On 06/02/2020	Bond Future		Sell	162	0.00
R209 On 06/02/2020	Bond Future		Buy	162	0.00
R209 On 06/02/2020	Bond Future		Sell	404	0.00
R209 On 06/02/2020	Bond Future		Buy	404	0.00
R209 On 06/02/2020	Bond Future		Buy	946	0.00
R209 On 06/02/2020	Bond Future		Sell	946	0.00
R214 Bond Future					
R214 On 06/02/2020	Bond Future		Sell	4	0.00
R214 On 06/02/2020	Bond Future		Buy	4	0.00
R214 On 06/02/2020	Bond Future		Sell	4	0.00
R214 On 06/02/2020	Bond Future		Buy	4	0.00
R214 On 06/02/2020	Bond Future		Sell	6	0.00
R214 On 06/02/2020	Bond Future		Buy	6	0.00
R214 On 06/02/2020	Bond Future		Sell	6	0.00
R214 On 06/02/2020	Bond Future		Buy	6	0.00
R214 On 06/02/2020	Bond Future		Sell	36	0.00
R214 On 06/02/2020	Bond Future		Buy	36	0.00
R214 On 06/02/2020	Bond Future		Sell	36	0.00
R214 On 06/02/2020	Bond Future		Buy	36	0.00
R214 On 06/02/2020	Bond Future		Sell	42	0.00
R214 On 06/02/2020	Bond Future		Buy	42	0.00
R214 On 06/02/2020	Bond Future		Sell	42	0.00
R214 On 06/02/2020	Bond Future		Buy	42	0.00
R214 On 06/02/2020	Bond Future		Sell	45	0.00
R214 On 06/02/2020	Bond Future		Buy	45	0.00

R214 On 06/02/2020	Bond Future	Sell	45	0.00
R214 On 06/02/2020	Bond Future	Buy	45	0.00
R214 On 06/02/2020	Bond Future	Sell	52	0.00
R214 On 06/02/2020	Bond Future	Buy	52	0.00
R214 On 06/02/2020	Bond Future	Sell	52	0.00
R214 On 06/02/2020	Bond Future	Buy	52	0.00
R214 On 06/02/2020	Bond Future	Sell	62	0.00
R214 On 06/02/2020	Bond Future	Buy	62	0.00
R214 On 06/02/2020	Bond Future	Sell	62	0.00
R214 On 06/02/2020	Bond Future	Buy	62	0.00
R214 On 06/02/2020	Bond Future	Sell	125	0.00
R214 On 06/02/2020	Bond Future	Buy	125	0.00
R214 On 06/02/2020	Bond Future	Sell	125	0.00
R214 On 06/02/2020	Bond Future	Buy	125	0.00
R214 On 06/02/2020	Bond Future	Sell	182	0.00
R214 On 06/02/2020	Bond Future	Buy	182	0.00
R214 On 06/02/2020	Bond Future	Sell	182	0.00
R214 On 06/02/2020	Bond Future	Buy	182	0.00
R214 On 06/02/2020	Bond Future	Sell	416	0.00
R214 On 06/02/2020	Bond Future	Buy	416	0.00
R214 On 06/02/2020	Bond Future	Sell	416	0.00
R214 On 06/02/2020	Bond Future	Buy	416	0.00
R214 On 06/02/2020	Bond Future	Buy	970	0.00
R214 On 06/02/2020	Bond Future	Sell	970	0.00
R214 On 06/02/2020	Bond Future	Sell	970	0.00
R214 On 06/02/2020	Bond Future	Buy	970	0.00
R214 On 06/02/2020	Bond Future	Buy	1,000	0.00
R214 On 06/02/2020	Bond Future	Sell	1,000	0.00

Grand Total for Daily Detailed Turnover: 8,688 0.00