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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/09/2020

TO DATE : 02/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 05/11/2020	Index Future		Buy	6	0.00
ALBI On 05/11/2020	Index Future		Sell	6	0.00
ALBI On 05/11/2020	Index Future		Sell	6	0.00
ALBI On 05/11/2020	Index Future		Buy	6	0.00
<b>I2029 Bond Future</b>					
2029 On 05/11/2020	Bond Future		Buy	21	0.00
2029 On 05/11/2020	Bond Future		Sell	21	0.00
2029 On 05/11/2020	Bond Future		Sell	21	0.00
2029 On 05/11/2020	Bond Future		Buy	21	0.00
<b>I2033 Bond Future</b>					
2033 On 05/11/2020	Bond Future		Buy	267	0.00



2033 On 05/11/2020	Bond Future	Sell	267	0.00
2033 On 05/11/2020	Bond Future	Buy	267	0.00
2033 On 05/11/2020	Bond Future	Sell	267	0.00
<b>I2038 Bond Future</b>				
2038 On 05/11/2020	Bond Future	Buy	155	0.00
2038 On 05/11/2020	Bond Future	Sell	155	0.00
2038 On 05/11/2020	Bond Future	Buy	180	0.00
2038 On 05/11/2020	Bond Future	Sell	180	0.00
2038 On 05/11/2020	Bond Future	Buy	335	0.00
2038 On 05/11/2020	Bond Future	Sell	335	0.00
<b>I2050 Bond Future</b>				
2050 On 05/11/2020	Bond Future	Sell	194	0.00
2050 On 05/11/2020	Bond Future	Buy	194	0.00
2050 On 05/11/2020	Bond Future	Buy	194	0.00
2050 On 05/11/2020	Bond Future	Sell	194	0.00
<b>R186 Bond Future</b>				
R186 On 05/11/2020	Bond Future	Buy	43	0.00
R186 On 05/11/2020	Bond Future	Sell	43	0.00
R186 On 05/11/2020	Bond Future	Sell	43	0.00
R186 On 05/11/2020	Bond Future	Buy	43	0.00
<b>R202 Bond Future</b>				
R202 On 05/11/2020	Bond Future	Sell	289	0.00
R202 On 05/11/2020	Bond Future	Buy	289	0.00
R202 On 05/11/2020	Bond Future	Buy	289	0.00
R202 On 05/11/2020	Bond Future	Sell	289	0.00
<b>R2023 Bond Future</b>				
R023 On 05/11/2020	Bond Future	Sell	7	0.00
R023 On 05/11/2020	Bond Future	Buy	7	0.00
R023 On 05/11/2020	Bond Future	Sell	73	0.00
R023 On 05/11/2020	Bond Future	Buy	73	0.00
R023 On 05/11/2020	Bond Future	Sell	91	0.00
R023 On 05/11/2020	Bond Future	Buy	91	0.00
R023 On 05/11/2020	Bond Future	Buy	171	0.00
R023 On 05/11/2020	Bond Future	Sell	171	0.00
<b>R2030 Bond Future</b>				
2030 On 05/11/2020	Bond Future	Sell	6	0.00
2030 On 05/11/2020	Bond Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020			Sell	8	0.00
2030 On 05/11/2020			Buy	8	0.00
2030 On 05/11/2020			Sell	9	0.00
2030 On 05/11/2020			Buy	9	0.00
2030 On 05/11/2020			Sell	9	0.00
2030 On 05/11/2020			Buy	9	0.00
2030 On 05/11/2020			Sell	9	0.00
2030 On 05/11/2020			Buy	9	0.00
2030 On 05/11/2020			Sell	18	0.00
2030 On 05/11/2020			Buy	18	0.00
2030 On 05/11/2020	9.49	Put	Sell	31	0.00
2030 On 05/11/2020	9.49	Put	Buy	31	0.00
2030 On 05/11/2020	9.99	Put	Buy	32	0.00
2030 On 05/11/2020	9.99	Put	Sell	32	0.00
2030 On 05/11/2020			Sell	34	0.00
2030 On 05/11/2020			Buy	34	0.00
2030 On 05/11/2020	9.49	Put	Sell	39	0.00
2030 On 05/11/2020	9.49	Put	Buy	39	0.00
2030 On 05/11/2020			Sell	41	0.00
2030 On 05/11/2020			Buy	41	0.00
2030 On 05/11/2020	9.99	Put	Buy	41	0.00
2030 On 05/11/2020	9.99	Put	Sell	41	0.00
2030 On 05/11/2020	9.49	Put	Sell	45	0.00
2030 On 05/11/2020	9.49	Put	Buy	45	0.00
2030 On 05/11/2020	9.99	Put	Buy	49	0.00
2030 On 05/11/2020	9.99	Put	Sell	49	0.00
2030 On 05/11/2020			Buy	52	0.00
2030 On 05/11/2020			Sell	52	0.00
2030 On 05/11/2020			Buy	59	0.00
2030 On 05/11/2020			Sell	59	0.00
2030 On 05/11/2020			Sell	59	0.00
2030 On 05/11/2020			Buy	59	0.00
2030 On 05/11/2020	9.49	Put	Sell	90	0.00
2030 On 05/11/2020	9.49	Put	Buy	90	0.00
2030 On 05/11/2020	9.99	Put	Buy	95	0.00
2030 On 05/11/2020	9.99	Put	Sell	95	0.00
2030 On 05/11/2020			Sell	194	0.00
2030 On 05/11/2020			Buy	194	0.00
2030 On 05/11/2020			Sell	265	0.00

