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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2020

TO DATE : 23/03/2020

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

ALBI On 07/05/2020	Index Future		Sell	2	0.00
ALBI On 07/05/2020	Index Future		Buy	2	0.00
ALBI On 07/05/2020	Index Future		Sell	2	0.00
ALBI On 07/05/2020	Index Future		Buy	2	0.00

Govi Total Return Index

GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00

I2025 Bond Future

2025 On 07/05/2020	Bond Future		Sell	7	0.00
2025 On 07/05/2020	Bond Future		Buy	7	0.00

I2038 Bond Future

2038 On 07/05/2020	Bond Future	Sell	87	0.00
2038 On 07/05/2020	Bond Future	Buy	87	0.00
2038 On 07/05/2020	Bond Future	Sell	292	0.00
2038 On 07/05/2020	Bond Future	Buy	292	0.00

I2046 Bond Future

2046 On 07/05/2020	Bond Future	Buy	65	0.00
2046 On 07/05/2020	Bond Future	Sell	65	0.00
2046 On 07/05/2020	Bond Future	Sell	301	0.00
2046 On 07/05/2020	Bond Future	Buy	301	0.00
2046 On 07/05/2020	Bond Future	Buy	301	0.00
2046 On 07/05/2020	Bond Future	Sell	301	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future	Sell	287	0.00
2050 On 07/05/2020	Bond Future	Buy	287	0.00

New Inflation Linked Index

IGOV On 07/05/2020	Index Future	Buy	10	0.00
IGOV On 07/05/2020	Index Future	Sell	10	0.00
IGOV On 07/05/2020	Index Future	Buy	16	0.00
IGOV On 07/05/2020	Index Future	Sell	16	0.00
IGOV On 07/05/2020	Index Future	Buy	26	0.00
IGOV On 07/05/2020	Index Future	Sell	26	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00

R202 Bond Future

R202 On 07/05/2020	Bond Future	Buy	9	0.00
R202 On 07/05/2020	Bond Future	Sell	9	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Buy	18	0.00
R023 On 07/05/2020	Bond Future	Sell	18	0.00
R023 On 07/05/2020	Bond Future	Buy	51	0.00
R023 On 07/05/2020	Bond Future	Sell	51	0.00
R023 On 07/05/2020	Bond Future	Buy	115	0.00
R023 On 07/05/2020	Bond Future	Sell	115	0.00
R023 On 07/05/2020	Bond Future	Buy	141	0.00
R023 On 07/05/2020	Bond Future	Sell	141	0.00
R023 On 07/05/2020	Bond Future	Buy	349	0.00
R023 On 07/05/2020	Bond Future	Sell	349	0.00
R023 On 07/05/2020	Bond Future	Buy	1,599	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 07/05/2020	Bond Future		Sell	1,599	0.00
R023 On 07/05/2020	Bond Future		Sell	2,273	0.00
R023 On 07/05/2020	Bond Future		Buy	2,273	0.00
R2035 Bond Future					
R035 On 07/05/2020	Bond Future		Sell	31	0.00
R035 On 07/05/2020	Bond Future		Buy	31	0.00
R035 On 07/05/2020	Bond Future		Sell	36	0.00
R035 On 07/05/2020	Bond Future		Buy	36	0.00
R035 On 07/05/2020	Bond Future		Sell	44	0.00
R035 On 07/05/2020	Bond Future		Buy	44	0.00
R035 On 07/05/2020	Bond Future		Sell	58	0.00
R035 On 07/05/2020	Bond Future		Buy	58	0.00
R035 On 07/05/2020	Bond Future		Sell	71	0.00
R035 On 07/05/2020	Bond Future		Buy	71	0.00
R035 On 07/05/2020	Bond Future		Sell	108	0.00
R035 On 07/05/2020	Bond Future		Buy	108	0.00
R035 On 07/05/2020	Bond Future		Sell	168	0.00
R035 On 07/05/2020	Bond Future		Buy	168	0.00
R035 On 07/05/2020	Bond Future		Sell	251	0.00
R035 On 07/05/2020	Bond Future		Buy	251	0.00
R035 On 07/05/2020	Bond Future		Sell	897	0.00
R035 On 07/05/2020	Bond Future		Buy	897	0.00
R035 On 07/05/2020	Bond Future		Sell	1,336	0.00
R035 On 07/05/2020	Bond Future		Buy	1,336	0.00
R035 On 07/05/2020	Bond Future		Buy	3,000	0.00
R035 On 07/05/2020	Bond Future		Sell	3,000	0.00
R2037 Bond Future					
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		Sell	164	0.00
2037 On 07/05/2020	Bond Future		Buy	164	0.00
2037 On 07/05/2020	Bond Future		Buy	164	0.00
2037 On 07/05/2020	Bond Future		Sell	164	0.00
2037 On 07/05/2020	Bond Future		Sell	2,000	0.00
2037 On 07/05/2020	Bond Future		Buy	2,000	0.00
R2040 Bond Future					
2040 On 07/05/2020	Bond Future		Sell	10	0.00
2040 On 07/05/2020	Bond Future		Buy	10	0.00

