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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/04/2020

TO DATE : 30/04/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

New Inflation Linked Index

IGOV On 07/05/2020	Index Future		Sell	81	0.00
IGOV On 07/05/2020	Index Future		Buy	81	0.00
IGOV On 06/08/2020	Index Future		Buy	81	0.00
IGOV On 06/08/2020	Index Future		Sell	81	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	1	0.00
R186 On 07/05/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00

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R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Sell	2	0.00
R186 On 06/08/2020	Bond Future	Buy	2	0.00
R186 On 07/05/2020	Bond Future	Sell	3	0.00
R186 On 07/05/2020	Bond Future	Buy	3	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 06/08/2020	Bond Future	Sell	7	0.00
R186 On 06/08/2020	Bond Future	Buy	7	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 06/08/2020	Bond Future	Sell	14	0.00
R186 On 06/08/2020	Bond Future	Buy	14	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	29	0.00
R186 On 07/05/2020	Bond Future	Buy	29	0.00
R186 On 07/05/2020	Bond Future	Sell	35	0.00
R186 On 07/05/2020	Bond Future	Buy	35	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 06/08/2020	Bond Future	Sell	51	0.00
R186 On 06/08/2020	Bond Future	Buy	51	0.00
R186 On 06/08/2020	Bond Future	Sell	78	0.00
R186 On 06/08/2020	Bond Future	Buy	78	0.00
R186 On 07/05/2020	Bond Future	Sell	95	0.00
R186 On 07/05/2020	Bond Future	Buy	95	0.00
R186 On 06/08/2020	Bond Future	Sell	102	0.00
R186 On 06/08/2020	Bond Future	Buy	102	0.00
R186 On 07/05/2020	Bond Future	Sell	124	0.00
R186 On 07/05/2020	Bond Future	Buy	124	0.00
R186 On 07/05/2020	Bond Future	Sell	177	0.00
R186 On 07/05/2020	Bond Future	Buy	177	0.00
R186 On 07/05/2020	Bond Future	Buy	500	0.00
R186 On 07/05/2020	Bond Future	Sell	500	0.00
R186 On 06/08/2020	Bond Future	Sell	509	0.00
R186 On 06/08/2020	Bond Future	Buy	509	0.00
R186 On 06/08/2020	Bond Future	Buy	611	0.00
R186 On 06/08/2020	Bond Future	Sell	611	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	1	0.00
2030 On 06/08/2020			Sell	1	0.00
2030 On 06/08/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	3	0.00
2030 On 07/05/2020			Buy	3	0.00
2030 On 07/05/2020			Sell	3	0.00
2030 On 07/05/2020			Buy	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 07/05/2020			Sell	4	0.00
2030 On 07/05/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	5	0.00
2030 On 06/08/2020			Buy	5	0.00
2030 On 06/08/2020			Sell	8	0.00
2030 On 06/08/2020			Buy	8	0.00
2030 On 06/08/2020			Sell	10	0.00
2030 On 06/08/2020			Buy	10	0.00
2030 On 06/08/2020			Sell	10	0.00
2030 On 06/08/2020			Buy	10	0.00
2030 On 07/05/2020			Sell	13	0.00
2030 On 07/05/2020			Buy	13	0.00
2030 On 07/05/2020			Sell	16	0.00

