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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/06/2021

TO DATE : 22/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	1	0.00
2025 On 05/08/2021	Bond Future		Sell	1	0.00
2025 On 05/08/2021	Bond Future		Buy	1	0.00
2025 On 05/08/2021	Bond Future		Sell	1	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	3	0.00
R186 On 05/08/2021	Bond Future		Buy	3	0.00
R186 On 05/08/2021	Bond Future		Sell	3	0.00
R186 On 05/08/2021	Bond Future		Buy	3	0.00
R186 On 05/08/2021	Bond Future		Sell	15	0.00
R186 On 05/08/2021	Bond Future		Buy	15	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	Buy	3	0.00
2030 On 05/08/2021	Bond Future	Sell	3	0.00
2030 On 05/08/2021	Bond Future	Sell	13	0.00
2030 On 05/08/2021	Bond Future	Buy	13	0.00
2030 On 05/08/2021	Bond Future	Sell	64	0.00
2030 On 05/08/2021	Bond Future	Buy	64	0.00
2030 On 05/08/2021	Bond Future	Sell	77	0.00
2030 On 05/08/2021	Bond Future	Buy	77	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Buy	5	0.00
2037 On 05/08/2021	Bond Future	Sell	5	0.00
2037 On 05/08/2021	Bond Future	Sell	5	0.00
2037 On 05/08/2021	Bond Future	Buy	5	0.00
2037 On 05/08/2021	Bond Future	Sell	13	0.00
2037 On 05/08/2021	Bond Future	Buy	13	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Sell	18	0.00
2044 On 05/08/2021	Bond Future	Buy	18	0.00
2044 On 05/08/2021	Bond Future	Buy	18	0.00
2044 On 05/08/2021	Bond Future	Sell	18	0.00

Grand Total for Daily Detailed Turnover:**242 0.00**