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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2021 **TO DATE : 01/06/2021**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 05/08/2021	Bond Future			Sell	5	0.00
R186 On 05/08/2021	Bond Future			Buy	5	0.00
R186 On 05/08/2021	Bond Future			Sell	176	0.00
R186 On 05/08/2021	Bond Future			Buy	176	0.00
R186 On 05/08/2021	Bond Future			Sell	181	0.00
R186 On 05/08/2021	Bond Future			Buy	181	0.00
R202 Bond Future						
R202 On 05/08/2021	Bond Future			Sell	48	0.00
R202 On 05/08/2021	Bond Future			Buy	48	0.00
R202 On 05/08/2021	Bond Future			Sell	48	0.00
R202 On 05/08/2021	Bond Future			Buy	48	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Sell	1	0.00
2040 On 05/08/2021	Bond Future	Buy	1	0.00
2040 On 05/08/2021	Bond Future	Sell	1	0.00
2040 On 05/08/2021	Bond Future	Buy	1	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Buy	6	0.00
2044 On 05/08/2021	Bond Future	Sell	6	0.00
2044 On 05/08/2021	Bond Future	Sell	6	0.00
2044 On 05/08/2021	Bond Future	Buy	6	0.00
2044 On 05/08/2021	Bond Future	Buy	141	0.00
2044 On 05/08/2021	Bond Future	Sell	141	0.00
2044 On 05/08/2021	Bond Future	Sell	141	0.00
2044 On 05/08/2021	Bond Future	Buy	141	0.00

Grand Total for Daily Detailed Turnover:	**754**	**0.00**