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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/02/2021

TO DATE : 23/02/2021

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

ALBI On 06/05/2021	Index Future		Sell	2	0.00
ALBI On 06/05/2021	Index Future		Buy	2	0.00
ALBI On 06/05/2021	Index Future		Buy	2	0.00
ALBI On 06/05/2021	Index Future		Sell	2	0.00

Govi Total Return Index

GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00

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GOVI On 06/05/2021	GOVI	Buy	2	0.00
GOVI On 06/05/2021	GOVI	Sell	5	0.00
GOVI On 06/05/2021	GOVI	Buy	5	0.00

New Inflation Linked Index

IGOV On 06/05/2021	Index Future	Sell	1	0.00
IGOV On 06/05/2021	Index Future	Buy	1	0.00
IGOV On 06/05/2021	Index Future	Sell	1	0.00
IGOV On 06/05/2021	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 06/05/2021	Bond Future	Buy	27	0.00
R186 On 06/05/2021	Bond Future	Sell	27	0.00
R186 On 06/05/2021	Bond Future	Buy	27	0.00
R186 On 06/05/2021	Bond Future	Sell	27	0.00
R186 On 06/05/2021	Bond Future	Buy	45	0.00
R186 On 06/05/2021	Bond Future	Sell	45	0.00
R186 On 06/05/2021	Bond Future	Buy	45	0.00
R186 On 06/05/2021	Bond Future	Sell	45	0.00
R186 On 06/05/2021	Bond Future	Sell	72	0.00
R186 On 06/05/2021	Bond Future	Buy	72	0.00
R186 On 06/05/2021	Bond Future	Sell	72	0.00
R186 On 06/05/2021	Bond Future	Buy	72	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	34	0.00
2030 On 06/05/2021	Bond Future	Buy	34	0.00
2030 On 06/05/2021	Bond Future	Sell	42	0.00
2030 On 06/05/2021	Bond Future	Buy	42	0.00
2030 On 06/05/2021	Bond Future	Sell	50	0.00
2030 On 06/05/2021	Bond Future	Buy	50	0.00
2030 On 06/05/2021	Bond Future	Buy	50	0.00
2030 On 06/05/2021	Bond Future	Sell	50	0.00
2030 On 06/05/2021	Bond Future	Buy	50	0.00
2030 On 06/05/2021	Bond Future	Sell	50	0.00
2030 On 06/05/2021	Bond Future	Sell	56	0.00
2030 On 06/05/2021	Bond Future	Buy	56	0.00
2030 On 06/05/2021	Bond Future	Sell	70	0.00
2030 On 06/05/2021	Bond Future	Buy	70	0.00
2030 On 06/05/2021	Bond Future	Buy	90	0.00
2030 On 06/05/2021	Bond Future	Sell	90	0.00
2030 On 06/05/2021	Bond Future	Sell	100	0.00
2030 On 06/05/2021	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Sell	100	0.00
2030 On 06/05/2021			Buy	100	0.00
2030 On 06/05/2021			Sell	112	0.00
2030 On 06/05/2021			Buy	112	0.00
R2032 Bond Future					
2032 On 06/05/2021			Sell	9	0.00
2032 On 06/05/2021			Buy	9	0.00
2032 On 06/05/2021			Buy	18	0.00
2032 On 06/05/2021			Sell	18	0.00
2032 On 06/05/2021			Sell	27	0.00
2032 On 06/05/2021			Buy	27	0.00
2032 On 06/05/2021			Sell	148	0.00
2032 On 06/05/2021			Buy	148	0.00
R2035 Bond Future					
R035 On 06/05/2021			Sell	3	0.00
R035 On 06/05/2021			Buy	3	0.00
R035 On 06/05/2021			Sell	23	0.00
R035 On 06/05/2021			Buy	23	0.00
R035 On 06/05/2021			Sell	23	0.00
R035 On 06/05/2021			Buy	23	0.00
R035 On 06/05/2021			Sell	35	0.00
R035 On 06/05/2021			Buy	35	0.00
R035 On 06/05/2021			Sell	50	0.00
R035 On 06/05/2021			Buy	50	0.00
R035 On 06/05/2021			Sell	65	0.00
R035 On 06/05/2021			Buy	65	0.00
R035 On 06/05/2021			Sell	100	0.00
R035 On 06/05/2021			Buy	100	0.00
R035 On 06/05/2021			Buy	187	0.00
R035 On 06/05/2021			Sell	187	0.00
R035 On 06/05/2021			Sell	290	0.00
R035 On 06/05/2021			Buy	290	0.00
R035 On 06/05/2021			Sell	425	0.00
R035 On 06/05/2021			Buy	425	0.00
R035 On 06/05/2021			Sell	475	0.00
R035 On 06/05/2021			Buy	475	0.00
R035 On 06/05/2021			Sell	718	0.00

