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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/05/2021

TO DATE : 12/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/08/2021	Index Future		Sell	2	0.00
ALBI On 05/08/2021	Index Future		Buy	2	0.00
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	2	0.00
2025 On 05/08/2021	Bond Future		Sell	2	0.00
2025 On 05/08/2021	Bond Future		Sell	2	0.00
2025 On 05/08/2021	Bond Future		Buy	2	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

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R186 On 05/08/2021	Bond Future	Buy	3	0.00
R186 On 05/08/2021	Bond Future	Buy	50	0.00
R186 On 05/08/2021	Bond Future	Sell	50	0.00
R186 On 05/08/2021	Bond Future	Buy	50	0.00
R186 On 05/08/2021	Bond Future	Sell	50	0.00

R197 Bond Future

R197 On 05/08/2021	Bond Future	Sell	2	0.00
R197 On 05/08/2021	Bond Future	Buy	2	0.00
R197 On 05/08/2021	Bond Future	Sell	2	0.00
R197 On 05/08/2021	Bond Future	Buy	2	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	32	0.00
2030 On 05/08/2021	Bond Future	Sell	32	0.00
2030 On 05/08/2021	Bond Future	Buy	35	0.00
2030 On 05/08/2021	Bond Future	Sell	35	0.00
2030 On 05/08/2021	Bond Future	Buy	81	0.00
2030 On 05/08/2021	Bond Future	Sell	81	0.00
2030 On 05/08/2021	Bond Future	Buy	94	0.00
2030 On 05/08/2021	Bond Future	Sell	94	0.00
2030 On 05/08/2021	Bond Future	Buy	111	0.00
2030 On 05/08/2021	Bond Future	Sell	111	0.00
2030 On 05/08/2021	Bond Future	Buy	237	0.00
2030 On 05/08/2021	Bond Future	Sell	237	0.00
2030 On 05/08/2021	Bond Future	Sell	590	0.00
2030 On 05/08/2021	Bond Future	Buy	590	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Buy	210	0.00
2032 On 05/08/2021	Bond Future	Sell	210	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	250	0.00
R035 On 05/08/2021	Bond Future	Sell	250	0.00
R035 On 05/08/2021	Bond Future	Sell	250	0.00
R035 On 05/08/2021	Bond Future	Buy	250	0.00

R209 Bond Future

R209 On 05/08/2021	Bond Future	Sell	400	0.00
R209 On 05/08/2021	Bond Future	Buy	400	0.00
R209 On 05/08/2021	Bond Future	Buy	400	0.00
R209 On 05/08/2021	Bond Future	Sell	400	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**2,806****0.00**