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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2021

TO DATE : 04/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Sell	27	0.00
2025 On 06/05/2021	Bond Future		Buy	27	0.00
2025 On 06/05/2021	Bond Future		Buy	27	0.00
2025 On 06/05/2021	Bond Future		Sell	27	0.00
Jibar Tradeable Future					
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	20,000	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Buy	2	0.00
R186 On 06/05/2021	Bond Future		Sell	2	0.00
R186 On 06/05/2021	Bond Future		Sell	5	0.00

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R186 On 06/05/2021	Bond Future	Buy	5	0.00
R186 On 06/05/2021	Bond Future	Sell	50	0.00
R186 On 06/05/2021	Bond Future	Buy	50	0.00
R186 On 06/05/2021	Bond Future	Sell	53	0.00
R186 On 06/05/2021	Bond Future	Buy	53	0.00
R186 On 06/05/2021	Bond Future	Sell	801	0.00
R186 On 06/05/2021	Bond Future	Buy	801	0.00
R186 On 06/05/2021	Bond Future	Buy	909	0.00
R186 On 06/05/2021	Bond Future	Sell	909	0.00

R197 Bond Future

R197 On 06/05/2021	Bond Future	Sell	62	0.00
R197 On 06/05/2021	Bond Future	Buy	62	0.00
R197 On 06/05/2021	Bond Future	Sell	62	0.00
R197 On 06/05/2021	Bond Future	Buy	62	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	1	0.00
2030 On 06/05/2021	Bond Future	Buy	1	0.00
2030 On 06/05/2021	Bond Future	Sell	22	0.00
2030 On 06/05/2021	Bond Future	Buy	22	0.00
2030 On 06/05/2021	Bond Future	Buy	58	0.00
2030 On 06/05/2021	Bond Future	Sell	58	0.00
2030 On 06/05/2021	Bond Future	Sell	71	0.00
2030 On 06/05/2021	Bond Future	Buy	71	0.00
2030 On 06/05/2021	Bond Future	Sell	143	0.00
2030 On 06/05/2021	Bond Future	Buy	143	0.00
2030 On 06/05/2021	Bond Future	Sell	236	0.00
2030 On 06/05/2021	Bond Future	Buy	236	0.00

R2035 Bond Future

R035 On 06/05/2021	Bond Future	Buy	3	0.00
R035 On 06/05/2021	Bond Future	Sell	3	0.00
R035 On 06/05/2021	Bond Future	Buy	3	0.00
R035 On 06/05/2021	Bond Future	Sell	3	0.00
R035 On 06/05/2021	Bond Future	Buy	3	0.00
R035 On 06/05/2021	Bond Future	Sell	3	0.00
R035 On 06/05/2021	Bond Future	Buy	7	0.00
R035 On 06/05/2021	Bond Future	Sell	7	0.00
R035 On 06/05/2021	Bond Future	Buy	7	0.00
R035 On 06/05/2021	Bond Future	Sell	7	0.00
R035 On 06/05/2021	Bond Future	Sell	50	0.00
R035 On 06/05/2021	Bond Future	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021	Bond Future		Buy	50	0.00
R035 On 06/05/2021	Bond Future		Sell	50	0.00
R035 On 06/05/2021	Bond Future		Buy	74	0.00
R035 On 06/05/2021	Bond Future		Sell	74	0.00
R035 On 06/05/2021	Bond Future		Sell	97	0.00
R035 On 06/05/2021	Bond Future		Buy	97	0.00
R2040 Bond Future					
2040 On 06/05/2021	Bond Future		Buy	7	0.00
2040 On 06/05/2021	Bond Future		Sell	7	0.00
2040 On 06/05/2021	Bond Future		Buy	10	0.00
2040 On 06/05/2021	Bond Future		Sell	10	0.00
2040 On 06/05/2021	Bond Future		Buy	31	0.00
2040 On 06/05/2021	Bond Future		Sell	31	0.00
2040 On 06/05/2021	Bond Future		Buy	67	0.00
2040 On 06/05/2021	Bond Future		Sell	67	0.00
2040 On 06/05/2021	Bond Future		Sell	115	0.00
2040 On 06/05/2021	Bond Future		Buy	115	0.00
R212 Bond Future					
R212 On 06/05/2021	Bond Future		Sell	5	0.00
R212 On 06/05/2021	Bond Future		Buy	5	0.00
R212 On 06/05/2021	Bond Future		Sell	9	0.00
R212 On 06/05/2021	Bond Future		Buy	9	0.00
R212 On 06/05/2021	Bond Future		Sell	42	0.00
R212 On 06/05/2021	Bond Future		Buy	42	0.00
R212 On 06/05/2021	Bond Future		Buy	56	0.00
R212 On 06/05/2021	Bond Future		Sell	56	0.00
Grand Total for Daily Detailed Turnover:				23,165	0.00