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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2021

TO DATE : 09/06/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 05/08/2021	Index Future		Sell	20	0.00
ALBI On 05/08/2021	Index Future		Buy	20	0.00
ALBI On 05/08/2021	Index Future		Sell	20	0.00
ALBI On 05/08/2021	Index Future		Buy	20	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future		Sell	3	0.00
2030 On 05/08/2021	Bond Future		Buy	3	0.00
2030 On 05/08/2021	Bond Future		Sell	4	0.00
2030 On 05/08/2021	Bond Future		Buy	4	0.00
2030 On 05/08/2021	Bond Future		Sell	10	0.00
2030 On 05/08/2021	Bond Future		Buy	10	0.00
2030 On 05/08/2021	Bond Future		Sell	19	0.00

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2030 On 05/08/2021	Bond Future	Buy	19	0.00
2030 On 05/08/2021	Bond Future	Sell	35	0.00
2030 On 05/08/2021	Bond Future	Buy	35	0.00
2030 On 05/08/2021	Bond Future	Sell	39	0.00
2030 On 05/08/2021	Bond Future	Buy	39	0.00
2030 On 05/08/2021	Bond Future	Sell	58	0.00
2030 On 05/08/2021	Bond Future	Buy	58	0.00
2030 On 05/08/2021	Bond Future	Sell	91	0.00
2030 On 05/08/2021	Bond Future	Buy	91	0.00
2030 On 05/08/2021	Bond Future	Sell	133	0.00
2030 On 05/08/2021	Bond Future	Buy	133	0.00
2030 On 05/08/2021	Bond Future	Sell	140	0.00
2030 On 05/08/2021	Bond Future	Buy	140	0.00
2030 On 05/08/2021	Bond Future	Sell	312	0.00
2030 On 05/08/2021	Bond Future	Buy	312	0.00
2030 On 05/08/2021	Bond Future	Sell	532	0.00
2030 On 05/08/2021	Bond Future	Buy	532	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Sell	6	0.00
2032 On 05/08/2021	Bond Future	Buy	6	0.00
2032 On 05/08/2021	Bond Future	Sell	10	0.00
2032 On 05/08/2021	Bond Future	Buy	10	0.00
2032 On 05/08/2021	Bond Future	Sell	25	0.00
2032 On 05/08/2021	Bond Future	Buy	25	0.00
2032 On 05/08/2021	Bond Future	Sell	47	0.00
2032 On 05/08/2021	Bond Future	Buy	47	0.00
2032 On 05/08/2021	Bond Future	Sell	86	0.00
2032 On 05/08/2021	Bond Future	Buy	86	0.00
2032 On 05/08/2021	Bond Future	Sell	94	0.00
2032 On 05/08/2021	Bond Future	Buy	94	0.00
2032 On 05/08/2021	Bond Future	Sell	143	0.00
2032 On 05/08/2021	Bond Future	Buy	143	0.00
2032 On 05/08/2021	Bond Future	Sell	223	0.00
2032 On 05/08/2021	Bond Future	Buy	223	0.00
2032 On 05/08/2021	Bond Future	Sell	326	0.00
2032 On 05/08/2021	Bond Future	Buy	326	0.00
2032 On 05/08/2021	Bond Future	Sell	344	0.00
2032 On 05/08/2021	Bond Future	Buy	344	0.00
2032 On 05/08/2021	Bond Future	Buy	1,304	0.00
2032 On 05/08/2021	Bond Future	Sell	1,304	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Buy	9	0.00
2037 On 05/08/2021			Sell	9	0.00
2037 On 05/08/2021			Buy	14	0.00
2037 On 05/08/2021			Sell	14	0.00
2037 On 05/08/2021			Buy	20	0.00
2037 On 05/08/2021			Sell	20	0.00
2037 On 05/08/2021			Buy	43	0.00
2037 On 05/08/2021			Sell	43	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	68	0.00
2040 On 05/08/2021			Sell	68	0.00
2040 On 05/08/2021			Buy	207	0.00
2040 On 05/08/2021			Sell	207	0.00
2040 On 05/08/2021			Buy	275	0.00
2040 On 05/08/2021			Sell	275	0.00
R2044 Bond Future					
2044 On 05/08/2021			Buy	23	0.00
2044 On 05/08/2021			Sell	23	0.00
R2048 Bond Future					
R248 On 05/08/2021			Buy	10	0.00
R248 On 05/08/2021			Sell	10	0.00
R248 On 05/08/2021			Buy	14	0.00
R248 On 05/08/2021			Sell	14	0.00
R248 On 05/08/2021			Buy	37	0.00
R248 On 05/08/2021			Sell	37	0.00
R248 On 05/08/2021			Buy	131	0.00
R248 On 05/08/2021			Sell	131	0.00
R248 On 05/08/2021			Buy	143	0.00
R248 On 05/08/2021			Sell	143	0.00
R248 On 05/08/2021			Buy	338	0.00
R248 On 05/08/2021			Sell	338	0.00
R248 On 05/08/2021			Buy	495	0.00
R248 On 05/08/2021			Sell	495	0.00
R248 On 05/08/2021			Buy	522	0.00
R248 On 05/08/2021			Sell	522	0.00

R248 On 05/08/2021	Bond Future	Sell	1,690	0.00
R248 On 05/08/2021	Bond Future	Buy	1,690	0.00
R209 Bond Future				
R209 On 05/08/2021	Bond Future	Buy	500	0.00
R209 On 05/08/2021	Bond Future	Sell	500	0.00
R209 On 05/08/2021	Bond Future	Buy	500	0.00
R209 On 05/08/2021	Bond Future	Sell	500	0.00
R212 Bond Future				
R212 On 05/08/2021	Bond Future	Sell	12	0.00
R212 On 05/08/2021	Bond Future	Buy	12	0.00
R212 On 05/08/2021	Bond Future	Sell	134	0.00
R212 On 05/08/2021	Bond Future	Buy	134	0.00
R212 On 05/08/2021	Bond Future	Buy	146	0.00
R212 On 05/08/2021	Bond Future	Sell	146	0.00
Grand Total for Daily Detailed Turnover:			9,355	0.00