2030 On 07/05/2020	Bond Future	Buy	16	0.00
2030 On 06/08/2020	Bond Future	Sell	16	0.00
2030 On 06/08/2020	Bond Future	Buy	16	0.00
2030 On 07/05/2020	Bond Future	Sell	20	0.00
2030 On 07/05/2020	Bond Future	Buy	20	0.00
2030 On 06/08/2020	Bond Future	Sell	21	0.00
2030 On 06/08/2020	Bond Future	Buy	21	0.00
2030 On 06/08/2020	Bond Future	Buy	22	0.00
2030 On 06/08/2020	Bond Future	Sell	22	0.00
2030 On 06/08/2020	Bond Future	Sell	40	0.00
2030 On 06/08/2020	Bond Future	Buy	40	0.00
2030 On 07/05/2020	Bond Future	Sell	46	0.00
2030 On 07/05/2020	Bond Future	Buy	46	0.00
2030 On 07/05/2020	Bond Future	Sell	72	0.00
2030 On 07/05/2020	Bond Future	Buy	72	0.00
2030 On 06/08/2020	Bond Future	Sell	128	0.00
2030 On 06/08/2020	Bond Future	Buy	128	0.00
2030 On 07/05/2020	Bond Future	Buy	180	0.00
2030 On 07/05/2020	Bond Future	Sell	180	0.00
2030 On 06/08/2020	Bond Future	Buy	200	0.00
2030 On 06/08/2020	Bond Future	Sell	200	0.00
2030 On 06/08/2020	Bond Future	Buy	200	0.00
2030 On 06/08/2020	Bond Future	Sell	200	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Sell	1	0.00
2032 On 07/05/2020	Bond Future	Buy	1	0.00
2032 On 07/05/2020	Bond Future	Sell	1	0.00
2032 On 07/05/2020	Bond Future	Buy	1	0.00
2032 On 07/05/2020	Bond Future	Sell	6	0.00
2032 On 07/05/2020	Bond Future	Buy	6	0.00
2032 On 07/05/2020	Bond Future	Sell	6	0.00
2032 On 07/05/2020	Bond Future	Buy	6	0.00
2032 On 07/05/2020	Bond Future	Sell	12	0.00
2032 On 07/05/2020	Bond Future	Buy	12	0.00
2032 On 07/05/2020	Bond Future	Sell	12	0.00
2032 On 07/05/2020	Bond Future	Buy	12	0.00
2032 On 07/05/2020	Bond Future	Sell	17	0.00
2032 On 07/05/2020	Bond Future	Buy	17	0.00
2032 On 07/05/2020	Bond Future	Sell	29	0.00
2032 On 07/05/2020	Bond Future	Buy	29	0.00
2032 On 07/05/2020	Bond Future	Sell	47	0.00
2032 On 07/05/2020	Bond Future	Buy	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/08/2020			Buy	50	0.00
2032 On 06/08/2020			Sell	50	0.00
2032 On 06/08/2020			Buy	50	0.00
2032 On 06/08/2020			Sell	50	0.00
2032 On 07/05/2020			Sell	94	0.00
2032 On 07/05/2020			Buy	94	0.00
2032 On 07/05/2020			Sell	125	0.00
2032 On 07/05/2020			Buy	125	0.00
2032 On 07/05/2020			Sell	350	0.00
2032 On 07/05/2020			Buy	350	0.00
R2035 Bond Future					
R035 On 07/05/2020			Sell	1	0.00
R035 On 07/05/2020			Buy	1	0.00
R035 On 07/05/2020			Sell	1	0.00
R035 On 07/05/2020			Buy	1	0.00
R035 On 07/05/2020			Sell	1	0.00
R035 On 07/05/2020			Buy	1	0.00
R035 On 07/05/2020			Sell	6	0.00
R035 On 07/05/2020			Buy	6	0.00
R035 On 07/05/2020			Sell	12	0.00
R035 On 07/05/2020			Buy	12	0.00
R035 On 07/05/2020			Sell	12	0.00
R035 On 07/05/2020			Buy	12	0.00
R035 On 07/05/2020			Sell	15	0.00
R035 On 07/05/2020			Buy	15	0.00
R035 On 07/05/2020			Sell	16	0.00
R035 On 07/05/2020			Buy	16	0.00
R035 On 07/05/2020			Sell	57	0.00
R035 On 07/05/2020			Buy	57	0.00
R035 On 07/05/2020			Sell	80	0.00
R035 On 07/05/2020			Buy	80	0.00
R035 On 07/05/2020			Sell	97	0.00
R035 On 07/05/2020			Buy	97	0.00
R035 On 07/05/2020			Sell	222	0.00
R035 On 07/05/2020			Buy	222	0.00
R035 On 07/05/2020			Buy	520	0.00
