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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/07/2021

TO DATE : 08/07/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 05/08/2021			Sell	10	0.00
IGOV On 05/08/2021			Buy	10	0.00
R186 Bond Future					
R186 On 05/08/2021			Buy	200	0.00
R186 On 05/08/2021			Sell	200	0.00
R2030 Bond Future					
2030 On 05/08/2021			Buy	28	0.00
2030 On 05/08/2021			Sell	28	0.00
2030 On 05/08/2021			Sell	28	0.00
2030 On 05/08/2021			Buy	28	0.00

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R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	15	0.00
R035 On 05/08/2021	Bond Future	Sell	15	0.00
R035 On 05/08/2021	Bond Future	Buy	41	0.00
R035 On 05/08/2021	Bond Future	Sell	41	0.00
R035 On 05/08/2021	Bond Future	Buy	54	0.00
R035 On 05/08/2021	Bond Future	Sell	54	0.00
R035 On 05/08/2021	Bond Future	Buy	68	0.00
R035 On 05/08/2021	Bond Future	Sell	68	0.00
R035 On 05/08/2021	Bond Future	Buy	136	0.00
R035 On 05/08/2021	Bond Future	Sell	136	0.00
R035 On 05/08/2021	Bond Future	Buy	341	0.00
R035 On 05/08/2021	Bond Future	Sell	341	0.00
R035 On 05/08/2021	Bond Future	Buy	1,016	0.00
R035 On 05/08/2021	Bond Future	Sell	1,016	0.00
R035 On 05/08/2021	Bond Future	Sell	1,671	0.00
R035 On 05/08/2021	Bond Future	Buy	1,671	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Buy	7	0.00
2037 On 05/08/2021	Bond Future	Sell	7	0.00
2037 On 05/08/2021	Bond Future	Buy	17	0.00
2037 On 05/08/2021	Bond Future	Sell	17	0.00
2037 On 05/08/2021	Bond Future	Buy	46	0.00
2037 On 05/08/2021	Bond Future	Sell	46	0.00
2037 On 05/08/2021	Bond Future	Buy	59	0.00
2037 On 05/08/2021	Bond Future	Sell	59	0.00
2037 On 05/08/2021	Bond Future	Buy	70	0.00
2037 On 05/08/2021	Bond Future	Sell	70	0.00
2037 On 05/08/2021	Bond Future	Buy	131	0.00
2037 On 05/08/2021	Bond Future	Sell	131	0.00
2037 On 05/08/2021	Bond Future	Buy	219	0.00
2037 On 05/08/2021	Bond Future	Sell	219	0.00
2037 On 05/08/2021	Bond Future	Sell	409	0.00
2037 On 05/08/2021	Bond Future	Buy	409	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Sell	27	0.00
2040 On 05/08/2021	Bond Future	Buy	27	0.00
2040 On 05/08/2021	Bond Future	Buy	27	0.00
2040 On 05/08/2021	Bond Future	Sell	27	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				4,620	0.00
