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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/05/2020

TO DATE : 22/05/2020

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

ALBI On 06/08/2020	Index Future		Sell	9	0.00
ALBI On 06/08/2020	Index Future		Buy	9	0.00
ALBI On 06/08/2020	Index Future		Buy	9	0.00
ALBI On 06/08/2020	Index Future		Sell	9	0.00

I2025 Bond Future

2025 On 06/08/2020	Bond Future		Sell	11	0.00
2025 On 06/08/2020	Bond Future		Buy	11	0.00
2025 On 06/08/2020	Bond Future		Sell	17	0.00
2025 On 06/08/2020	Bond Future		Buy	17	0.00
2025 On 06/08/2020	Bond Future		Sell	33	0.00
2025 On 06/08/2020	Bond Future		Buy	33	0.00
2025 On 06/08/2020	Bond Future		Sell	35	0.00
2025 On 06/08/2020	Bond Future		Buy	35	0.00

2025 On 06/08/2020	Bond Future	Sell	65	0.00
2025 On 06/08/2020	Bond Future	Buy	65	0.00
2025 On 06/08/2020	Bond Future	Sell	70	0.00
2025 On 06/08/2020	Bond Future	Buy	70	0.00
2025 On 06/08/2020	Bond Future	Sell	286	0.00
2025 On 06/08/2020	Bond Future	Buy	286	0.00
2025 On 06/08/2020	Bond Future	Sell	517	0.00
2025 On 06/08/2020	Bond Future	Buy	517	0.00

I2033 Bond Future

2033 On 06/08/2020	Bond Future	Buy	4	0.00
2033 On 06/08/2020	Bond Future	Sell	4	0.00
2033 On 06/08/2020	Bond Future	Buy	8	0.00
2033 On 06/08/2020	Bond Future	Sell	8	0.00
2033 On 06/08/2020	Bond Future	Buy	17	0.00
2033 On 06/08/2020	Bond Future	Sell	17	0.00
2033 On 06/08/2020	Bond Future	Buy	20	0.00
2033 On 06/08/2020	Bond Future	Sell	20	0.00
2033 On 06/08/2020	Bond Future	Buy	28	0.00
2033 On 06/08/2020	Bond Future	Sell	28	0.00
2033 On 06/08/2020	Bond Future	Buy	141	0.00
2033 On 06/08/2020	Bond Future	Sell	141	0.00
2033 On 06/08/2020	Bond Future	Buy	486	0.00
2033 On 06/08/2020	Bond Future	Sell	486	0.00
2033 On 06/08/2020	Bond Future	Sell	704	0.00
2033 On 06/08/2020	Bond Future	Buy	704	0.00

New Inflation Linked Index

IGOV On 06/08/2020	Index Future	Sell	26	0.00
IGOV On 06/08/2020	Index Future	Buy	26	0.00
IGOV On 06/08/2020	Index Future	Sell	26	0.00
IGOV On 06/08/2020	Index Future	Buy	26	0.00