R035 On 06/05/2021	Bond Future	Buy	718	0.00
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R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	69	0.00
2037 On 06/05/2021	Bond Future	Buy	69	0.00
2037 On 06/05/2021	Bond Future	Buy	69	0.00
2037 On 06/05/2021	Bond Future	Sell	69	0.00
2037 On 06/05/2021	Bond Future	Buy	100	0.00
2037 On 06/05/2021	Bond Future	Sell	100	0.00

R2040 Bond Future

2040 On 06/05/2021	Bond Future	Sell	20	0.00
2040 On 06/05/2021	Bond Future	Buy	20	0.00
2040 On 06/05/2021	Bond Future	Sell	29	0.00
2040 On 06/05/2021	Bond Future	Buy	29	0.00
2040 On 06/05/2021	Bond Future	Buy	29	0.00
2040 On 06/05/2021	Bond Future	Sell	29	0.00
2040 On 06/05/2021	Bond Future	Sell	70	0.00
2040 On 06/05/2021	Bond Future	Buy	70	0.00
2040 On 06/05/2021	Bond Future	Sell	180	0.00
2040 On 06/05/2021	Bond Future	Buy	180	0.00
2040 On 06/05/2021	Bond Future	Sell	280	0.00
2040 On 06/05/2021	Bond Future	Buy	280	0.00
2040 On 06/05/2021	Bond Future	Sell	360	0.00
2040 On 06/05/2021	Bond Future	Buy	360	0.00
2040 On 06/05/2021	Bond Future	Sell	1,020	0.00
2040 On 06/05/2021	Bond Future	Buy	1,020	0.00
2040 On 06/05/2021	Bond Future	Sell	1,930	0.00
2040 On 06/05/2021	Bond Future	Buy	1,930	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Sell	1	0.00
R248 On 06/05/2021	Bond Future	Buy	1	0.00
R248 On 06/05/2021	Bond Future	Buy	1	0.00
R248 On 06/05/2021	Bond Future	Sell	1	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future	Sell	3	0.00
R209 On 06/05/2021	Bond Future	Buy	3	0.00
R209 On 06/05/2021	Bond Future	Sell	19	0.00
R209 On 06/05/2021	Bond Future	Buy	19	0.00
R209 On 06/05/2021	Bond Future	Sell	23	0.00
R209 On 06/05/2021	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021	Bond Future		Sell	30	0.00
R209 On 06/05/2021	Bond Future		Buy	30	0.00
R209 On 06/05/2021	Bond Future		Sell	42	0.00
R209 On 06/05/2021	Bond Future		Buy	42	0.00
R209 On 06/05/2021	Bond Future		Sell	52	0.00
R209 On 06/05/2021	Bond Future		Buy	52	0.00
R209 On 06/05/2021	Bond Future		Sell	105	0.00
R209 On 06/05/2021	Bond Future		Buy	105	0.00
R209 On 06/05/2021	Bond Future		Sell	127	0.00
R209 On 06/05/2021	Bond Future		Buy	127	0.00
R209 On 06/05/2021	Bond Future		Sell	335	0.00
R209 On 06/05/2021	Bond Future		Buy	335	0.00
R209 On 06/05/2021	Bond Future		Sell	736	0.00
R209 On 06/05/2021	Bond Future		Buy	736	0.00
R214 Bond Future					
R214 On 06/05/2021	Bond Future		Buy	16	0.00
R214 On 06/05/2021	Bond Future		Sell	16	0.00
R214 On 06/05/2021	Bond Future		Buy	16	0.00
R214 On 06/05/2021	Bond Future		Sell	16	0.00
Grand Total for Daily Detailed Turnover:				9,316	0.00