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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/08/2021

TO DATE : 23/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/11/2021	Bond Future		Sell	7	0.00
2025 On 04/11/2021	Bond Future		Buy	7	0.00
2025 On 04/11/2021	Bond Future		Sell	32	0.00
2025 On 04/11/2021	Bond Future		Buy	32	0.00
2025 On 04/11/2021	Bond Future		Sell	48	0.00
2025 On 04/11/2021	Bond Future		Buy	48	0.00
2025 On 04/11/2021	Bond Future		Buy	87	0.00
2025 On 04/11/2021	Bond Future		Sell	87	0.00
I2038 Bond Future					
2038 On 04/11/2021	Bond Future		Buy	1,685	0.00
2038 On 04/11/2021	Bond Future		Sell	1,685	0.00

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Jibar Tradeable Future

JBAF On 15/06/2022	Jibar Tradeable Future	Buy	1	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	1	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	1	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	1	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	1	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	1	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future	Sell	3	0.00
R186 On 04/11/2021	Bond Future	Buy	3	0.00
R186 On 04/11/2021	Bond Future	Sell	3	0.00
R186 On 04/11/2021	Bond Future	Buy	3	0.00
R186 On 04/11/2021	Bond Future	Buy	12	0.00
R186 On 04/11/2021	Bond Future	Sell	12	0.00
R186 On 04/11/2021	Bond Future	Buy	13	0.00
R186 On 04/11/2021	Bond Future	Sell	13	0.00
R186 On 04/11/2021	Bond Future	Buy	350	0.00
R186 On 04/11/2021	Bond Future	Sell	350	0.00
R186 On 04/11/2021	Bond Future	Buy	7,250	0.00
R186 On 04/11/2021	Bond Future	Sell	7,250	0.00
R186 On 04/11/2021	Bond Future	Buy	7,625	0.00
R186 On 04/11/2021	Bond Future	Sell	7,625	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future	Sell	1,335	0.00
R202 On 04/11/2021	Bond Future	Buy	1,335	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Sell	18	0.00
2030 On 04/11/2021	Bond Future	Buy	18	0.00
2030 On 04/11/2021	Bond Future	Sell	18	0.00
2030 On 04/11/2021	Bond Future	Buy	18	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Sell	17	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/11/2021			Buy	17	0.00
R035 On 04/11/2021			Buy	17	0.00
R035 On 04/11/2021			Sell	17	0.00
R035 On 04/11/2021			Sell	259	0.00
R035 On 04/11/2021			Buy	259	0.00
R035 On 04/11/2021			Buy	259	0.00
R035 On 04/11/2021			Sell	259	0.00
R2037 Bond Future					
2037 On 04/11/2021			Buy	8	0.00
2037 On 04/11/2021			Sell	8	0.00
2037 On 04/11/2021			Buy	20	0.00
2037 On 04/11/2021			Sell	20	0.00
2037 On 04/11/2021			Buy	28	0.00
2037 On 04/11/2021			Sell	28	0.00
2037 On 04/11/2021			Buy	28	0.00
2037 On 04/11/2021			Sell	28	0.00
R2040 Bond Future					
2040 On 04/11/2021			Buy	7	0.00
2040 On 04/11/2021			Sell	7	0.00
2040 On 04/11/2021			Buy	18	0.00
2040 On 04/11/2021			Sell	18	0.00
2040 On 04/11/2021			Buy	25	0.00
2040 On 04/11/2021			Sell	25	0.00
2040 On 04/11/2021			Buy	25	0.00
2040 On 04/11/2021			Sell	25	0.00
R2044 Bond Future					
2044 On 04/11/2021			Buy	17	0.00
2044 On 04/11/2021			Sell	17	0.00
2044 On 04/11/2021			Buy	55	0.00
2044 On 04/11/2021			Sell	55	0.00
2044 On 04/11/2021			Buy	55	0.00
2044 On 04/11/2021			Sell	55	0.00
2044 On 04/11/2021			Sell	200	0.00
2044 On 04/11/2021			Buy	200	0.00

Grand Total for Daily Detailed Turnover:

19,731

0.00