R186 Bond Future

R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Buy	3	0.00
R186 On 06/08/2020	Bond Future	Sell	3	0.00
R186 On 06/08/2020	Bond Future	Buy	3	0.00
R186 On 06/08/2020	Bond Future	Sell	3	0.00
R186 On 06/08/2020	Bond Future	Sell	3	0.00
R186 On 06/08/2020	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020	Bond Future		Buy	6	0.00
R186 On 06/08/2020	Bond Future		Sell	6	0.00
R186 On 06/08/2020	Bond Future		Sell	7	0.00
R186 On 06/08/2020	Bond Future		Buy	7	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	18	0.00
R186 On 06/08/2020	Bond Future		Buy	18	0.00
R186 On 06/08/2020	Bond Future		Sell	28	0.00
R186 On 06/08/2020	Bond Future		Buy	28	0.00
R186 On 06/08/2020	Bond Future		Sell	34	0.00
R186 On 06/08/2020	Bond Future		Buy	34	0.00
R186 On 06/08/2020	Bond Future		Sell	39	0.00
R186 On 06/08/2020	Bond Future		Buy	39	0.00
R186 On 06/08/2020	Bond Future		Sell	46	0.00
R186 On 06/08/2020	Bond Future		Buy	46	0.00
R186 On 06/08/2020	Bond Future		Buy	713	0.00
R186 On 06/08/2020	Bond Future		Sell	713	0.00
R186 On 06/08/2020	Bond Future		Sell	1,076	0.00
R186 On 06/08/2020	Bond Future		Buy	1,076	0.00
R186 On 06/08/2020	Bond Future		Buy	1,263	0.00
R186 On 06/08/2020	Bond Future		Sell	1,263	0.00
R186 On 06/08/2020	Bond Future		Sell	1,865	0.00
R186 On 06/08/2020	Bond Future		Buy	1,865	0.00
R186 On 06/08/2020	Bond Future		Sell	2,425	0.00
R186 On 06/08/2020	Bond Future		Buy	2,425	0.00
R2030 Bond Future					
2030 On 06/08/2020	Bond Future		Buy	1	0.00
2030 On 06/08/2020	Bond Future		Sell	1	0.00
2030 On 06/08/2020	Bond Future		Buy	5	0.00
2030 On 06/08/2020	Bond Future		Sell	5	0.00
2030 On 06/08/2020	Bond Future		Buy	25	0.00
2030 On 06/08/2020	Bond Future		Sell	25	0.00
2030 On 06/08/2020	Bond Future		Sell	31	0.00
2030 On 06/08/2020	Bond Future		Buy	31	0.00
2030 On 06/08/2020	Bond Future		Buy	31	0.00
2030 On 06/08/2020	Bond Future		Sell	31	0.00
2030 On 06/08/2020	Bond Future		Buy	500	0.00
2030 On 06/08/2020	Bond Future		Sell	500	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	4	0.00
2032 On 06/08/2020	Bond Future	Sell	4	0.00
2032 On 06/08/2020	Bond Future	Buy	6	0.00
2032 On 06/08/2020	Bond Future	Sell	6	0.00
2032 On 06/08/2020	Bond Future	Buy	20	0.00
2032 On 06/08/2020	Bond Future	Sell	20	0.00
2032 On 06/08/2020	Bond Future	Buy	20	0.00
2032 On 06/08/2020	Bond Future	Sell	20	0.00
2032 On 06/08/2020	Bond Future	Sell	24	0.00
2032 On 06/08/2020	Bond Future	Buy	24	0.00
2032 On 06/08/2020	Bond Future	Buy	24	0.00
2032 On 06/08/2020	Bond Future	Sell	24	0.00
2032 On 06/08/2020	Bond Future	Sell	24	0.00
2032 On 06/08/2020	Bond Future	Buy	194	0.00
2032 On 06/08/2020	Bond Future	Buy	194	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	5	0.00
R035 On 06/08/2020	Bond Future	Buy	5	0.00
R035 On 06/08/2020	Bond Future	Sell	7	0.00
R035 On 06/08/2020	Bond Future	Buy	7	0.00
R035 On 06/08/2020	Bond Future	Buy	7	0.00
R035 On 06/08/2020	Bond Future	Sell	7	0.00
R035 On 06/08/2020	Bond Future	Buy	9	0.00
R035 On 06/08/2020	Bond Future	Sell	9	0.00
R035 On 06/08/2020	Bond Future	Sell	9	0.00
R035 On 06/08/2020	Bond Future	Buy	9	0.00
R035 On 06/08/2020	Bond Future	Buy	16	0.00
R035 On 06/08/2020	Bond Future	Sell	16	0.00
R035 On 06/08/2020	Bond Future	Sell	23	0.00
R035 On 06/08/2020	Bond Future	Buy	23	0.00
R035 On 06/08/2020	Bond Future	Sell	34	0.00
R035 On 06/08/2020	Bond Future	Buy	34	0.00
R035 On 06/08/2020	Bond Future	Sell	53	0.00
R035 On 06/08/2020	Bond Future	Buy	53	0.00
R035 On 06/08/2020	Bond Future	Sell	61	0.00
R035 On 06/08/2020	Bond Future	Buy	61	0.00
R035 On 06/08/2020	Bond Future	Sell	148	0.00
R035 On 06/08/2020	Bond Future	Buy	148	0.00
R035 On 06/08/2020	Bond Future	Sell	168	0.00
R035 On 06/08/2020	Bond Future	Buy	168	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/08/2020	Bond Future		Sell	201	0.00
R035 On 06/08/2020	Bond Future		Buy	201	0.00
R035 On 06/08/2020	Bond Future		Sell	226	0.00
R035 On 06/08/2020	Bond Future		Buy	226	0.00
R035 On 06/08/2020	Bond Future		Buy	944	0.00
R035 On 06/08/2020	Bond Future		Sell	944	0.00
R035 On 06/08/2020	Bond Future		Buy	1,520	0.00
R035 On 06/08/2020	Bond Future		Sell	1,520	0.00
R035 On 06/08/2020	Bond Future		Buy	1,975	0.00
R035 On 06/08/2020	Bond Future		Sell	1,975	0.00
R2037 Bond Future					
2037 On 06/08/2020	Bond Future		Buy	4	0.00
2037 On 06/08/2020	Bond Future		Sell	4	0.00
2037 On 06/08/2020	Bond Future		Sell	6	0.00
2037 On 06/08/2020	Bond Future		Buy	6	0.00
2037 On 06/08/2020	Bond Future		Buy	18	0.00
2037 On 06/08/2020	Bond Future		Sell	18	0.00
2037 On 06/08/2020	Bond Future		Sell	22	0.00
2037 On 06/08/2020	Bond Future		Buy	22	0.00
2037 On 06/08/2020	Bond Future		Buy	22	0.00
2037 On 06/08/2020	Bond Future		Sell	22	0.00
2037 On 06/08/2020	Bond Future		Buy	185	0.00
2037 On 06/08/2020	Bond Future		Sell	185	0.00
R2040 Bond Future					
2040 On 06/08/2020	Bond Future		Buy	1	0.00
2040 On 06/08/2020	Bond Future		Sell	1	0.00
2040 On 06/08/2020	Bond Future		Buy	1	0.00
2040 On 06/08/2020	Bond Future		Sell	1	0.00
2040 On 06/08/2020	Bond Future		Buy	4	0.00
2040 On 06/08/2020	Bond Future		Sell	4	0.00
2040 On 06/08/2020	Bond Future		Sell	4	0.00
2040 On 06/08/2020	Bond Future		Buy	4	0.00
2040 On 06/08/2020	Bond Future		Sell	6	0.00
2040 On 06/08/2020	Bond Future		Buy	6	0.00
2040 On 06/08/2020	Bond Future		Buy	6	0.00
2040 On 06/08/2020	Bond Future		Sell	6	0.00
2040 On 06/08/2020	Bond Future		Sell	11	0.00
2040 On 06/08/2020	Bond Future		Buy	11	0.00
2040 On 06/08/2020	Bond Future		Sell	16	0.00