2040 On 07/05/2020	Bond Future	Sell	10	0.00
2040 On 07/05/2020	Bond Future	Buy	10	0.00
2040 On 07/05/2020	Bond Future	Sell	14	0.00
2040 On 07/05/2020	Bond Future	Buy	14	0.00
2040 On 07/05/2020	Bond Future	Sell	18	0.00
2040 On 07/05/2020	Bond Future	Buy	18	0.00
2040 On 07/05/2020	Bond Future	Sell	22	0.00
2040 On 07/05/2020	Bond Future	Buy	22	0.00
2040 On 07/05/2020	Bond Future	Sell	33	0.00
2040 On 07/05/2020	Bond Future	Buy	33	0.00
2040 On 07/05/2020	Bond Future	Sell	38	0.00
2040 On 07/05/2020	Bond Future	Buy	38	0.00
2040 On 07/05/2020	Bond Future	Sell	51	0.00
2040 On 07/05/2020	Bond Future	Buy	51	0.00
2040 On 07/05/2020	Bond Future	Sell	69	0.00
2040 On 07/05/2020	Bond Future	Buy	69	0.00
2040 On 07/05/2020	Bond Future	Sell	77	0.00
2040 On 07/05/2020	Bond Future	Buy	77	0.00
2040 On 07/05/2020	Bond Future	Sell	249	0.00
2040 On 07/05/2020	Bond Future	Buy	249	0.00
2040 On 07/05/2020	Bond Future	Sell	409	0.00
2040 On 07/05/2020	Bond Future	Buy	409	0.00
2040 On 07/05/2020	Bond Future	Buy	1,000	0.00
2040 On 07/05/2020	Bond Future	Sell	1,000	0.00

R2044 Bond Future

2044 On 07/05/2020	Bond Future	Sell	1	0.00
2044 On 07/05/2020	Bond Future	Buy	1	0.00
2044 On 07/05/2020	Bond Future	Sell	2	0.00
2044 On 07/05/2020	Bond Future	Buy	2	0.00
2044 On 07/05/2020	Bond Future	Sell	2	0.00
2044 On 07/05/2020	Bond Future	Buy	2	0.00
2044 On 07/05/2020	Bond Future	Sell	3	0.00
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	3	0.00
2044 On 07/05/2020	Bond Future	Sell	4	0.00
2044 On 07/05/2020	Bond Future	Buy	4	0.00
2044 On 07/05/2020	Bond Future	Sell	4	0.00
2044 On 07/05/2020	Bond Future	Buy	4	0.00
2044 On 07/05/2020	Bond Future	Sell	7	0.00
2044 On 07/05/2020	Bond Future	Buy	7	0.00
2044 On 07/05/2020	Bond Future	Sell	8	0.00
2044 On 07/05/2020	Bond Future	Buy	8	0.00
2044 On 07/05/2020	Bond Future	Sell	9	0.00
2044 On 07/05/2020	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2044 On 07/05/2020	Bond Future		Sell	9	0.00
2044 On 07/05/2020	Bond Future		Buy	9	0.00
2044 On 07/05/2020	Bond Future		Sell	10	0.00
2044 On 07/05/2020	Bond Future		Buy	10	0.00
2044 On 07/05/2020	Bond Future		Sell	14	0.00
2044 On 07/05/2020	Bond Future		Buy	14	0.00
2044 On 07/05/2020	Bond Future		Sell	32	0.00
2044 On 07/05/2020	Bond Future		Buy	32	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		Sell	33	0.00
2044 On 07/05/2020	Bond Future		Buy	33	0.00
2044 On 07/05/2020	Bond Future		Sell	34	0.00
2044 On 07/05/2020	Bond Future		Buy	34	0.00
2044 On 07/05/2020	Bond Future		Sell	42	0.00
2044 On 07/05/2020	Bond Future		Buy	42	0.00
2044 On 07/05/2020	Bond Future		Sell	166	0.00
2044 On 07/05/2020	Bond Future		Buy	166	0.00
2044 On 07/05/2020	Bond Future		Sell	201	0.00
2044 On 07/05/2020	Bond Future		Buy	201	0.00
2044 On 07/05/2020	Bond Future		Sell	600	0.00
2044 On 07/05/2020	Bond Future		Buy	600	0.00
2044 On 07/05/2020	Bond Future		Buy	600	0.00
2044 On 07/05/2020	Bond Future		Sell	600	0.00
2044 On 07/05/2020	Bond Future		Sell	1,066	0.00
2044 On 07/05/2020	Bond Future		Buy	1,066	0.00
2044 On 07/05/2020	Bond Future		Buy	1,066	0.00
2044 On 07/05/2020	Bond Future		Sell	1,066	0.00

R2048 Bond Future

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		Sell	50	0.00
R248 On 07/05/2020	Bond Future		Buy	50	0.00
R248 On 07/05/2020	Bond Future		Sell	100	0.00
R248 On 07/05/2020	Bond Future		Buy	100	0.00
R248 On 07/05/2020	Bond Future		Sell	100	0.00
R248 On 07/05/2020	Bond Future		Buy	100	0.00
R248 On 07/05/2020	Bond Future		Sell	200	0.00
R248 On 07/05/2020	Bond Future		Buy	200	0.00
R248 On 07/05/2020	Bond Future		Sell	1,500	0.00
R248 On 07/05/2020	Bond Future		Buy	1,500	0.00

R248 On 07/05/2020	Bond Future	Sell	1,970	0.00
R248 On 07/05/2020	Bond Future	Buy	1,970	0.00
R209 Bond Future				
R209 On 07/05/2020	Bond Future	Buy	35	0.00
R209 On 07/05/2020	Bond Future	Sell	35	0.00
R213 Bond Future				
R213 On 07/05/2020	Bond Future	Sell	30	0.00
R213 On 07/05/2020	Bond Future	Buy	30	0.00
R213 On 07/05/2020	Bond Future	Sell	100	0.00
R213 On 07/05/2020	Bond Future	Buy	100	0.00
R213 On 07/05/2020	Bond Future	Sell	200	0.00
R213 On 07/05/2020	Bond Future	Buy	200	0.00
R213 On 07/05/2020	Bond Future	Sell	1,000	0.00
R213 On 07/05/2020	Bond Future	Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:			25,608	0.00