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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/03/2020

TO DATE : 17/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
Govi Total Return Index					
GOVI On 07/05/2020	GOVI		Sell	2	0.00
GOVI On 07/05/2020	GOVI		Buy	2	0.00
I2025 Bond Future					
2025 On 07/05/2020	Bond Future		Buy	4	0.00
2025 On 07/05/2020	Bond Future		Sell	4	0.00

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I2033 Bond Future

2033 On 07/05/2020	Bond Future	Sell	3	0.00
2033 On 07/05/2020	Bond Future	Buy	3	0.00
2033 On 07/05/2020	Bond Future	Sell	54	0.00
2033 On 07/05/2020	Bond Future	Buy	54	0.00
2033 On 07/05/2020	Bond Future	Buy	57	0.00
2033 On 07/05/2020	Bond Future	Sell	57	0.00

I2038 Bond Future

2038 On 07/05/2020	Bond Future	Sell	63	0.00
2038 On 07/05/2020	Bond Future	Buy	63	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future	Buy	359	0.00
2050 On 07/05/2020	Bond Future	Sell	359	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 07/05/2020	Bond Future	Buy	1	0.00
R186 On 07/05/2020	Bond Future	Sell	1	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	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	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	23	0.00
R186 On 07/05/2020	Bond Future	Buy	23	0.00
R186 On 07/05/2020	Bond Future	Sell	31	0.00
R186 On 07/05/2020	Bond Future	Buy	31	0.00
R186 On 07/05/2020	Bond Future	Buy	31	0.00
R186 On 07/05/2020	Bond Future	Sell	31	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	Buy	43	0.00
R186 On 07/05/2020	Bond Future	Sell	43	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	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/05/2020			Buy	60	0.00
R186 On 07/05/2020			Sell	210	0.00
R186 On 07/05/2020			Buy	210	0.00
R186 On 07/05/2020			Sell	212	0.00
R186 On 07/05/2020			Buy	212	0.00
R186 On 07/05/2020			Sell	255	0.00
R186 On 07/05/2020			Buy	255	0.00
R186 On 07/05/2020			Sell	350	0.00
R186 On 07/05/2020			Buy	350	0.00
R2023 Bond Future					
R023 On 07/05/2020			Buy	28	0.00
R023 On 07/05/2020			Sell	28	0.00
R023 On 07/05/2020			Buy	35	0.00
R023 On 07/05/2020			Sell	35	0.00
R023 On 07/05/2020			Buy	50	0.00
R023 On 07/05/2020			Sell	50	0.00
R023 On 07/05/2020			Buy	64	0.00
R023 On 07/05/2020			Sell	64	0.00
R023 On 07/05/2020			Buy	83	0.00
R023 On 07/05/2020			Sell	83	0.00
R023 On 07/05/2020			Buy	126	0.00
R023 On 07/05/2020			Sell	126	0.00
R023 On 07/05/2020			Buy	148	0.00
R023 On 07/05/2020			Sell	148	0.00
R023 On 07/05/2020			Buy	168	0.00
R023 On 07/05/2020			Sell	168	0.00
R023 On 07/05/2020			Buy	179	0.00
R023 On 07/05/2020			Sell	179	0.00
R023 On 07/05/2020			Buy	235	0.00
R023 On 07/05/2020			Sell	235	0.00
R023 On 07/05/2020			Buy	261	0.00
R023 On 07/05/2020			Sell	261	0.00
R023 On 07/05/2020			Buy	285	0.00
R023 On 07/05/2020			Sell	285	0.00
R023 On 07/05/2020			Buy	489	0.00
R023 On 07/05/2020			Sell	489	0.00
R023 On 07/05/2020			Buy	503	0.00
R023 On 07/05/2020			Sell	503	0.00

