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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/12/2020

TO DATE : 04/12/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 04/02/2021	Index Future		Buy	1	0.00
ALBI On 04/02/2021	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future		Sell	10	0.00
R186 On 04/02/2021	Bond Future		Buy	10	0.00
R186 On 04/02/2021	Bond Future		Sell	99	0.00
R186 On 04/02/2021	Bond Future		Buy	99	0.00
R186 On 04/02/2021	Bond Future		Buy	109	0.00
R186 On 04/02/2021	Bond Future		Sell	109	0.00
R186 On 04/02/2021	Bond Future		Sell	119	0.00
R186 On 04/02/2021	Bond Future		Buy	119	0.00
R186 On 04/02/2021	Bond Future		Sell	215	0.00

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R186 On 04/02/2021	Bond Future	Buy	215	0.00
R186 On 04/02/2021	Bond Future	Sell	215	0.00
R186 On 04/02/2021	Bond Future	Buy	215	0.00
R186 On 04/02/2021	Bond Future	Buy	215	0.00
R186 On 04/02/2021	Bond Future	Sell	215	0.00
R186 On 04/02/2021	Bond Future	Sell	215	0.00
R186 On 04/02/2021	Bond Future	Buy	215	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Buy	62	0.00
2030 On 04/02/2021	Bond Future	Sell	62	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Buy	53	0.00
2037 On 04/02/2021	Bond Future	Sell	53	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	Sell	8	0.00
2040 On 04/02/2021	Bond Future	Buy	8	0.00
2040 On 04/02/2021	Bond Future	Sell	8	0.00
2040 On 04/02/2021	Bond Future	Buy	8	0.00

R209 Bond Future

R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	6	0.00
R209 On 04/02/2021	Bond Future	Sell	6	0.00
R209 On 04/02/2021	Bond Future	Buy	7	0.00
R209 On 04/02/2021	Bond Future	Sell	7	0.00
R209 On 04/02/2021	Bond Future	Buy	18	0.00
R209 On 04/02/2021	Bond Future	Sell	18	0.00
R209 On 04/02/2021	Bond Future	Buy	23	0.00
R209 On 04/02/2021	Bond Future	Sell	23	0.00
R209 On 04/02/2021	Bond Future	Buy	40	0.00
R209 On 04/02/2021	Bond Future	Sell	40	0.00
R209 On 04/02/2021	Bond Future	Buy	41	0.00
R209 On 04/02/2021	Bond Future	Sell	41	0.00
R209 On 04/02/2021	Bond Future	Buy	49	0.00
R209 On 04/02/2021	Bond Future	Sell	49	0.00
R209 On 04/02/2021	Bond Future	Buy	53	0.00
R209 On 04/02/2021	Bond Future	Sell	53	0.00
R209 On 04/02/2021	Bond Future	Buy	232	0.00
R209 On 04/02/2021	Bond Future	Sell	232	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/02/2021	Bond Future		Sell	388	0.00
R209 On 04/02/2021	Bond Future		Buy	388	0.00
R212 Bond Future					
R212 On 04/02/2021	Bond Future		Sell	161	0.00
R212 On 04/02/2021	Bond Future		Buy	161	0.00
Grand Total for Daily Detailed Turnover:				2,348	0.00