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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/05/2021

TO DATE : 24/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 05/08/2021	Bond Future		Sell	1,380	0.00
2046 On 05/08/2021	Bond Future		Buy	1,380	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	16	0.00
R186 On 05/08/2021	Bond Future		Buy	16	0.00
R186 On 05/08/2021	Bond Future		Sell	72	0.00
R186 On 05/08/2021	Bond Future		Buy	72	0.00
R186 On 05/08/2021	Bond Future		Sell	74	0.00
R186 On 05/08/2021	Bond Future		Buy	74	0.00
R186 On 05/08/2021	Bond Future		Buy	162	0.00
R186 On 05/08/2021	Bond Future		Sell	162	0.00

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R2023 Bond Future

R023 On 05/08/2021	Bond Future	Sell	110	0.00
R023 On 05/08/2021	Bond Future	Buy	110	0.00
R023 On 05/08/2021	Bond Future	Buy	110	0.00
R023 On 05/08/2021	Bond Future	Sell	110	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Sell	1	0.00
2030 On 05/08/2021	Bond Future	Sell	1	0.00
2030 On 05/08/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Buy	4	0.00
2030 On 05/08/2021	Bond Future	Sell	4	0.00
2030 On 05/08/2021	Bond Future	Sell	10	0.00
2030 On 05/08/2021	Bond Future	Buy	10	0.00
2030 On 05/08/2021	Bond Future	Sell	10	0.00
2030 On 05/08/2021	Bond Future	Buy	10	0.00
2030 On 05/08/2021	Bond Future	Sell	10	0.00
2030 On 05/08/2021	Bond Future	Buy	10	0.00
2030 On 05/08/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Sell	15	0.00
2030 On 05/08/2021	Bond Future	Sell	23	0.00
2030 On 05/08/2021	Bond Future	Buy	23	0.00
2030 On 05/08/2021	Bond Future	Sell	40	0.00
2030 On 05/08/2021	Bond Future	Buy	40	0.00
2030 On 05/08/2021	Bond Future	Sell	44	0.00
2030 On 05/08/2021	Bond Future	Buy	44	0.00
2030 On 05/08/2021	Bond Future	Sell	44	0.00
2030 On 05/08/2021	Bond Future	Buy	44	0.00
2030 On 05/08/2021	Bond Future	Sell	50	0.00
2030 On 05/08/2021	Bond Future	Buy	50	0.00
2030 On 05/08/2021	Bond Future	Sell	59	0.00
2030 On 05/08/2021	Bond Future	Buy	59	0.00
2030 On 05/08/2021	Bond Future	Sell	68	0.00
2030 On 05/08/2021	Bond Future	Buy	68	0.00
2030 On 05/08/2021	Bond Future	Sell	69	0.00
2030 On 05/08/2021	Bond Future	Buy	69	0.00
2030 On 05/08/2021	Bond Future	Sell	69	0.00
2030 On 05/08/2021	Bond Future	Buy	69	0.00
2030 On 05/08/2021	Bond Future	Sell	99	0.00
2030 On 05/08/2021	Bond Future	Buy	99	0.00
2030 On 05/08/2021	Bond Future	Sell	246	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021			Buy	246	0.00
2030 On 05/08/2021			Sell	334	0.00
2030 On 05/08/2021			Buy	334	0.00
2030 On 05/08/2021			Sell	556	0.00
2030 On 05/08/2021			Buy	556	0.00
2030 On 05/08/2021			Buy	1,628	0.00
2030 On 05/08/2021			Sell	1,628	0.00
R2032 Bond Future					
2032 On 05/08/2021			Sell	79	0.00
2032 On 05/08/2021			Buy	79	0.00
R2035 Bond Future					
R035 On 05/08/2021			Sell	142	0.00
R035 On 05/08/2021			Buy	142	0.00
R035 On 05/08/2021			Buy	142	0.00
R035 On 05/08/2021			Sell	142	0.00
R2037 Bond Future					
2037 On 05/08/2021			Sell	7	0.00
2037 On 05/08/2021			Buy	7	0.00
2037 On 05/08/2021			Sell	14	0.00
2037 On 05/08/2021			Buy	14	0.00
2037 On 05/08/2021			Sell	34	0.00
2037 On 05/08/2021			Buy	34	0.00
2037 On 05/08/2021			Sell	36	0.00
2037 On 05/08/2021			Buy	36	0.00
2037 On 05/08/2021			Sell	47	0.00
2037 On 05/08/2021			Buy	47	0.00
2037 On 05/08/2021			Sell	50	0.00
2037 On 05/08/2021			Buy	50	0.00
2037 On 05/08/2021			Buy	188	0.00
2037 On 05/08/2021			Sell	188	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	13	0.00
2040 On 05/08/2021			Sell	13	0.00
2040 On 05/08/2021			Sell	13	0.00

2040 On 05/08/2021	Bond Future	Buy	13	0.00
R2044 Bond Future				
2044 On 05/08/2021	Bond Future	Sell	30	0.00
2044 On 05/08/2021	Bond Future	Buy	30	0.00
2044 On 05/08/2021	Bond Future	Sell	88	0.00
2044 On 05/08/2021	Bond Future	Buy	88	0.00
2044 On 05/08/2021	Bond Future	Buy	118	0.00
2044 On 05/08/2021	Bond Future	Sell	118	0.00
2044 On 05/08/2021	Bond Future	Buy	118	0.00
2044 On 05/08/2021	Bond Future	Sell	118	0.00
R212 Bond Future				
R212 On 05/08/2021	Bond Future	Buy	20	0.00
R212 On 05/08/2021	Bond Future	Sell	20	0.00
Grand Total for Daily Detailed Turnover:			6,443	0.00