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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/05/2021

TO DATE : 13/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	6	0.00
2025 On 05/08/2021	Bond Future		Sell	6	0.00
2025 On 05/08/2021	Bond Future		Sell	6	0.00
2025 On 05/08/2021	Bond Future		Buy	6	0.00
New Inflation Linked Index					
IGOV On 05/08/2021	Index Future		Buy	2	0.00
IGOV On 05/08/2021	Index Future		Sell	2	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	10	0.00
R186 On 05/08/2021	Bond Future		Buy	10	0.00
R186 On 05/08/2021	Bond Future		Sell	14	0.00

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R186 On 05/08/2021	Bond Future	Buy	14	0.00
R186 On 05/08/2021	Bond Future	Sell	27	0.00
R186 On 05/08/2021	Bond Future	Buy	27	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Sell	1,620	0.00
R186 On 05/08/2021	Bond Future	Buy	1,620	0.00
R186 On 05/08/2021	Bond Future	Buy	1,671	0.00
R186 On 05/08/2021	Bond Future	Sell	1,671	0.00

R197 Bond Future

R197 On 05/08/2021	Bond Future	Sell	3	0.00
R197 On 05/08/2021	Bond Future	Buy	3	0.00
R197 On 05/08/2021	Bond Future	Sell	3	0.00
R197 On 05/08/2021	Bond Future	Buy	3	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	145	0.00
2030 On 05/08/2021	Bond Future	Sell	145	0.00
2030 On 05/08/2021	Bond Future	Sell	145	0.00
2030 On 05/08/2021	Bond Future	Buy	145	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Sell	2,284	0.00
2037 On 05/08/2021	Bond Future	Buy	2,284	0.00
2037 On 05/08/2021	Bond Future	Sell	2,284	0.00
2037 On 05/08/2021	Bond Future	Buy	2,284	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Buy	164	0.00
2040 On 05/08/2021	Bond Future	Sell	164	0.00
2040 On 05/08/2021	Bond Future	Buy	164	0.00
2040 On 05/08/2021	Bond Future	Sell	164	0.00

R209 Bond Future

R209 On 05/08/2021	Bond Future	Buy	400	0.00
R209 On 05/08/2021	Bond Future	Sell	400	0.00
R209 On 05/08/2021	Bond Future	Buy	400	0.00
R209 On 05/08/2021	Bond Future	Sell	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				10,098	0.00
