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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/11/2019

TO DATE : 26/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

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	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	63	0.00
R186 On 06/02/2020	Bond Future		Buy	63	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	177	0.00
R186 On 06/02/2020	Bond Future		Buy	177	0.00
R186 On 06/02/2020	Bond Future		Buy	240	0.00
R186 On 06/02/2020	Bond Future		Sell	240	0.00
R186 On 06/02/2020	Bond Future		Sell	250	0.00
R186 On 06/02/2020	Bond Future		Buy	250	0.00

R186 On 06/02/2020	Bond Future	Sell	890	0.00
R186 On 06/02/2020	Bond Future	Buy	890	0.00
R186 On 06/02/2020	Bond Future	Sell	1,140	0.00
R186 On 06/02/2020	Bond Future	Buy	1,140	0.00
R186 On 06/02/2020	Bond Future	Buy	1,140	0.00
R186 On 06/02/2020	Bond Future	Sell	1,140	0.00
R186 On 06/02/2020	Bond Future	Sell	1,140	0.00
R186 On 06/02/2020	Bond Future	Buy	1,140	0.00

R202 Bond Future

R202 On 06/02/2020	Bond Future	Sell	12	0.00
R202 On 06/02/2020	Bond Future	Buy	12	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Sell	18	0.00
R023 On 06/02/2020	Bond Future	Buy	18	0.00
R023 On 06/02/2020	Bond Future	Sell	35	0.00
R023 On 06/02/2020	Bond Future	Buy	35	0.00
R023 On 06/02/2020	Bond Future	Buy	53	0.00
R023 On 06/02/2020	Bond Future	Sell	53	0.00
R023 On 06/02/2020	Bond Future	Sell	53	0.00
R023 On 06/02/2020	Bond Future	Buy	53	0.00
R023 On 06/02/2020	Bond Future	Sell	53	0.00
R023 On 06/02/2020	Bond Future	Buy	53	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Sell	13	0.00
2030 On 06/02/2020	Bond Future	Buy	13	0.00
2030 On 06/02/2020	Bond Future	Sell	15	0.00
2030 On 06/02/2020	Bond Future	Buy	15	0.00
2030 On 06/02/2020	Bond Future	Sell	19	0.00
2030 On 06/02/2020	Bond Future	Buy	19	0.00
2030 On 06/02/2020	Bond Future	Sell	24	0.00
2030 On 06/02/2020	Bond Future	Buy	24	0.00
2030 On 06/02/2020	Bond Future	Sell	29	0.00
2030 On 06/02/2020	Bond Future	Buy	29	0.00
2030 On 06/02/2020	Bond Future	Sell	38	0.00
2030 On 06/02/2020	Bond Future	Buy	38	0.00
2030 On 06/02/2020	Bond Future	Sell	64	0.00
2030 On 06/02/2020	Bond Future	Buy	64	0.00
2030 On 06/02/2020	Bond Future	Sell	106	0.00
2030 On 06/02/2020	Bond Future	Buy	106	0.00
2030 On 06/02/2020	Bond Future	Buy	251	0.00
2030 On 06/02/2020	Bond Future	Sell	251	0.00
2030 On 06/02/2020	Bond Future	Sell	385	0.00
2030 On 06/02/2020	Bond Future	Buy	385	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/02/2020			Sell	1,375	0.00
2030 On 06/02/2020			Buy	1,375	0.00
2030 On 06/02/2020			Sell	1,817	0.00
2030 On 06/02/2020			Buy	1,817	0.00
2030 On 06/02/2020			Sell	1,817	0.00
2030 On 06/02/2020			Buy	1,817	0.00
2030 On 06/02/2020			Buy	1,817	0.00
2030 On 06/02/2020			Sell	1,817	0.00

R2032 Bond Future

2032 On 06/02/2020			Buy	1	0.00
2032 On 06/02/2020			Sell	1	0.00
2032 On 06/02/2020			Buy	3	0.00
2032 On 06/02/2020			Sell	3	0.00
2032 On 06/02/2020			Buy	3	0.00
2032 On 06/02/2020			Sell	3	0.00
2032 On 06/02/2020			Buy	5	0.00
2032 On 06/02/2020			Sell	5	0.00
2032 On 06/02/2020			Buy	6	0.00
2032 On 06/02/2020			Sell	6	0.00
2032 On 06/02/2020			Buy	14	0.00
2032 On 06/02/2020			Sell	14	0.00
2032 On 06/02/2020			Buy	68	0.00
2032 On 06/02/2020			Sell	68	0.00
2032 On 06/02/2020			Sell	100	0.00
2032 On 06/02/2020			Buy	100	0.00
2032 On 06/02/2020			Sell	347	0.00
2032 On 06/02/2020			Buy	347	0.00
2032 On 06/02/2020			Sell	1,243	0.00
2032 On 06/02/2020			Buy	1,243	0.00
2032 On 06/02/2020			Sell	1,590	0.00
2032 On 06/02/2020			Buy	1,590	0.00
2032 On 06/02/2020			Buy	1,590	0.00
2032 On 06/02/2020			Sell	1,590	0.00
2032 On 06/02/2020			Buy	1,590	0.00
2032 On 06/02/2020			Sell	1,590	0.00