R035 On 07/05/2020			Sell	520	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Sell	2	0.00
2037 On 07/05/2020	Bond Future	Buy	2	0.00
2037 On 07/05/2020	Bond Future	Sell	2	0.00
2037 On 07/05/2020	Bond Future	Buy	2	0.00
2037 On 07/05/2020	Bond Future	Sell	4	0.00
2037 On 07/05/2020	Bond Future	Buy	4	0.00
2037 On 07/05/2020	Bond Future	Sell	7	0.00
2037 On 07/05/2020	Bond Future	Buy	7	0.00
2037 On 07/05/2020	Bond Future	Sell	8	0.00
2037 On 07/05/2020	Bond Future	Buy	8	0.00
2037 On 07/05/2020	Bond Future	Buy	12	0.00
2037 On 07/05/2020	Bond Future	Sell	12	0.00
2037 On 07/05/2020	Bond Future	Sell	15	0.00
2037 On 07/05/2020	Bond Future	Buy	15	0.00
2037 On 07/05/2020	Bond Future	Sell	32	0.00
2037 On 07/05/2020	Bond Future	Buy	32	0.00
2037 On 07/05/2020	Bond Future	Sell	78	0.00
2037 On 07/05/2020	Bond Future	Buy	78	0.00
2037 On 06/08/2020	Bond Future	Buy	103	0.00
2037 On 06/08/2020	Bond Future	Sell	103	0.00
2037 On 06/08/2020	Bond Future	Buy	103	0.00
2037 On 06/08/2020	Bond Future	Sell	103	0.00
2037 On 07/05/2020	Bond Future	Buy	160	0.00
2037 On 07/05/2020	Bond Future	Sell	160	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Buy	13	0.00
2040 On 06/08/2020	Bond Future	Sell	13	0.00
2040 On 06/08/2020	Bond Future	Buy	27	0.00
2040 On 06/08/2020	Bond Future	Sell	27	0.00
2040 On 06/08/2020	Bond Future	Buy	31	0.00
2040 On 06/08/2020	Bond Future	Sell	31	0.00
2040 On 06/08/2020	Bond Future	Buy	88	0.00
2040 On 06/08/2020	Bond Future	Sell	88	0.00
2040 On 06/08/2020	Bond Future	Buy	96	0.00
2040 On 06/08/2020	Bond Future	Sell	96	0.00
2040 On 06/08/2020	Bond Future	Buy	101	0.00
2040 On 06/08/2020	Bond Future	Sell	101	0.00
2040 On 06/08/2020	Bond Future	Buy	132	0.00
2040 On 06/08/2020	Bond Future	Sell	132	0.00
2040 On 06/08/2020	Bond Future	Sell	133	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020			Buy	133	0.00
2040 On 06/08/2020			Buy	278	0.00
2040 On 06/08/2020			Sell	278	0.00
2040 On 06/08/2020			Buy	282	0.00
2040 On 06/08/2020			Sell	282	0.00
2040 On 06/08/2020			Buy	408	0.00
2040 On 06/08/2020			Sell	408	0.00
2040 On 06/08/2020			Buy	621	0.00
2040 On 06/08/2020			Sell	621	0.00
2040 On 06/08/2020			Buy	949	0.00
2040 On 06/08/2020			Sell	949	0.00
2040 On 06/08/2020			Buy	1,073	0.00
2040 On 06/08/2020			Sell	1,073	0.00
2040 On 06/08/2020			Buy	1,408	0.00
2040 On 06/08/2020			Sell	1,408	0.00
2040 On 06/08/2020			Buy	1,790	0.00
2040 On 06/08/2020			Sell	1,790	0.00
2040 On 06/08/2020			Buy	2,634	0.00
2040 On 06/08/2020			Sell	2,634	0.00
2040 On 06/08/2020			Buy	4,035	0.00
2040 On 06/08/2020			Sell	4,035	0.00
2040 On 06/08/2020			Buy	14,099	0.00
2040 On 06/08/2020			Sell	14,099	0.00
R2044 Bond Future					
2044 On 06/08/2020			Buy	4	0.00
2044 On 06/08/2020			Sell	4	0.00
2044 On 07/05/2020			Buy	5	0.00
2044 On 07/05/2020			Sell	5	0.00
2044 On 07/05/2020			Buy	10	0.00
2044 On 07/05/2020			Sell	10	0.00
2044 On 07/05/2020			Buy	31	0.00
2044 On 07/05/2020			Sell	31	0.00
2044 On 07/05/2020			Buy	72	0.00
2044 On 07/05/2020			Sell	72	0.00
2044 On 07/05/2020			Buy	75	0.00
2044 On 07/05/2020			Sell	75	0.00
2044 On 06/08/2020			Buy	84	0.00
2044 On 06/08/2020			Sell	84	0.00

