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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/04/2021

TO DATE : 29/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/05/2021	Index Future		Sell	41	0.00
ALBI On 06/05/2021	Index Future		Buy	41	0.00
ALBI On 05/08/2021	Index Future		Sell	41	0.00
ALBI On 05/08/2021	Index Future		Buy	41	0.00
I2046 Bond Future					
2046 On 05/08/2021	Bond Future		Buy	825	0.00
2046 On 05/08/2021	Bond Future		Sell	825	0.00
2046 On 05/08/2021	Bond Future		Sell	825	0.00
2046 On 05/08/2021	Bond Future		Buy	825	0.00
New Inflation Linked Index					
IGOV On 06/05/2021	Index Future		Sell	16	0.00

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IGOV On 06/05/2021	Index Future			Buy	16	0.00
IGOV On 04/11/2021	Index Future			Sell	16	0.00
IGOV On 04/11/2021	Index Future			Buy	16	0.00
R2030 Bond Future						
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	38	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	38	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	50	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	50	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	50	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	50	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	50	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	50	0.00
R2032 Bond Future						
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	69	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	69	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	69	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	69	0.00
R2035 Bond Future						
R035 On 04/11/2021	Bond Future	10.23	Call	Buy	37	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Sell	37	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Buy	37	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Sell	37	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Sell	37	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Buy	37	0.00
R035 On 03/02/2022	Bond Future	9.70	Call	Buy	44	0.00
R035 On 03/02/2022	Bond Future	9.70	Call	Sell	44	0.00
R035 On 03/02/2022	Bond Future	11.39	Put	Buy	44	0.00
R035 On 03/02/2022	Bond Future	11.39	Put	Sell	44	0.00
R035 On 03/02/2022	Bond Future	10.65	Put	Sell	44	0.00
R035 On 03/02/2022	Bond Future	10.65	Put	Buy	44	0.00
Grand Total for Daily Detailed Turnover:					2,409	0.00