R023 On 07/05/2020	Bond Future		Buy	631	0.00
R023 On 07/05/2020	Bond Future		Sell	631	0.00
R023 On 07/05/2020	Bond Future		Buy	1,446	0.00
R023 On 07/05/2020	Bond Future		Sell	1,446	0.00
R023 On 07/05/2020	Bond Future		Sell	1,631	0.00
R023 On 07/05/2020	Bond Future		Buy	1,631	0.00
R023 On 07/05/2020	Bond Future		Sell	3,050	0.00
R023 On 07/05/2020	Bond Future		Buy	3,050	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Buy	1	0.00	
2030 On 07/05/2020	Bond Future		Sell	1	0.00	
2030 On 07/05/2020	Bond Future		Buy	1	0.00	
2030 On 07/05/2020	Bond Future		Sell	1	0.00	
2030 On 07/05/2020	Bond Future		Buy	18	0.00	
2030 On 07/05/2020	Bond Future		Sell	18	0.00	
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	53	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	53	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	53	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	53	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	53	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	53	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	53	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	53	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	53	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	53	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	53	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	53	0.00
2030 On 07/05/2020	Bond Future		Buy	80	0.00	
2030 On 07/05/2020	Bond Future		Sell	80	0.00	
2030 On 07/05/2020	Bond Future		Buy	93	0.00	
2030 On 07/05/2020	Bond Future		Sell	93	0.00	
2030 On 07/05/2020	Bond Future		Sell	113	0.00	
2030 On 07/05/2020	Bond Future		Buy	113	0.00	
2030 On 07/05/2020	Bond Future		Sell	190	0.00	
2030 On 07/05/2020	Bond Future		Buy	190	0.00	
2030 On 07/05/2020	Bond Future		Buy	390	0.00	
2030 On 07/05/2020	Bond Future		Sell	390	0.00	
2030 On 07/05/2020	Bond Future		Sell	390	0.00	
2030 On 07/05/2020	Bond Future		Buy	390	0.00	

R2032 Bond Future

2032 On 07/05/2020	Bond Future		Buy	10	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 07/05/2020			Sell	10	0.00
2032 On 07/05/2020			Buy	73	0.00
2032 On 07/05/2020			Sell	73	0.00
2032 On 07/05/2020			Buy	80	0.00
2032 On 07/05/2020			Sell	80	0.00
2032 On 07/05/2020			Sell	150	0.00
2032 On 07/05/2020			Buy	150	0.00
2032 On 07/05/2020			Buy	190	0.00
2032 On 07/05/2020			Sell	190	0.00
R2035 Bond Future					
R035 On 07/05/2020			Sell	2	0.00
R035 On 07/05/2020			Buy	2	0.00
R035 On 07/05/2020			Sell	2	0.00
R035 On 07/05/2020			Buy	2	0.00
R035 On 07/05/2020			Sell	32	0.00
R035 On 07/05/2020			Buy	32	0.00
R035 On 07/05/2020			Sell	32	0.00
R035 On 07/05/2020			Sell	32	0.00
R035 On 07/05/2020			Buy	32	0.00
R035 On 07/05/2020			Buy	32	0.00
R035 On 07/05/2020			Sell	32	0.00
R035 On 07/05/2020			Sell	32	0.00
R035 On 07/05/2020			Buy	32	0.00
R035 On 07/05/2020			Buy	32	0.00
R035 On 07/05/2020			Sell	34	0.00
R035 On 07/05/2020			Buy	34	0.00
R035 On 07/05/2020			Buy	47	0.00
R035 On 07/05/2020			Sell	47	0.00
R035 On 07/05/2020			Buy	70	0.00
R035 On 07/05/2020			Sell	70	0.00
R035 On 07/05/2020			Buy	236	0.00
R035 On 07/05/2020			Sell	236	0.00
R035 On 07/05/2020			Sell	236	0.00
R035 On 07/05/2020			Buy	236	0.00
R035 On 07/05/2020			Buy	236	0.00
R035 On 07/05/2020			Sell	236	0.00
R035 On 07/05/2020			Sell	340	0.00
R035 On 07/05/2020			Buy	340	0.00

