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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/06/2021

TO DATE : 30/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 05/08/2021	Bond Future		Buy	50	0.00
2038 On 05/08/2021	Bond Future		Sell	50	0.00
2038 On 05/08/2021	Bond Future		Sell	50	0.00
2038 On 05/08/2021	Bond Future		Buy	50	0.00
R197 Bond Future					
R197 On 05/08/2021	Bond Future		Sell	3	0.00
R197 On 05/08/2021	Bond Future		Buy	3	0.00
R197 On 05/08/2021	Bond Future		Sell	3	0.00
R197 On 05/08/2021	Bond Future		Buy	3	0.00
R2032 Bond Future					
2032 On 05/08/2021	Bond Future		Sell	11	0.00

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2032 On 05/08/2021	Bond Future	Buy	11	0.00
2032 On 05/08/2021	Bond Future	Sell	48	0.00
2032 On 05/08/2021	Bond Future	Buy	48	0.00
2032 On 05/08/2021	Bond Future	Buy	49	0.00
2032 On 05/08/2021	Bond Future	Sell	49	0.00
2032 On 05/08/2021	Bond Future	Buy	49	0.00
2032 On 05/08/2021	Bond Future	Sell	49	0.00
2032 On 05/08/2021	Bond Future	Sell	50	0.00
2032 On 05/08/2021	Bond Future	Buy	50	0.00
2032 On 05/08/2021	Bond Future	Buy	109	0.00
2032 On 05/08/2021	Bond Future	Sell	109	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Sell	9	0.00
2037 On 05/08/2021	Bond Future	Buy	9	0.00
2037 On 05/08/2021	Bond Future	Sell	28	0.00
2037 On 05/08/2021	Bond Future	Buy	28	0.00
2037 On 05/08/2021	Bond Future	Buy	37	0.00
2037 On 05/08/2021	Bond Future	Sell	37	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Sell	10	0.00
2044 On 05/08/2021	Bond Future	Buy	10	0.00
2044 On 05/08/2021	Bond Future	Buy	10	0.00
2044 On 05/08/2021	Bond Future	Sell	10	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future	Sell	30	0.00
R248 On 05/08/2021	Bond Future	Buy	30	0.00
R248 On 05/08/2021	Bond Future	Sell	76	0.00
R248 On 05/08/2021	Bond Future	Buy	76	0.00

Grand Total for Daily Detailed Turnover:

622 0.00