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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/03/2020

TO DATE : 27/03/2020

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

R186 On 07/05/2020	Bond Future		Sell	2	0.00
R186 On 07/05/2020	Bond Future		Buy	2	0.00
R186 On 07/05/2020	Bond Future		Sell	4	0.00
R186 On 07/05/2020	Bond Future		Buy	4	0.00
R186 On 07/05/2020	Bond Future		Sell	5	0.00
R186 On 07/05/2020	Bond Future		Buy	5	0.00
R186 On 07/05/2020	Bond Future		Sell	6	0.00
R186 On 07/05/2020	Bond Future		Buy	6	0.00
R186 On 07/05/2020	Bond Future		Sell	7	0.00
R186 On 07/05/2020	Bond Future		Buy	7	0.00
R186 On 07/05/2020	Bond Future		Sell	7	0.00
R186 On 07/05/2020	Bond Future		Buy	7	0.00
R186 On 07/05/2020	Bond Future		Sell	8	0.00
R186 On 07/05/2020	Bond Future		Buy	8	0.00

R186 On 07/05/2020	Bond Future	Sell	12	0.00
R186 On 07/05/2020	Bond Future	Buy	12	0.00
R186 On 07/05/2020	Bond Future	Sell	14	0.00
R186 On 07/05/2020	Bond Future	Buy	14	0.00
R186 On 07/05/2020	Bond Future	Sell	18	0.00
R186 On 07/05/2020	Bond Future	Buy	18	0.00
R186 On 07/05/2020	Bond Future	Sell	19	0.00
R186 On 07/05/2020	Bond Future	Buy	19	0.00
R186 On 07/05/2020	Bond Future	Sell	22	0.00
R186 On 07/05/2020	Bond Future	Buy	22	0.00
R186 On 07/05/2020	Bond Future	Sell	24	0.00
R186 On 07/05/2020	Bond Future	Buy	24	0.00
R186 On 07/05/2020	Bond Future	Sell	60	0.00
R186 On 07/05/2020	Bond Future	Buy	60	0.00
R186 On 07/05/2020	Bond Future	Sell	60	0.00
R186 On 07/05/2020	Bond Future	Buy	60	0.00
R186 On 07/05/2020	Bond Future	Sell	62	0.00
R186 On 07/05/2020	Bond Future	Buy	62	0.00
R186 On 07/05/2020	Bond Future	Sell	149	0.00
R186 On 07/05/2020	Bond Future	Buy	149	0.00
R186 On 07/05/2020	Bond Future	Sell	273	0.00
R186 On 07/05/2020	Bond Future	Buy	273	0.00
R186 On 07/05/2020	Bond Future	Sell	752	0.00
R186 On 07/05/2020	Bond Future	Buy	752	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Buy	13	0.00
R023 On 07/05/2020	Bond Future	Sell	13	0.00
R023 On 07/05/2020	Bond Future	Buy	37	0.00
R023 On 07/05/2020	Bond Future	Sell	37	0.00
R023 On 07/05/2020	Bond Future	Buy	82	0.00
R023 On 07/05/2020	Bond Future	Sell	82	0.00
R023 On 07/05/2020	Bond Future	Buy	132	0.00
R023 On 07/05/2020	Bond Future	Sell	132	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	29	0.00
2030 On 07/05/2020	Bond Future	Sell	29	0.00
2030 On 07/05/2020	Bond Future	Sell	29	0.00
2030 On 07/05/2020	Bond Future	Buy	29	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Sell	5	0.00
2032 On 07/05/2020	Bond Future	Buy	5	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/05/2020	Bond Future		Buy	9	0.00
R035 On 07/05/2020	Bond Future		Sell	9	0.00
R035 On 07/05/2020	Bond Future		Buy	79	0.00
R035 On 07/05/2020	Bond Future		Sell	79	0.00
R035 On 07/05/2020	Bond Future		Sell	100	0.00
R035 On 07/05/2020	Bond Future		Buy	100	0.00
R035 On 07/05/2020	Bond Future		Sell	100	0.00
R035 On 07/05/2020	Bond Future		Buy	100	0.00
R035 On 07/05/2020	Bond Future		Buy	196	0.00
R035 On 07/05/2020	Bond Future		Sell	196	0.00
R035 On 07/05/2020	Bond Future		Sell	284	0.00
R035 On 07/05/2020	Bond Future		Buy	284	0.00
R2040 Bond Future					
2040 On 07/05/2020	Bond Future		Sell	100	0.00
2040 On 07/05/2020	Bond Future		Buy	100	0.00
2040 On 07/05/2020	Bond Future		Sell	100	0.00
2040 On 07/05/2020	Bond Future		Buy	100	0.00
R2044 Bond Future					
2044 On 07/05/2020	Bond Future		Buy	3	0.00
2044 On 07/05/2020	Bond Future		Sell	3	0.00
2044 On 07/05/2020	Bond Future		Buy	6	0.00
2044 On 07/05/2020	Bond Future		Sell	6	0.00
2044 On 07/05/2020	Bond Future		Buy	7	0.00
2044 On 07/05/2020	Bond Future		Sell	7	0.00
2044 On 07/05/2020	Bond Future		Buy	8	0.00
2044 On 07/05/2020	Bond Future		Sell	8	0.00
2044 On 07/05/2020	Bond Future		Buy	9	0.00
2044 On 07/05/2020	Bond Future		Sell	9	0.00
2044 On 07/05/2020	Bond Future		Buy	11	0.00
2044 On 07/05/2020	Bond Future		Sell	11	0.00
2044 On 07/05/2020	Bond Future		Buy	17	0.00
2044 On 07/05/2020	Bond Future		Sell	17	0.00
2044 On 07/05/2020	Bond Future		Buy	20	0.00
2044 On 07/05/2020	Bond Future		Sell	20	0.00
2044 On 07/05/2020	Bond Future		Buy	25	0.00
2044 On 07/05/2020	Bond Future		Sell	25	0.00
2044 On 07/05/2020	Bond Future		Buy	27	0.00
2044 On 07/05/2020	Bond Future		Sell	27	0.00
2044 On 07/05/2020	Bond Future		Buy	30	0.00