R2035 Bond Future

R035 On 06/02/2020			Sell	260	0.00
R035 On 06/02/2020			Buy	260	0.00
R035 On 06/02/2020			Sell	910	0.00

R035 On 06/02/2020	Bond Future	Buy	910	0.00
R035 On 06/02/2020	Bond Future	Sell	1,170	0.00
R035 On 06/02/2020	Bond Future	Buy	1,170	0.00
R035 On 06/02/2020	Bond Future	Buy	1,170	0.00
R035 On 06/02/2020	Bond Future	Sell	1,170	0.00
R035 On 06/02/2020	Bond Future	Sell	1,170	0.00
R035 On 06/02/2020	Bond Future	Buy	1,170	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Sell	15	0.00
2037 On 06/02/2020	Bond Future	Buy	15	0.00
2037 On 06/02/2020	Bond Future	Sell	55	0.00
2037 On 06/02/2020	Bond Future	Buy	55	0.00
2037 On 06/02/2020	Bond Future	Buy	70	0.00
2037 On 06/02/2020	Bond Future	Sell	70	0.00
2037 On 06/02/2020	Bond Future	Sell	70	0.00
2037 On 06/02/2020	Bond Future	Buy	70	0.00
2037 On 06/02/2020	Bond Future	Buy	70	0.00
2037 On 06/02/2020	Bond Future	Sell	70	0.00
2037 On 06/02/2020	Bond Future	Sell	1,000	0.00
2037 On 06/02/2020	Bond Future	Buy	1,000	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Sell	140	0.00
2040 On 06/02/2020	Bond Future	Buy	140	0.00
2040 On 06/02/2020	Bond Future	Sell	510	0.00
2040 On 06/02/2020	Bond Future	Buy	510	0.00
2040 On 06/02/2020	Bond Future	Sell	650	0.00
2040 On 06/02/2020	Bond Future	Buy	650	0.00
2040 On 06/02/2020	Bond Future	Buy	650	0.00
2040 On 06/02/2020	Bond Future	Sell	650	0.00
2040 On 06/02/2020	Bond Future	Sell	650	0.00
2040 On 06/02/2020	Bond Future	Buy	650	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Buy	14	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	14	0.00
2044 On 06/02/2020	Bond Future	Sell	150	0.00
2044 On 06/02/2020	Bond Future	Buy	150	0.00
2044 On 06/02/2020	Bond Future	Sell	250	0.00
2044 On 06/02/2020	Bond Future	Buy	250	0.00
2044 On 06/02/2020	Bond Future	Sell	600	0.00
2044 On 06/02/2020	Bond Future	Buy	600	0.00
2044 On 06/02/2020	Bond Future	Sell	650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/02/2020			Buy	650	0.00
2044 On 06/02/2020			Sell	1,000	0.00
2044 On 06/02/2020			Buy	1,000	0.00
2044 On 06/02/2020			Buy	2,650	0.00
2044 On 06/02/2020			Sell	2,650	0.00
R2048 Bond Future					
R248 On 06/02/2020			Sell	10	0.00
R248 On 06/02/2020			Buy	10	0.00
R248 On 06/02/2020			Sell	10	0.00
R248 On 06/02/2020			Buy	10	0.00
R248 On 06/02/2020			Sell	40	0.00
R248 On 06/02/2020			Buy	40	0.00
R248 On 06/02/2020			Sell	150	0.00
R248 On 06/02/2020			Buy	150	0.00
R248 On 06/02/2020			Buy	190	0.00
R248 On 06/02/2020			Sell	190	0.00
R248 On 06/02/2020			Sell	190	0.00
R248 On 06/02/2020			Buy	190	0.00
R248 On 06/02/2020			Buy	190	0.00
R248 On 06/02/2020			Sell	190	0.00
Grand Total for Daily Detailed Turnover:				34,422	0.00