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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/07/2021

TO DATE : 29/07/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 05/08/2021	Index Future		Sell	18	0.00
ALBI On 05/08/2021	Index Future		Buy	18	0.00
ALBI On 04/11/2021	Index Future		Buy	18	0.00
ALBI On 04/11/2021	Index Future		Sell	18	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future		Sell	8	0.00
R186 On 04/11/2021	Bond Future		Buy	8	0.00
R186 On 04/11/2021	Bond Future		Sell	16	0.00
R186 On 04/11/2021	Bond Future		Buy	16	0.00
R186 On 04/11/2021	Bond Future		Sell	24	0.00
R186 On 04/11/2021	Bond Future		Buy	24	0.00

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R2023 Bond Future

R023 On 04/11/2021	Bond Future	Buy	76	0.00
R023 On 04/11/2021	Bond Future	Sell	76	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Sell	99	0.00
2030 On 04/11/2021	Bond Future	Buy	99	0.00
2030 On 05/08/2021	Bond Future	Sell	600	0.00
2030 On 05/08/2021	Bond Future	Buy	600	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Buy	14	0.00
2032 On 04/11/2021	Bond Future	Sell	14	0.00
2032 On 04/11/2021	Bond Future	Sell	14	0.00
2032 On 04/11/2021	Bond Future	Buy	14	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Buy	3,000	0.00
2044 On 05/08/2021	Bond Future	Sell	3,000	0.00
2044 On 04/11/2021	Bond Future	Sell	3,000	0.00
2044 On 04/11/2021	Bond Future	Buy	3,000	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future	Buy	5,850	0.00
R248 On 05/08/2021	Bond Future	Sell	5,850	0.00
R248 On 04/11/2021	Bond Future	Sell	5,850	0.00
R248 On 04/11/2021	Bond Future	Buy	5,850	0.00

Grand Total for Daily Detailed Turnover:**18,587 0.00**