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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/06/2021

TO DATE : 17/06/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

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
IGOV On 05/08/2021	Index Future		Buy	90	0.00
IGOV On 05/08/2021	Index Future		Sell	90	0.00
IGOV On 05/08/2021	Index Future		Sell	126	0.00
IGOV On 05/08/2021	Index Future		Buy	126	0.00

R186 Bond Future

R186 On 05/08/2021	Bond Future		Buy	1	0.00
R186 On 05/08/2021	Bond Future		Sell	1	0.00
R186 On 05/08/2021	Bond Future		Buy	2	0.00
R186 On 05/08/2021	Bond Future		Sell	2	0.00
R186 On 05/08/2021	Bond Future		Buy	6	0.00

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R186 On 05/08/2021	Bond Future	Sell	6	0.00
R186 On 05/08/2021	Bond Future	Buy	6	0.00
R186 On 05/08/2021	Bond Future	Sell	6	0.00
R186 On 05/08/2021	Bond Future	Buy	7	0.00
R186 On 05/08/2021	Bond Future	Sell	7	0.00
R186 On 05/08/2021	Bond Future	Buy	15	0.00
R186 On 05/08/2021	Bond Future	Sell	15	0.00
R186 On 05/08/2021	Bond Future	Buy	25	0.00
R186 On 05/08/2021	Bond Future	Sell	25	0.00
R186 On 05/08/2021	Bond Future	Buy	32	0.00
R186 On 05/08/2021	Bond Future	Sell	32	0.00
R186 On 05/08/2021	Bond Future	Buy	45	0.00
R186 On 05/08/2021	Bond Future	Sell	45	0.00
R186 On 05/08/2021	Bond Future	Buy	46	0.00
R186 On 05/08/2021	Bond Future	Sell	46	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	57	0.00
R186 On 05/08/2021	Bond Future	Sell	57	0.00
R186 On 05/08/2021	Bond Future	Buy	63	0.00
R186 On 05/08/2021	Bond Future	Sell	63	0.00
R186 On 05/08/2021	Bond Future	Buy	67	0.00
R186 On 05/08/2021	Bond Future	Sell	67	0.00
R186 On 05/08/2021	Bond Future	Buy	68	0.00
R186 On 05/08/2021	Bond Future	Sell	68	0.00
R186 On 05/08/2021	Bond Future	Buy	82	0.00
R186 On 05/08/2021	Bond Future	Sell	82	0.00
R186 On 05/08/2021	Bond Future	Buy	99	0.00
R186 On 05/08/2021	Bond Future	Sell	99	0.00
R186 On 05/08/2021	Bond Future	Buy	102	0.00
R186 On 05/08/2021	Bond Future	Sell	102	0.00
R186 On 05/08/2021	Bond Future	Buy	119	0.00
R186 On 05/08/2021	Bond Future	Sell	119	0.00
R186 On 05/08/2021	Bond Future	Buy	180	0.00
R186 On 05/08/2021	Bond Future	Sell	180	0.00
R186 On 05/08/2021	Bond Future	Buy	205	0.00
R186 On 05/08/2021	Bond Future	Sell	205	0.00
R186 On 05/08/2021	Bond Future	Sell	215	0.00
R186 On 05/08/2021	Bond Future	Buy	215	0.00
R186 On 05/08/2021	Bond Future	Buy	1,374	0.00
R186 On 05/08/2021	Bond Future	Sell	1,374	0.00
R186 On 05/08/2021	Bond Future	Buy	1,531	0.00
R186 On 05/08/2021	Bond Future	Sell	1,531	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/08/2021			Buy	1,907	0.00
R186 On 05/08/2021			Sell	1,907	0.00
R186 On 05/08/2021			Sell	6,304	0.00
R186 On 05/08/2021			Buy	6,304	0.00
R2032 Bond Future					
2032 On 05/08/2021			Sell	6	0.00
2032 On 05/08/2021			Buy	6	0.00
2032 On 05/08/2021			Sell	6	0.00
2032 On 05/08/2021			Buy	6	0.00
R2035 Bond Future					
R035 On 05/08/2021			Buy	30	0.00
R035 On 05/08/2021			Sell	30	0.00
R035 On 05/08/2021			Sell	30	0.00
R035 On 05/08/2021			Buy	30	0.00
R035 On 05/08/2021			Sell	32	0.00
R035 On 05/08/2021			Buy	32	0.00
R2037 Bond Future					
2037 On 05/08/2021			Buy	233	0.00
2037 On 05/08/2021			Sell	233	0.00
2037 On 05/08/2021			Buy	233	0.00
2037 On 05/08/2021			Sell	233	0.00
R2040 Bond Future					
2040 On 05/08/2021			Sell	66	0.00
2040 On 05/08/2021			Buy	66	0.00
2040 On 05/08/2021			Buy	66	0.00
2040 On 05/08/2021			Sell	66	0.00
R2044 Bond Future					
2044 On 05/08/2021			Sell	306	0.00
2044 On 05/08/2021			Buy	306	0.00
2044 On 05/08/2021			Buy	306	0.00
2044 On 05/08/2021			Sell	306	0.00
R212 Bond Future					

R212 On 05/08/2021	Bond Future	Sell	50	0.00
R212 On 05/08/2021	Bond Future	Buy	50	0.00
R212 On 05/08/2021	Bond Future	Sell	250	0.00
R212 On 05/08/2021	Bond Future	Buy	250	0.00
R212 On 05/08/2021	Bond Future	Sell	300	0.00
R212 On 05/08/2021	Bond Future	Buy	300	0.00

Grand Total for Daily Detailed Turnover:

14,740

0.00