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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/03/2020

TO DATE : 03/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 07/05/2020	Index Future		Buy	16	0.00
ALBI On 07/05/2020	Index Future		Sell	16	0.00

I2025 Bond Future

2025 On 07/05/2020	Bond Future		Buy	18	0.00
2025 On 07/05/2020	Bond Future		Sell	18	0.00

I2038 Bond Future

2038 On 07/05/2020	Bond Future		Buy	10	0.00
2038 On 07/05/2020	Bond Future		Sell	10	0.00

R186 Bond Future

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	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	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	15	0.00
R186 On 07/05/2020	Bond Future	Sell	120	0.00
R186 On 07/05/2020	Bond Future	Buy	120	0.00
R186 On 07/05/2020	Bond Future	Buy	120	0.00
R186 On 07/05/2020	Bond Future	Sell	120	0.00
R186 On 07/05/2020	Bond Future	Buy	220	0.00
R186 On 07/05/2020	Bond Future	Sell	220	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	16	0.00
R023 On 07/05/2020	Bond Future	Buy	16	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	400	0.00
2030 On 07/05/2020	Bond Future	Sell	400	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	2	0.00
2032 On 07/05/2020	Bond Future	Sell	2	0.00
2032 On 07/05/2020	Bond Future	Buy	2	0.00
2032 On 07/05/2020	Bond Future	Sell	2	0.00
2032 On 07/05/2020	Bond Future	Buy	5	0.00
2032 On 07/05/2020	Bond Future	Sell	5	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	7	0.00
2032 On 07/05/2020	Bond Future	Sell	7	0.00
2032 On 07/05/2020	Bond Future	Buy	18	0.00
2032 On 07/05/2020	Bond Future	Sell	18	0.00
2032 On 07/05/2020	Bond Future	Buy	23	0.00
2032 On 07/05/2020	Bond Future	Sell	23	0.00
2032 On 07/05/2020	Bond Future	Buy	27	0.00
2032 On 07/05/2020	Bond Future	Sell	27	0.00
2032 On 07/05/2020	Bond Future	Buy	37	0.00
2032 On 07/05/2020	Bond Future	Sell	37	0.00
2032 On 07/05/2020	Bond Future	Buy	46	0.00
2032 On 07/05/2020	Bond Future	Sell	46	0.00
2032 On 07/05/2020	Bond Future	Sell	50	0.00
2032 On 07/05/2020	Bond Future	Buy	50	0.00
2032 On 07/05/2020	Bond Future	Buy	82	0.00
2032 On 07/05/2020	Bond Future	Sell	82	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 07/05/2020			Buy	98	0.00
2032 On 07/05/2020			Sell	98	0.00
2032 On 07/05/2020			Buy	201	0.00
2032 On 07/05/2020			Sell	201	0.00
2032 On 07/05/2020			Buy	620	0.00
2032 On 07/05/2020			Sell	620	0.00
2032 On 07/05/2020			Buy	1,243	0.00
2032 On 07/05/2020			Sell	1,243	0.00
2032 On 07/05/2020			Sell	2,367	0.00
2032 On 07/05/2020			Buy	2,367	0.00

R2035 Bond Future

R035 On 07/05/2020			Sell	9	0.00
R035 On 07/05/2020			Buy	9	0.00
R035 On 07/05/2020			Sell	18	0.00
R035 On 07/05/2020			Buy	18	0.00
R035 On 07/05/2020			Sell	27	0.00
R035 On 07/05/2020			Buy	27	0.00
R035 On 07/05/2020			Sell	170	0.00
R035 On 07/05/2020			Buy	170	0.00

R2037 Bond Future

2037 On 07/05/2020			Sell	1	0.00
2037 On 07/05/2020			Buy	1	0.00
2037 On 07/05/2020			Sell	1	0.00
2037 On 07/05/2020			Buy	1	0.00
2037 On 07/05/2020			Sell	1	0.00
2037 On 07/05/2020			Buy	1	0.00
2037 On 07/05/2020			Sell	2	0.00
2037 On 07/05/2020			Buy	2	0.00
2037 On 07/05/2020			Sell	3	0.00
2037 On 07/05/2020			Buy	3	0.00
2037 On 07/05/2020			Sell	5	0.00
2037 On 07/05/2020			Buy	5	0.00
2037 On 07/05/2020			Sell	6	0.00
2037 On 07/05/2020			Buy	6	0.00
2037 On 07/05/2020			Sell	6	0.00
2037 On 07/05/2020			Buy	6	0.00
2037 On 07/05/2020			Sell	7	0.00
2037 On 07/05/2020			Buy	7	0.00
2037 On 07/05/2020			Sell	8	0.00

