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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2020

TO DATE : 31/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/05/2020	Index Future		Sell	3	0.00
ALBI On 07/05/2020	Index Future		Buy	3	0.00
I2038 Bond Future					
2038 On 07/05/2020	Bond Future		Sell	106	0.00
2038 On 07/05/2020	Bond Future		Buy	106	0.00
I2050 Bond Future					
2050 On 07/05/2020	Bond Future		Buy	216	0.00
2050 On 07/05/2020	Bond Future		Sell	216	0.00
R186 Bond Future					
R186 On 07/05/2020	Bond Future		Buy	17	0.00
R186 On 07/05/2020	Bond Future		Sell	17	0.00

R186 On 07/05/2020	Bond Future	Sell	30	0.00
R186 On 07/05/2020	Bond Future	Buy	30	0.00
R186 On 07/05/2020	Bond Future	Sell	30	0.00
R186 On 07/05/2020	Bond Future	Buy	30	0.00
R186 On 07/05/2020	Bond Future	Sell	60	0.00
R186 On 07/05/2020	Bond Future	Buy	60	0.00

R202 Bond Future

R202 On 07/05/2020	Bond Future	Buy	94	0.00
R202 On 07/05/2020	Bond Future	Sell	94	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 06/08/2020	Bond Future	Sell	1	0.00
2030 On 06/08/2020	Bond Future	Buy	1	0.00
2030 On 07/05/2020	Bond Future	Buy	19	0.00
2030 On 07/05/2020	Bond Future	Sell	19	0.00
2030 On 07/05/2020	Bond Future	Buy	19	0.00
2030 On 07/05/2020	Bond Future	Sell	19	0.00
2030 On 06/08/2020	Bond Future	Buy	19	0.00
2030 On 06/08/2020	Bond Future	Sell	19	0.00
2030 On 07/05/2020	Bond Future	Buy	105	0.00
2030 On 07/05/2020	Bond Future	Sell	105	0.00
2030 On 06/08/2020	Bond Future	Sell	105	0.00
2030 On 06/08/2020	Bond Future	Buy	105	0.00
2030 On 07/05/2020	Bond Future	Sell	125	0.00
2030 On 07/05/2020	Bond Future	Buy	125	0.00
2030 On 06/08/2020	Bond Future	Buy	125	0.00
2030 On 06/08/2020	Bond Future	Sell	125	0.00
2030 On 07/05/2020	Bond Future	Sell	350	0.00
2030 On 07/05/2020	Bond Future	Buy	350	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	883	0.00
2032 On 07/05/2020	Bond Future	Sell	883	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Sell	5	0.00
2037 On 07/05/2020	Bond Future	Buy	5	0.00
2037 On 07/05/2020	Bond Future	Sell	65	0.00
2037 On 07/05/2020	Bond Future	Buy	65	0.00
2037 On 07/05/2020	Bond Future	Sell	150	0.00
2037 On 07/05/2020	Bond Future	Buy	150	0.00
2037 On 07/05/2020	Bond Future	Sell	200	0.00
2037 On 07/05/2020	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 07/05/2020	Bond Future		Sell	250	0.00
2037 On 07/05/2020	Bond Future		Buy	250	0.00
2037 On 07/05/2020	Bond Future		Sell	670	0.00
2037 On 07/05/2020	Bond Future		Buy	670	0.00
2037 On 07/05/2020	Bond Future		Sell	1,350	0.00
2037 On 07/05/2020	Bond Future		Buy	1,350	0.00
R2040 Bond Future					
2040 On 07/05/2020	Bond Future		Buy	30	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	30	0.00
R2044 Bond Future					
2044 On 07/05/2020	Bond Future		Sell	22	0.00
2044 On 07/05/2020	Bond Future		Buy	22	0.00
2044 On 07/05/2020	Bond Future		Buy	22	0.00
2044 On 07/05/2020	Bond Future		Sell	22	0.00
R2048 Bond Future					
R248 On 07/05/2020	Bond Future		Buy	1	0.00
R248 On 07/05/2020	Bond Future		Sell	1	0.00
R248 On 06/08/2020	Bond Future		Sell	1	0.00
R248 On 06/08/2020	Bond Future		Buy	1	0.00
R248 On 07/05/2020	Bond Future		Buy	20	0.00
R248 On 07/05/2020	Bond Future		Sell	20	0.00
R248 On 06/08/2020	Bond Future		Sell	20	0.00
R248 On 06/08/2020	Bond Future		Buy	20	0.00
R248 On 07/05/2020	Bond Future		Buy	109	0.00
R248 On 07/05/2020	Bond Future		Sell	109	0.00
R248 On 06/08/2020	Bond Future		Sell	109	0.00
R248 On 06/08/2020	Bond Future		Buy	109	0.00
R248 On 07/05/2020	Bond Future		Sell	130	0.00
R248 On 07/05/2020	Bond Future		Buy	130	0.00
R248 On 06/08/2020	Bond Future		Buy	130	0.00
R248 On 06/08/2020	Bond Future		Sell	130	0.00
Grand Total for Daily Detailed Turnover:				5,622	0.00