R2037 Bond Future

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	Sell	22	0.00
2037 On 07/05/2020	Bond Future	Buy	22	0.00
2037 On 07/05/2020	Bond Future	Buy	40	0.00
2037 On 07/05/2020	Bond Future	Sell	40	0.00
2037 On 07/05/2020	Bond Future	Sell	40	0.00
2037 On 07/05/2020	Bond Future	Buy	40	0.00
2037 On 07/05/2020	Bond Future	Sell	72	0.00
2037 On 07/05/2020	Bond Future	Buy	72	0.00
2037 On 07/05/2020	Bond Future	Sell	110	0.00
2037 On 07/05/2020	Bond Future	Buy	110	0.00
2037 On 07/05/2020	Bond Future	Sell	210	0.00
2037 On 07/05/2020	Bond Future	Buy	210	0.00
2037 On 07/05/2020	Bond Future	Sell	286	0.00
2037 On 07/05/2020	Bond Future	Buy	286	0.00
2037 On 07/05/2020	Bond Future	Buy	350	0.00
2037 On 07/05/2020	Bond Future	Sell	350	0.00
2037 On 07/05/2020	Bond Future	Sell	684	0.00
2037 On 07/05/2020	Bond Future	Buy	684	0.00
2037 On 07/05/2020	Bond Future	Sell	1,014	0.00
2037 On 07/05/2020	Bond Future	Buy	1,014	0.00
2037 On 07/05/2020	Bond Future	Sell	1,066	0.00
2037 On 07/05/2020	Bond Future	Buy	1,066	0.00
2037 On 07/05/2020	Bond Future	Buy	3,512	0.00
2037 On 07/05/2020	Bond Future	Sell	3,512	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	Sell	3	0.00
2040 On 07/05/2020	Bond Future	Buy	3	0.00
2040 On 07/05/2020	Bond Future	Sell	4	0.00
2040 On 07/05/2020	Bond Future	Buy	4	0.00
2040 On 07/05/2020	Bond Future	Sell	6	0.00
2040 On 07/05/2020	Bond Future	Buy	6	0.00
2040 On 07/05/2020	Bond Future	Sell	7	0.00
2040 On 07/05/2020	Bond Future	Buy	7	0.00
2040 On 07/05/2020	Bond Future	Sell	7	0.00
2040 On 07/05/2020	Bond Future	Buy	7	0.00
2040 On 07/05/2020	Bond Future	Sell	11	0.00
2040 On 07/05/2020	Bond Future	Buy	11	0.00
2040 On 07/05/2020	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020	Bond Future		Buy	13	0.00
2040 On 07/05/2020	Bond Future		Sell	13	0.00
2040 On 07/05/2020	Bond Future		Buy	13	0.00
2040 On 07/05/2020	Bond Future		Sell	20	0.00
2040 On 07/05/2020	Bond Future		Buy	20	0.00
2040 On 07/05/2020	Bond Future		Sell	24	0.00
2040 On 07/05/2020	Bond Future		Buy	24	0.00
2040 On 07/05/2020	Bond Future		Sell	30	0.00
2040 On 07/05/2020	Bond Future		Buy	30	0.00
2040 On 07/05/2020	Bond Future		Sell	32	0.00
2040 On 07/05/2020	Bond Future		Buy	32	0.00
2040 On 07/05/2020	Bond Future		Sell	40	0.00
2040 On 07/05/2020	Bond Future		Buy	40	0.00
2040 On 07/05/2020	Bond Future		Sell	42	0.00
2040 On 07/05/2020	Bond Future		Buy	42	0.00
2040 On 07/05/2020	Bond Future		Sell	45	0.00
2040 On 07/05/2020	Bond Future		Sell	45	0.00
2040 On 07/05/2020	Bond Future		Buy	45	0.00
2040 On 07/05/2020	Bond Future		Buy	45	0.00
2040 On 07/05/2020	Bond Future		Sell	48	0.00
2040 On 07/05/2020	Bond Future		Buy	48	0.00
2040 On 07/05/2020	Bond Future		Sell	49	0.00
2040 On 07/05/2020	Bond Future		Buy	49	0.00
2040 On 07/05/2020	Bond Future		Sell	58	0.00
2040 On 07/05/2020	Bond Future		Buy	58	0.00
2040 On 07/05/2020	Bond Future		Sell	61	0.00
2040 On 07/05/2020	Bond Future		Buy	61	0.00
2040 On 07/05/2020	Bond Future		Sell	65	0.00
2040 On 07/05/2020	Bond Future		Buy	65	0.00
2040 On 07/05/2020	Bond Future		Sell	74	0.00
2040 On 07/05/2020	Bond Future		Buy	74	0.00
2040 On 07/05/2020	Bond Future		Sell	78	0.00
2040 On 07/05/2020	Bond Future		Buy	78	0.00
2040 On 07/05/2020	Bond Future		Sell	149	0.00
2040 On 07/05/2020	Bond Future		Buy	149	0.00
2040 On 07/05/2020	Bond Future		Sell	152	0.00
2040 On 07/05/2020	Bond Future		Buy	152	0.00
2040 On 07/05/2020	Bond Future		Sell	154	0.00
2040 On 07/05/2020	Bond Future		Buy	154	0.00