2040 On 06/08/2020	Bond Future	Buy	16	0.00
2040 On 06/08/2020	Bond Future	Sell	33	0.00
2040 On 06/08/2020	Bond Future	Buy	33	0.00
2040 On 06/08/2020	Bond Future	Sell	49	0.00
2040 On 06/08/2020	Bond Future	Buy	49	0.00
2040 On 06/08/2020	Bond Future	Sell	113	0.00
2040 On 06/08/2020	Bond Future	Buy	113	0.00
2040 On 06/08/2020	Bond Future	Sell	130	0.00
2040 On 06/08/2020	Bond Future	Buy	130	0.00
2040 On 06/08/2020	Bond Future	Buy	150	0.00
2040 On 06/08/2020	Bond Future	Sell	150	0.00
2040 On 06/08/2020	Bond Future	Sell	214	0.00
2040 On 06/08/2020	Bond Future	Buy	214	0.00
2040 On 06/08/2020	Bond Future	Sell	316	0.00
2040 On 06/08/2020	Bond Future	Buy	316	0.00
2040 On 06/08/2020	Bond Future	Sell	484	0.00
2040 On 06/08/2020	Bond Future	Buy	484	0.00
2040 On 06/08/2020	Bond Future	Buy	1,370	0.00
2040 On 06/08/2020	Bond Future	Sell	1,370	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	2	0.00
2044 On 06/08/2020	Bond Future	Sell	2	0.00
2044 On 06/08/2020	Bond Future	Buy	4	0.00
2044 On 06/08/2020	Bond Future	Sell	4	0.00
2044 On 06/08/2020	Bond Future	Buy	23	0.00
2044 On 06/08/2020	Bond Future	Sell	23	0.00
2044 On 06/08/2020	Bond Future	Sell	29	0.00
2044 On 06/08/2020	Bond Future	Buy	29	0.00
2044 On 06/08/2020	Bond Future	Buy	29	0.00
2044 On 06/08/2020	Bond Future	Sell	29	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	2	0.00
R248 On 06/08/2020	Bond Future	Sell	2	0.00
R248 On 06/08/2020	Bond Future	Buy	3	0.00
R248 On 06/08/2020	Bond Future	Sell	3	0.00
R248 On 06/08/2020	Bond Future	Buy	4	0.00
R248 On 06/08/2020	Bond Future	Sell	4	0.00
R248 On 06/08/2020	Bond Future	Buy	11	0.00
R248 On 06/08/2020	Bond Future	Sell	11	0.00
R248 On 06/08/2020	Bond Future	Buy	17	0.00
R248 On 06/08/2020	Bond Future	Sell	17	0.00
R248 On 06/08/2020	Bond Future	Buy	17	0.00
R248 On 06/08/2020	Bond Future	Sell	17	0.00
R248 On 06/08/2020	Bond Future	Sell	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Sell	22	0.00
R248 On 06/08/2020			Buy	35	0.00
R248 On 06/08/2020			Sell	35	0.00
R248 On 06/08/2020			Buy	52	0.00
R248 On 06/08/2020			Sell	52	0.00
R248 On 06/08/2020			Buy	120	0.00
R248 On 06/08/2020			Sell	120	0.00
R248 On 06/08/2020			Sell	137	0.00
R248 On 06/08/2020			Buy	137	0.00
R248 On 06/08/2020			Buy	226	0.00
R248 On 06/08/2020			Sell	226	0.00
R248 On 06/08/2020			Buy	333	0.00
R248 On 06/08/2020			Sell	333	0.00
R248 On 06/08/2020			Buy	511	0.00
R248 On 06/08/2020			Sell	511	0.00
R248 On 06/08/2020			Sell	1,446	0.00
R248 On 06/08/2020			Buy	1,446	0.00

