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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/05/2021

TO DATE : 06/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 06/05/2021	Bond Future		Buy	25	0.00
2050 On 06/05/2021	Bond Future		Sell	25	0.00
2050 On 06/05/2021	Bond Future		Buy	25	0.00
2050 On 06/05/2021	Bond Future		Sell	25	0.00
2050 On 05/08/2021	Bond Future		Sell	25	0.00
2050 On 05/08/2021	Bond Future		Buy	25	0.00
2050 On 05/08/2021	Bond Future		Sell	25	0.00
2050 On 05/08/2021	Bond Future		Buy	25	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Buy	65	0.00
R186 On 06/05/2021	Bond Future		Sell	65	0.00
R186 On 06/05/2021	Bond Future		Buy	65	0.00

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R186 On 06/05/2021	Bond Future	Sell	65	0.00
R186 On 05/08/2021	Bond Future	Sell	65	0.00
R186 On 05/08/2021	Bond Future	Buy	65	0.00
R186 On 05/08/2021	Bond Future	Sell	65	0.00
R186 On 05/08/2021	Bond Future	Buy	65	0.00
R186 On 05/08/2021	Bond Future	Buy	150	0.00
R186 On 05/08/2021	Bond Future	Sell	150	0.00
R186 On 05/08/2021	Bond Future	Buy	150	0.00
R186 On 05/08/2021	Bond Future	Sell	150	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	8	0.00
2030 On 05/08/2021	Bond Future	Sell	8	0.00
2030 On 05/08/2021	Bond Future	Buy	114	0.00
2030 On 05/08/2021	Bond Future	Sell	114	0.00
2030 On 05/08/2021	Bond Future	Buy	339	0.00
2030 On 05/08/2021	Bond Future	Sell	339	0.00
2030 On 05/08/2021	Bond Future	Sell	461	0.00
2030 On 05/08/2021	Bond Future	Buy	461	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Buy	6	0.00
2037 On 06/05/2021	Bond Future	Sell	6	0.00
2037 On 06/05/2021	Bond Future	Buy	6	0.00
2037 On 06/05/2021	Bond Future	Sell	6	0.00
2037 On 05/08/2021	Bond Future	Sell	8	0.00
2037 On 05/08/2021	Bond Future	Buy	8	0.00
2037 On 05/08/2021	Bond Future	Sell	40	0.00
2037 On 05/08/2021	Bond Future	Buy	40	0.00
2037 On 05/08/2021	Bond Future	Sell	150	0.00
2037 On 05/08/2021	Bond Future	Buy	150	0.00
2037 On 05/08/2021	Bond Future	Sell	253	0.00
2037 On 05/08/2021	Bond Future	Buy	253	0.00
2037 On 05/08/2021	Bond Future	Sell	400	0.00
2037 On 05/08/2021	Bond Future	Buy	400	0.00
2037 On 05/08/2021	Bond Future	Sell	550	0.00
2037 On 05/08/2021	Bond Future	Buy	550	0.00
2037 On 05/08/2021	Bond Future	Sell	863	0.00
2037 On 05/08/2021	Bond Future	Buy	863	0.00
2037 On 05/08/2021	Bond Future	Sell	1,164	0.00
2037 On 05/08/2021	Bond Future	Buy	1,164	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/08/2021	Bond Future		Buy	8	0.00
2044 On 05/08/2021	Bond Future		Sell	8	0.00
2044 On 05/08/2021	Bond Future		Buy	8	0.00
2044 On 05/08/2021	Bond Future		Sell	8	0.00
2044 On 05/08/2021	Bond Future		Sell	100	0.00
2044 On 05/08/2021	Bond Future		Buy	100	0.00
2044 On 05/08/2021	Bond Future		Sell	400	0.00
2044 On 05/08/2021	Bond Future		Buy	400	0.00
2044 On 05/08/2021	Bond Future		Buy	500	0.00
2044 On 05/08/2021	Bond Future		Sell	500	0.00
R2048 Bond Future					
R248 On 06/05/2021	Bond Future		Sell	80	0.00
R248 On 06/05/2021	Bond Future		Buy	80	0.00
R248 On 06/05/2021	Bond Future		Buy	80	0.00
R248 On 06/05/2021	Bond Future		Sell	80	0.00
R248 On 05/08/2021	Bond Future		Sell	80	0.00
R248 On 05/08/2021	Bond Future		Buy	80	0.00
R248 On 05/08/2021	Bond Future		Sell	80	0.00
R248 On 05/08/2021	Bond Future		Buy	80	0.00
R209 Bond Future					
R209 On 06/05/2021	Bond Future		Sell	6	0.00
R209 On 06/05/2021	Bond Future		Buy	6	0.00
R209 On 06/05/2021	Bond Future		Sell	6	0.00
R209 On 06/05/2021	Bond Future		Buy	6	0.00
R212 Bond Future					
R212 On 06/05/2021	Bond Future		Buy	25	0.00
R212 On 06/05/2021	Bond Future		Sell	25	0.00
R212 On 06/05/2021	Bond Future		Buy	25	0.00
R212 On 06/05/2021	Bond Future		Sell	25	0.00
R212 On 05/08/2021	Bond Future		Buy	25	0.00
R212 On 05/08/2021	Bond Future		Sell	25	0.00
R212 On 05/08/2021	Bond Future		Sell	25	0.00
R212 On 05/08/2021	Bond Future		Buy	25	0.00
Grand Total for Daily Detailed Turnover:				6,470	0.00