2040 On 07/05/2020	Bond Future	Sell	156	0.00
2040 On 07/05/2020	Bond Future	Buy	156	0.00
2040 On 07/05/2020	Bond Future	Sell	159	0.00
2040 On 07/05/2020	Bond Future	Buy	159	0.00
2040 On 07/05/2020	Bond Future	Sell	161	0.00
2040 On 07/05/2020	Bond Future	Buy	161	0.00
2040 On 07/05/2020	Bond Future	Sell	166	0.00
2040 On 07/05/2020	Bond Future	Buy	166	0.00
2040 On 07/05/2020	Bond Future	Sell	173	0.00
2040 On 07/05/2020	Bond Future	Buy	173	0.00
2040 On 07/05/2020	Bond Future	Buy	173	0.00
2040 On 07/05/2020	Bond Future	Sell	173	0.00
2040 On 07/05/2020	Bond Future	Sell	173	0.00
2040 On 07/05/2020	Bond Future	Buy	173	0.00
2040 On 07/05/2020	Bond Future	Sell	180	0.00
2040 On 07/05/2020	Bond Future	Buy	180	0.00
2040 On 07/05/2020	Bond Future	Sell	185	0.00
2040 On 07/05/2020	Bond Future	Buy	185	0.00
2040 On 07/05/2020	Bond Future	Sell	240	0.00
2040 On 07/05/2020	Bond Future	Buy	240	0.00
2040 On 07/05/2020	Bond Future	Sell	286	0.00
2040 On 07/05/2020	Bond Future	Buy	286	0.00
2040 On 07/05/2020	Bond Future	Sell	310	0.00
2040 On 07/05/2020	Bond Future	Buy	310	0.00
2040 On 07/05/2020	Bond Future	Sell	317	0.00
2040 On 07/05/2020	Bond Future	Buy	317	0.00
2040 On 07/05/2020	Bond Future	Sell	320	0.00
2040 On 07/05/2020	Bond Future	Buy	320	0.00
2040 On 07/05/2020	Bond Future	Sell	326	0.00
2040 On 07/05/2020	Bond Future	Buy	326	0.00
2040 On 07/05/2020	Bond Future	Sell	338	0.00
2040 On 07/05/2020	Bond Future	Buy	338	0.00
2040 On 07/05/2020	Bond Future	Sell	458	0.00
2040 On 07/05/2020	Bond Future	Buy	458	0.00
2040 On 07/05/2020	Bond Future	Sell	474	0.00
2040 On 07/05/2020	Bond Future	Buy	474	0.00
2040 On 07/05/2020	Bond Future	Sell	850	0.00
2040 On 07/05/2020	Bond Future	Buy	850	0.00
2040 On 07/05/2020	Bond Future	Sell	863	0.00
2040 On 07/05/2020	Bond Future	Buy	863	0.00
2040 On 07/05/2020	Bond Future	Sell	920	0.00
2040 On 07/05/2020	Bond Future	Buy	920	0.00
2040 On 07/05/2020	Bond Future	Sell	1,797	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020			Buy	1,797	0.00
2040 On 07/05/2020			Buy	1,835	0.00
2040 On 07/05/2020			Sell	1,835	0.00
2040 On 07/05/2020			Buy	2,000	0.00
2040 On 07/05/2020			Sell	2,000	0.00
2040 On 07/05/2020			Buy	2,067	0.00
2040 On 07/05/2020			Sell	2,067	0.00
R2044 Bond Future					
2044 On 07/05/2020			Sell	3	0.00
2044 On 07/05/2020			Buy	3	0.00
2044 On 07/05/2020			Sell	13	0.00
2044 On 07/05/2020			Buy	13	0.00
2044 On 07/05/2020			Sell	13	0.00
2044 On 07/05/2020			Buy	13	0.00
2044 On 07/05/2020			Sell	15	0.00
2044 On 07/05/2020			Buy	15	0.00
2044 On 07/05/2020			Sell	25	0.00
2044 On 07/05/2020			Buy	25	0.00
2044 On 07/05/2020			Sell	62	0.00
2044 On 07/05/2020			Buy	62	0.00
2044 On 07/05/2020			Sell	131	0.00
2044 On 07/05/2020			Buy	131	0.00
2044 On 07/05/2020			Buy	160	0.00
2044 On 07/05/2020			Sell	160	0.00
R2048 Bond Future					
R248 On 07/05/2020			Buy	1	0.00
R248 On 07/05/2020			Sell	1	0.00
R248 On 07/05/2020			Buy	17	0.00
R248 On 07/05/2020			Sell	17	0.00
R248 On 07/05/2020			Sell	20	0.00
R248 On 07/05/2020			Buy	20	0.00
R248 On 07/05/2020			Buy	92	0.00
R248 On 07/05/2020			Sell	92	0.00
R248 On 07/05/2020			Buy	110	0.00
R248 On 07/05/2020			Sell	110	0.00
R248 On 07/05/2020			Sell	300	0.00
R248 On 07/05/2020			Buy	300	0.00