R209 Bond Future

R209 On 06/08/2020			Buy	2	0.00
R209 On 06/08/2020			Sell	2	0.00
R209 On 06/08/2020			Buy	13	0.00
R209 On 06/08/2020			Sell	13	0.00
R209 On 06/08/2020			Buy	15	0.00
R209 On 06/08/2020			Sell	15	0.00
R209 On 06/08/2020			Buy	15	0.00
R209 On 06/08/2020			Sell	15	0.00
R209 On 06/08/2020			Sell	31	0.00
R209 On 06/08/2020			Buy	31	0.00

R213 Bond Future

R213 On 06/08/2020			Buy	3	0.00
R213 On 06/08/2020			Sell	3	0.00
R213 On 06/08/2020			Buy	16	0.00
R213 On 06/08/2020			Sell	16	0.00
R213 On 06/08/2020			Sell	19	0.00
R213 On 06/08/2020			Buy	19	0.00
R213 On 06/08/2020			Buy	19	0.00
R213 On 06/08/2020			Sell	19	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Buy	1	0.00
R214 On 06/08/2020	Bond Future	Sell	1	0.00
R214 On 06/08/2020	Bond Future	Buy	4	0.00
R214 On 06/08/2020	Bond Future	Sell	4	0.00
R214 On 06/08/2020	Bond Future	Buy	21	0.00
R214 On 06/08/2020	Bond Future	Sell	21	0.00
R214 On 06/08/2020	Bond Future	Sell	26	0.00
R214 On 06/08/2020	Bond Future	Buy	26	0.00
R214 On 06/08/2020	Bond Future	Buy	26	0.00
R214 On 06/08/2020	Bond Future	Sell	26	0.00

Grand Total for Daily Detailed Turnover: **22,771** **0.00**