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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/05/2021

TO DATE : 07/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 05/08/2021	Bond Future		Buy	66	0.00
2029 On 05/08/2021	Bond Future		Sell	66	0.00
New Inflation Linked Index					
IGOV On 05/08/2021	Index Future		Buy	2	0.00
IGOV On 05/08/2021	Index Future		Sell	2	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	239	0.00
R186 On 05/08/2021	Bond Future		Sell	239	0.00
R186 On 05/08/2021	Bond Future		Buy	525	0.00
R186 On 05/08/2021	Bond Future		Sell	525	0.00
R186 On 05/08/2021	Bond Future		Buy	958	0.00

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R186 On 05/08/2021	Bond Future	Sell	958	0.00
R186 On 05/08/2021	Bond Future	Buy	1,315	0.00
R186 On 05/08/2021	Bond Future	Sell	1,315	0.00
R186 On 05/08/2021	Bond Future	Buy	1,575	0.00
R186 On 05/08/2021	Bond Future	Sell	1,575	0.00
R186 On 05/08/2021	Bond Future	Buy	2,009	0.00
R186 On 05/08/2021	Bond Future	Sell	2,009	0.00
R186 On 05/08/2021	Bond Future	Buy	2,131	0.00
R186 On 05/08/2021	Bond Future	Sell	2,131	0.00
R186 On 05/08/2021	Bond Future	Buy	4,747	0.00
R186 On 05/08/2021	Bond Future	Sell	4,747	0.00
R186 On 05/08/2021	Bond Future	Sell	5,768	0.00
R186 On 05/08/2021	Bond Future	Buy	5,768	0.00
R186 On 05/08/2021	Bond Future	Buy	19,267	0.00
R186 On 05/08/2021	Bond Future	Sell	19,267	0.00

R202 Bond Future

R202 On 05/08/2021	Bond Future	Sell	6	0.00
R202 On 05/08/2021	Bond Future	Buy	6	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	34	0.00
2030 On 05/08/2021	Bond Future	Sell	34	0.00
2030 On 05/08/2021	Bond Future	Buy	62	0.00
2030 On 05/08/2021	Bond Future	Sell	62	0.00
2030 On 05/08/2021	Bond Future	Buy	374	0.00
2030 On 05/08/2021	Bond Future	Sell	374	0.00
2030 On 05/08/2021	Bond Future	Buy	2,753	0.00
2030 On 05/08/2021	Bond Future	Sell	2,753	0.00
2030 On 05/08/2021	Bond Future	Buy	3,997	0.00
2030 On 05/08/2021	Bond Future	Sell	3,997	0.00
2030 On 05/08/2021	Bond Future	Sell	7,220	0.00
2030 On 05/08/2021	Bond Future	Buy	7,220	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Buy	975	0.00
2032 On 05/08/2021	Bond Future	Sell	975	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Buy	1,071	0.00
2040 On 05/08/2021	Bond Future	Sell	1,071	0.00
2040 On 05/08/2021	Bond Future	Buy	1,071	0.00
2040 On 05/08/2021	Bond Future	Sell	1,071	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 05/08/2021	Bond Future		Sell	2	0.00
2044 On 05/08/2021	Bond Future		Buy	2	0.00
2044 On 05/08/2021	Bond Future		Buy	2	0.00
2044 On 05/08/2021	Bond Future		Sell	2	0.00
2044 On 05/08/2021	Bond Future		Buy	33	0.00
2044 On 05/08/2021	Bond Future		Sell	33	0.00
2044 On 05/08/2021	Bond Future		Sell	33	0.00
2044 On 05/08/2021	Bond Future		Buy	33	0.00
2044 On 05/08/2021	Bond Future		Buy	88	0.00
2044 On 05/08/2021	Bond Future		Sell	88	0.00
2044 On 05/08/2021	Bond Future		Buy	248	0.00
2044 On 05/08/2021	Bond Future		Sell	248	0.00
2044 On 05/08/2021	Bond Future		Buy	726	0.00
2044 On 05/08/2021	Bond Future		Sell	726	0.00
2044 On 05/08/2021	Bond Future		Sell	1,062	0.00
2044 On 05/08/2021	Bond Future		Buy	1,062	0.00
Grand Total for Daily Detailed Turnover:				58,359	0.00