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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/06/2021

TO DATE : 25/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Buy	3	0.00
GOVI On 05/08/2021	GOVI		Sell	3	0.00
GOVI On 05/08/2021	GOVI		Sell	3	0.00
GOVI On 05/08/2021	GOVI		Buy	3	0.00
New Inflation Linked Index					
IGOV On 05/08/2021	Index Future		Sell	1	0.00
IGOV On 05/08/2021	Index Future		Buy	1	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	18	0.00
R186 On 05/08/2021	Bond Future		Sell	18	0.00
R186 On 05/08/2021	Bond Future		Buy	18	0.00

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R186 On 05/08/2021	Bond Future	Sell	18	0.00
R186 On 05/08/2021	Bond Future	Buy	72	0.00
R186 On 05/08/2021	Bond Future	Sell	72	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

R202 Bond Future

R202 On 05/08/2021	Bond Future	Sell	10	0.00
R202 On 05/08/2021	Bond Future	Buy	10	0.00
R202 On 05/08/2021	Bond Future	Buy	10	0.00
R202 On 05/08/2021	Bond Future	Sell	10	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	48	0.00
2030 On 05/08/2021	Bond Future	Sell	48	0.00
2030 On 05/08/2021	Bond Future	Sell	48	0.00
2030 On 05/08/2021	Bond Future	Buy	48	0.00
2030 On 05/08/2021	Bond Future	Buy	121	0.00
2030 On 05/08/2021	Bond Future	Sell	121	0.00
2030 On 05/08/2021	Bond Future	Buy	121	0.00
2030 On 05/08/2021	Bond Future	Sell	121	0.00
2030 On 05/08/2021	Bond Future	Buy	150	0.00
2030 On 05/08/2021	Bond Future	Sell	150	0.00
2030 On 05/08/2021	Bond Future	Sell	150	0.00
2030 On 05/08/2021	Bond Future	Buy	150	0.00
2030 On 05/08/2021	Bond Future	Sell	150	0.00
2030 On 05/08/2021	Bond Future	Buy	150	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Buy	124	0.00
2032 On 05/08/2021	Bond Future	Sell	124	0.00
2032 On 05/08/2021	Bond Future	Buy	124	0.00
2032 On 05/08/2021	Bond Future	Sell	124	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	17	0.00
R035 On 05/08/2021	Bond Future	Sell	17	0.00
R035 On 05/08/2021	Bond Future	Sell	31	0.00
R035 On 05/08/2021	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Buy	36	0.00
R035 On 05/08/2021			Sell	36	0.00
R035 On 05/08/2021			Sell	53	0.00
R035 On 05/08/2021			Buy	53	0.00
R035 On 05/08/2021			Buy	53	0.00
R035 On 05/08/2021			Sell	53	0.00
R035 On 05/08/2021			Sell	82	0.00
R035 On 05/08/2021			Buy	82	0.00
R035 On 05/08/2021			Buy	82	0.00
R035 On 05/08/2021			Sell	82	0.00
R035 On 05/08/2021			Sell	84	0.00
R035 On 05/08/2021			Buy	84	0.00
R2037 Bond Future					
2037 On 05/08/2021			Buy	56	0.00
2037 On 05/08/2021			Sell	56	0.00
2037 On 05/08/2021			Buy	56	0.00
2037 On 05/08/2021			Sell	56	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	21	0.00
2040 On 05/08/2021			Sell	21	0.00
2040 On 05/08/2021			Buy	21	0.00
2040 On 05/08/2021			Sell	21	0.00
R2044 Bond Future					
2044 On 05/08/2021			Buy	100	0.00
2044 On 05/08/2021			Sell	100	0.00
R2048 Bond Future					
R248 On 05/08/2021			Sell	5	0.00
R248 On 05/08/2021			Buy	5	0.00
R248 On 05/08/2021			Sell	50	0.00
R248 On 05/08/2021			Buy	50	0.00
R248 On 05/08/2021			Sell	55	0.00
R248 On 05/08/2021			Buy	55	0.00
R209 Bond Future					

R209 On 05/08/2021	Bond Future	Sell	100	0.00
R209 On 05/08/2021	Bond Future	Buy	100	0.00
R209 On 05/08/2021	Bond Future	Sell	100	0.00
R209 On 05/08/2021	Bond Future	Buy	100	0.00

Grand Total for Daily Detailed Turnover:

2,923

0.00