2044 On 06/08/2020	Bond Future	Buy	113	0.00
2044 On 06/08/2020	Bond Future	Sell	113	0.00
2044 On 06/08/2020	Bond Future	Buy	113	0.00
2044 On 06/08/2020	Bond Future	Sell	113	0.00
2044 On 07/05/2020	Bond Future	Sell	193	0.00
2044 On 07/05/2020	Bond Future	Buy	193	0.00
2044 On 06/08/2020	Bond Future	Buy	302	0.00
2044 On 06/08/2020	Bond Future	Sell	302	0.00
2044 On 06/08/2020	Bond Future	Buy	384	0.00
2044 On 06/08/2020	Bond Future	Sell	384	0.00
2044 On 06/08/2020	Bond Future	Buy	610	0.00
2044 On 06/08/2020	Bond Future	Sell	610	0.00
2044 On 06/08/2020	Bond Future	Buy	653	0.00
2044 On 06/08/2020	Bond Future	Sell	653	0.00
2044 On 06/08/2020	Bond Future	Buy	1,931	0.00
2044 On 06/08/2020	Bond Future	Sell	1,931	0.00
2044 On 06/08/2020	Bond Future	Sell	3,968	0.00
2044 On 06/08/2020	Bond Future	Buy	3,968	0.00
2044 On 07/05/2020	Bond Future	Buy	5,000	0.00
2044 On 07/05/2020	Bond Future	Sell	5,000	0.00
2044 On 07/05/2020	Bond Future	Sell	5,000	0.00
2044 On 07/05/2020	Bond Future	Buy	5,000	0.00
2044 On 07/05/2020	Bond Future	Buy	5,000	0.00
2044 On 07/05/2020	Bond Future	Sell	5,000	0.00
2044 On 06/08/2020	Bond Future	Sell	5,000	0.00
2044 On 06/08/2020	Bond Future	Buy	5,000	0.00
2044 On 06/08/2020	Bond Future	Sell	5,000	0.00
2044 On 06/08/2020	Bond Future	Buy	5,000	0.00
2044 On 06/08/2020	Bond Future	Sell	5,000	0.00
2044 On 06/08/2020	Bond Future	Buy	5,000	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Sell	1	0.00
R248 On 07/05/2020	Bond Future	Buy	1	0.00
R248 On 06/08/2020	Bond Future	Buy	2	0.00
R248 On 06/08/2020	Bond Future	Sell	2	0.00
R248 On 07/05/2020	Bond Future	Sell	3	0.00
R248 On 07/05/2020	Bond Future	Buy	3	0.00
R248 On 07/05/2020	Bond Future	Sell	3	0.00
R248 On 07/05/2020	Bond Future	Buy	3	0.00
R248 On 07/05/2020	Bond Future	Sell	5	0.00
R248 On 07/05/2020	Bond Future	Buy	5	0.00
R248 On 07/05/2020	Bond Future	Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020			Buy	9	0.00
R248 On 07/05/2020			Sell	10	0.00
R248 On 07/05/2020			Buy	10	0.00
R248 On 07/05/2020			Sell	21	0.00
R248 On 07/05/2020			Buy	21	0.00
R248 On 07/05/2020			Sell	22	0.00
R248 On 07/05/2020			Buy	22	0.00
R248 On 06/08/2020			Buy	24	0.00
R248 On 06/08/2020			Sell	24	0.00
R248 On 06/08/2020			Buy	53	0.00
R248 On 06/08/2020			Sell	53	0.00
R248 On 06/08/2020			Buy	71	0.00
R248 On 06/08/2020			Sell	71	0.00
R248 On 07/05/2020			Sell	73	0.00
R248 On 07/05/2020			Buy	73	0.00
R248 On 07/05/2020			Sell	77	0.00
R248 On 07/05/2020			Buy	77	0.00
R248 On 07/05/2020			Sell	96	0.00
R248 On 07/05/2020			Buy	96	0.00
R248 On 06/08/2020			Buy	113	0.00
R248 On 06/08/2020			Sell	113	0.00
R248 On 06/08/2020			Buy	148	0.00
R248 On 06/08/2020			Sell	148	0.00
R248 On 06/08/2020			Buy	156	0.00
R248 On 06/08/2020			Sell	156	0.00
R248 On 06/08/2020			Buy	285	0.00
R248 On 06/08/2020			Sell	285	0.00
R248 On 06/08/2020			Buy	307	0.00
R248 On 06/08/2020			Sell	307	0.00
R248 On 07/05/2020			Buy	320	0.00
R248 On 07/05/2020			Sell	320	0.00
R248 On 06/08/2020			Buy	728	0.00
R248 On 06/08/2020			Sell	728	0.00
R248 On 06/08/2020			Buy	761	0.00
R248 On 06/08/2020			Sell	761	0.00
R248 On 06/08/2020			Sell	2,078	0.00
R248 On 06/08/2020			Buy	2,078	0.00
R248 On 07/05/2020			Buy	2,500	0.00
R248 On 07/05/2020			Sell	2,500	0.00

Grand Total for Daily Detailed Turnover:

80,659

0.00