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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/03/2020

TO DATE : 24/03/2020

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		Buy	4	0.00
ALBI On 07/05/2020	Index Future		Sell	4	0.00

I2038 Bond Future

2038 On 07/05/2020	Bond Future		Buy	5	0.00
2038 On 07/05/2020	Bond Future		Sell	5	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future		Buy	424	0.00
2050 On 07/05/2020	Bond Future		Sell	424	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Sell	11	0.00
R186 On 07/05/2020	Bond Future	Buy	11	0.00
R186 On 07/05/2020	Bond Future	Sell	13	0.00
R186 On 07/05/2020	Bond Future	Buy	13	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	25	0.00
R186 On 07/05/2020	Bond Future	Buy	25	0.00
R186 On 07/05/2020	Bond Future	Sell	26	0.00
R186 On 07/05/2020	Bond Future	Buy	26	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	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	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	Sell	101	0.00
R186 On 07/05/2020	Bond Future	Buy	101	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Buy	5	0.00
R023 On 07/05/2020	Bond Future	Sell	5	0.00
R023 On 07/05/2020	Bond Future	Buy	5	0.00
R023 On 07/05/2020	Bond Future	Sell	5	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	3	0.00
2030 On 07/05/2020	Bond Future	Sell	3	0.00
2030 On 07/05/2020	Bond Future	Sell	3	0.00
2030 On 07/05/2020	Bond Future	Buy	3	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	35	0.00
2032 On 07/05/2020	Bond Future	Sell	35	0.00
2032 On 07/05/2020	Bond Future	Sell	160	0.00
2032 On 07/05/2020	Bond Future	Buy	160	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Sell	10	0.00
R035 On 07/05/2020	Bond Future	Buy	10	0.00
R035 On 07/05/2020	Bond Future	Sell	10	0.00
R035 On 07/05/2020	Bond Future	Buy	10	0.00
R035 On 07/05/2020	Bond Future	Sell	25	0.00
R035 On 07/05/2020	Bond Future	Buy	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/05/2020	Bond Future		Buy	102	0.00
R035 On 07/05/2020	Bond Future		Sell	102	0.00
R035 On 07/05/2020	Bond Future		Sell	300	0.00
R035 On 07/05/2020	Bond Future		Buy	300	0.00
R035 On 07/05/2020	Bond Future		Buy	1,430	0.00
R035 On 07/05/2020	Bond Future		Sell	1,430	0.00
R035 On 07/05/2020	Bond Future		Buy	1,430	0.00
R035 On 07/05/2020	Bond Future		Sell	1,430	0.00
R2040 Bond Future					
2040 On 07/05/2020	Bond Future		Buy	150	0.00
2040 On 07/05/2020	Bond Future		Sell	150	0.00
R2044 Bond Future					
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		Sell	21	0.00
2044 On 07/05/2020	Bond Future		Buy	21	0.00
R209 Bond Future					
R209 On 07/05/2020	Bond Future		Sell	35	0.00
R209 On 07/05/2020	Bond Future		Buy	35	0.00
R209 On 07/05/2020	Bond Future		Sell	35	0.00
R209 On 07/05/2020	Bond Future		Buy	35	0.00
R209 On 07/05/2020	Bond Future		Sell	35	0.00
R209 On 07/05/2020	Bond Future		Buy	35	0.00
R209 On 07/05/2020	Bond Future		Sell	35	0.00
R209 On 07/05/2020	Bond Future		Buy	35	0.00
Grand Total for Daily Detailed Turnover:				4,835	0.00