2037 On 07/05/2020	Bond Future	Buy	8	0.00
2037 On 07/05/2020	Bond Future	Sell	11	0.00
2037 On 07/05/2020	Bond Future	Buy	11	0.00
2037 On 07/05/2020	Bond Future	Sell	11	0.00
2037 On 07/05/2020	Bond Future	Buy	11	0.00
2037 On 07/05/2020	Bond Future	Sell	14	0.00
2037 On 07/05/2020	Bond Future	Buy	14	0.00
2037 On 07/05/2020	Bond Future	Sell	14	0.00
2037 On 07/05/2020	Bond Future	Buy	14	0.00
2037 On 07/05/2020	Bond Future	Sell	14	0.00
2037 On 07/05/2020	Bond Future	Buy	14	0.00
2037 On 07/05/2020	Bond Future	Sell	14	0.00
2037 On 07/05/2020	Bond Future	Buy	14	0.00
2037 On 07/05/2020	Bond Future	Sell	24	0.00
2037 On 07/05/2020	Bond Future	Buy	24	0.00
2037 On 07/05/2020	Bond Future	Sell	24	0.00
2037 On 07/05/2020	Bond Future	Buy	24	0.00
2037 On 07/05/2020	Bond Future	Sell	25	0.00
2037 On 07/05/2020	Bond Future	Buy	25	0.00
2037 On 07/05/2020	Bond Future	Buy	28	0.00
2037 On 07/05/2020	Bond Future	Sell	28	0.00
2037 On 07/05/2020	Bond Future	Sell	42	0.00
2037 On 07/05/2020	Bond Future	Buy	42	0.00
2037 On 07/05/2020	Bond Future	Sell	51	0.00
2037 On 07/05/2020	Bond Future	Buy	51	0.00
2037 On 07/05/2020	Bond Future	Sell	88	0.00
2037 On 07/05/2020	Bond Future	Buy	88	0.00
2037 On 07/05/2020	Bond Future	Sell	90	0.00
2037 On 07/05/2020	Bond Future	Buy	90	0.00
2037 On 07/05/2020	Bond Future	Sell	155	0.00
2037 On 07/05/2020	Bond Future	Buy	155	0.00
2037 On 07/05/2020	Bond Future	Buy	200	0.00
2037 On 07/05/2020	Bond Future	Sell	200	0.00
2037 On 07/05/2020	Bond Future	Buy	350	0.00
2037 On 07/05/2020	Bond Future	Sell	350	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future	Buy	8	0.00
R208 On 07/05/2020	Bond Future	Sell	8	0.00
R208 On 07/05/2020	Bond Future	Buy	16	0.00
R208 On 07/05/2020	Bond Future	Sell	16	0.00
R208 On 07/05/2020	Bond Future	Buy	26	0.00
R208 On 07/05/2020	Bond Future	Sell	26	0.00
R208 On 07/05/2020	Bond Future	Buy	191	0.00
R208 On 07/05/2020	Bond Future	Sell	191	0.00
R208 On 07/05/2020	Bond Future	Sell	241	0.00
R208 On 07/05/2020	Bond Future	Buy	241	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R209 Bond Future

R209 On 07/05/2020	Bond Future		Buy	1	0.00
R209 On 07/05/2020	Bond Future		Sell	1	0.00
R209 On 07/05/2020	Bond Future		Buy	1	0.00
R209 On 07/05/2020	Bond Future		Sell	1	0.00
R209 On 07/05/2020	Bond Future		Buy	1	0.00
R209 On 07/05/2020	Bond Future		Sell	1	0.00
R209 On 07/05/2020	Bond Future		Buy	3	0.00
R209 On 07/05/2020	Bond Future		Sell	3	0.00
R209 On 07/05/2020	Bond Future		Buy	6	0.00
R209 On 07/05/2020	Bond Future		Sell	6	0.00
R209 On 07/05/2020	Bond Future		Buy	14	0.00
R209 On 07/05/2020	Bond Future		Sell	14	0.00
R209 On 07/05/2020	Bond Future		Buy	25	0.00
R209 On 07/05/2020	Bond Future		Sell	25	0.00
R209 On 07/05/2020	Bond Future		Buy	33	0.00
R209 On 07/05/2020	Bond Future		Sell	33	0.00
R209 On 07/05/2020	Bond Future		Buy	37	0.00
R209 On 07/05/2020	Bond Future		Sell	37	0.00
R209 On 07/05/2020	Bond Future		Buy	50	0.00
R209 On 07/05/2020	Bond Future		Sell	50	0.00
R209 On 07/05/2020	Bond Future		Sell	54	0.00
R209 On 07/05/2020	Bond Future		Buy	54	0.00
R209 On 07/05/2020	Bond Future		Buy	117	0.00
R209 On 07/05/2020	Bond Future		Sell	117	0.00

R213 Bond Future

R213 On 07/05/2020	Bond Future		Buy	3	0.00
R213 On 07/05/2020	Bond Future		Sell	3	0.00
R213 On 07/05/2020	Bond Future		Buy	3	0.00
R213 On 07/05/2020	Bond Future		Sell	3	0.00
R213 On 07/05/2020	Bond Future		Buy	32	0.00
R213 On 07/05/2020	Bond Future		Sell	32	0.00
R213 On 07/05/2020	Bond Future		Buy	76	0.00
R213 On 07/05/2020	Bond Future		Sell	76	0.00
R213 On 07/05/2020	Bond Future		Buy	97	0.00
R213 On 07/05/2020	Bond Future		Sell	97	0.00
R213 On 07/05/2020	Bond Future		Buy	113	0.00
R213 On 07/05/2020	Bond Future		Sell	113	0.00
R213 On 07/05/2020	Bond Future		Buy	116	0.00

R213 On 07/05/2020	Bond Future	Sell	116	0.00
R213 On 07/05/2020	Bond Future	Buy	129	0.00
R213 On 07/05/2020	Bond Future	Sell	129	0.00
R213 On 07/05/2020	Bond Future	Buy	140	0.00
R213 On 07/05/2020	Bond Future	Sell	140	0.00
R213 On 07/05/2020	Bond Future	Buy	378	0.00
R213 On 07/05/2020	Bond Future	Sell	378	0.00
R213 On 07/05/2020	Bond Future	Buy	698	0.00
R213 On 07/05/2020	Bond Future	Sell	698	0.00
R213 On 07/05/2020	Bond Future	Buy	1,074	0.00
R213 On 07/05/2020	Bond Future	Sell	1,074	0.00
R213 On 07/05/2020	Bond Future	Sell	2,859	0.00
R213 On 07/05/2020	Bond Future	Buy	2,859	0.00

Grand Total for Daily Detailed Turnover:

13,761

0.00