R248 On 07/05/2020	Bond Future	Buy	330	0.00
R248 On 07/05/2020	Bond Future	Sell	330	0.00
R248 On 07/05/2020	Bond Future	Sell	400	0.00
R248 On 07/05/2020	Bond Future	Buy	400	0.00
R248 On 07/05/2020	Bond Future	Sell	500	0.00
R248 On 07/05/2020	Bond Future	Buy	500	0.00
R248 On 07/05/2020	Bond Future	Buy	1,220	0.00
R248 On 07/05/2020	Bond Future	Sell	1,220	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future	Sell	26	0.00
R208 On 07/05/2020	Bond Future	Buy	26	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	Sell	375	0.00
R208 On 07/05/2020	Bond Future	Buy	375	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future	Buy	9	0.00
R209 On 07/05/2020	Bond Future	Sell	9	0.00
R209 On 07/05/2020	Bond Future	Buy	9	0.00
R209 On 07/05/2020	Bond Future	Sell	9	0.00
R209 On 07/05/2020	Bond Future	Buy	10	0.00
R209 On 07/05/2020	Bond Future	Sell	10	0.00
R209 On 07/05/2020	Bond Future	Sell	16	0.00
R209 On 07/05/2020	Bond Future	Buy	16	0.00
R209 On 07/05/2020	Bond Future	Sell	26	0.00
R209 On 07/05/2020	Bond Future	Buy	26	0.00

R213 Bond Future

R213 On 07/05/2020	Bond Future	Buy	10	0.00
R213 On 07/05/2020	Bond Future	Sell	10	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Buy	254	0.00
R214 On 07/05/2020	Bond Future	Sell	254	0.00
R214 On 07/05/2020	Bond Future	Sell	254	0.00
R214 On 07/05/2020	Bond Future	Buy	254	0.00
R214 On 07/05/2020	Bond Future	Buy	743	0.00
R214 On 07/05/2020	Bond Future	Sell	743	0.00

Grand Total for Daily Detailed Turnover:

43,512 0.00