2044 On 07/05/2020	Bond Future	Sell	30	0.00
2044 On 07/05/2020	Bond Future	Buy	33	0.00
2044 On 07/05/2020	Bond Future	Sell	33	0.00
2044 On 07/05/2020	Bond Future	Buy	82	0.00
2044 On 07/05/2020	Bond Future	Sell	82	0.00
2044 On 07/05/2020	Bond Future	Buy	85	0.00
2044 On 07/05/2020	Bond Future	Sell	85	0.00
2044 On 07/05/2020	Bond Future	Buy	123	0.00
2044 On 07/05/2020	Bond Future	Sell	123	0.00
2044 On 07/05/2020	Bond Future	Sell	123	0.00
2044 On 07/05/2020	Bond Future	Buy	123	0.00
2044 On 07/05/2020	Bond Future	Buy	375	0.00
2044 On 07/05/2020	Bond Future	Sell	375	0.00
2044 On 07/05/2020	Bond Future	Sell	738	0.00
2044 On 07/05/2020	Bond Future	Buy	738	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Buy	1	0.00
R248 On 07/05/2020	Bond Future	Sell	1	0.00
R248 On 07/05/2020	Bond Future	Buy	7	0.00
R248 On 07/05/2020	Bond Future	Sell	7	0.00
R248 On 07/05/2020	Bond Future	Buy	10	0.00
R248 On 07/05/2020	Bond Future	Sell	10	0.00
R248 On 07/05/2020	Bond Future	Sell	20	0.00
R248 On 07/05/2020	Bond Future	Buy	20	0.00
R248 On 07/05/2020	Bond Future	Buy	129	0.00
R248 On 07/05/2020	Bond Future	Sell	129	0.00
R248 On 07/05/2020	Bond Future	Buy	153	0.00
R248 On 07/05/2020	Bond Future	Sell	153	0.00
R248 On 07/05/2020	Bond Future	Buy	170	0.00
R248 On 07/05/2020	Bond Future	Sell	170	0.00
R248 On 07/05/2020	Bond Future	Buy	173	0.00
R248 On 07/05/2020	Bond Future	Sell	173	0.00
R248 On 07/05/2020	Bond Future	Buy	186	0.00
R248 On 07/05/2020	Bond Future	Sell	186	0.00
R248 On 07/05/2020	Bond Future	Buy	193	0.00
R248 On 07/05/2020	Bond Future	Sell	193	0.00
R248 On 07/05/2020	Bond Future	Buy	307	0.00
R248 On 07/05/2020	Bond Future	Sell	307	0.00
R248 On 07/05/2020	Bond Future	Sell	1,322	0.00
R248 On 07/05/2020	Bond Future	Buy	1,322	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future	Sell	39	0.00
R209 On 07/05/2020	Bond Future	Buy	39	0.00
R209 On 07/05/2020	Bond Future	Buy	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/05/2020	Bond Future		Sell	39	0.00
R214 Bond Future					
R214 On 07/05/2020	Bond Future		Buy	124	0.00
R214 On 07/05/2020	Bond Future		Sell	124	0.00
R214 On 07/05/2020	Bond Future		Buy	124	0.00
R214 On 07/05/2020	Bond Future		Sell	124	0.00
Grand Total for Daily Detailed Turnover:				7,518	0.00