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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2020

TO DATE : 30/03/2020

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

ALBI On 07/05/2020	Index Future		Sell	15	0.00
ALBI On 07/05/2020	Index Future		Buy	15	0.00
ALBI On 07/05/2020	Index Future		Sell	15	0.00
ALBI On 07/05/2020	Index Future		Buy	15	0.00

Govi Total Return Index

GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	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		Sell	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	Buy	1	0.00
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	Sell	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	Buy	1	0.00
R186 On 07/05/2020	Bond Future	Sell	2	0.00
R186 On 07/05/2020	Bond Future	Buy	2	0.00
R186 On 07/05/2020	Bond Future	Sell	2	0.00
R186 On 07/05/2020	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	3	0.00
R186 On 07/05/2020	Bond Future	Buy	3	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	4	0.00
R186 On 07/05/2020	Bond Future	Buy	4	0.00
R186 On 07/05/2020	Bond Future	Sell	5	0.00
R186 On 07/05/2020	Bond Future	Buy	5	0.00
R186 On 07/05/2020	Bond Future	Sell	9	0.00
R186 On 07/05/2020	Bond Future	Buy	9	0.00
R186 On 07/05/2020	Bond Future	Sell	73	0.00
R186 On 07/05/2020	Bond Future	Buy	73	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	110	0.00
R186 On 07/05/2020	Bond Future	Buy	110	0.00
R186 On 07/05/2020	Bond Future	Sell	500	0.00
R186 On 07/05/2020	Bond Future	Buy	500	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	50	0.00
2030 On 07/05/2020	Bond Future	Buy	50	0.00
2030 On 07/05/2020	Bond Future	Buy	50	0.00
2030 On 07/05/2020	Bond Future	Sell	50	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Buy	1,350	0.00
2037 On 07/05/2020	Bond Future	Sell	1,350	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Sell	2	0.00
2044 On 06/08/2020	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Sell	13	0.00
2044 On 06/08/2020			Buy	13	0.00
2044 On 06/08/2020			Sell	13	0.00
2044 On 06/08/2020			Buy	13	0.00
2044 On 06/08/2020			Sell	20	0.00
2044 On 06/08/2020			Buy	20	0.00
2044 On 06/08/2020			Sell	51	0.00
2044 On 06/08/2020			Buy	51	0.00
2044 On 06/08/2020			Sell	92	0.00
2044 On 06/08/2020			Buy	92	0.00
2044 On 06/08/2020			Sell	303	0.00
2044 On 06/08/2020			Buy	303	0.00
2044 On 06/08/2020			Sell	613	0.00
2044 On 06/08/2020			Buy	613	0.00
2044 On 06/08/2020			Sell	818	0.00
2044 On 06/08/2020			Buy	818	0.00
2044 On 06/08/2020			Sell	914	0.00
2044 On 06/08/2020			Buy	914	0.00
2044 On 06/08/2020			Sell	2,839	0.00
2044 On 06/08/2020			Buy	2,839	0.00

R2048 Bond Future

R248 On 07/05/2020			Buy	6	0.00
R248 On 07/05/2020			Sell	6	0.00
R248 On 07/05/2020			Buy	6	0.00
R248 On 07/05/2020			Sell	6	0.00
R248 On 07/05/2020			Buy	7	0.00
R248 On 07/05/2020			Sell	7	0.00
R248 On 07/05/2020			Buy	8	0.00
R248 On 07/05/2020			Sell	8	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			Buy	19	0.00
R248 On 07/05/2020			Sell	19	0.00
R248 On 07/05/2020			Buy	22	0.00
R248 On 07/05/2020			Sell	22	0.00
R248 On 07/05/2020			Buy	28	0.00
R248 On 07/05/2020			Sell	28	0.00
R248 On 07/05/2020			Buy	63	0.00
R248 On 07/05/2020			Sell	63	0.00
R248 On 07/05/2020			Buy	67	0.00
R248 On 07/05/2020			Sell	67	0.00

