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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/03/2021

TO DATE : 03/03/2021

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### All Bond Index

ALBI On 06/05/2021	Index Future		Sell	3	0.00
ALBI On 06/05/2021	Index Future		Buy	3	0.00
ALBI On 06/05/2021	Index Future		Buy	3	0.00
ALBI On 06/05/2021	Index Future		Sell	3	0.00
ALBI On 06/05/2021	Index Future		Buy	3	0.00
ALBI On 06/05/2021	Index Future		Sell	3	0.00

#### New Inflation Linked Index

IGOV On 06/05/2021	Index Future		Sell	8	0.00
IGOV On 06/05/2021	Index Future		Buy	8	0.00
IGOV On 06/05/2021	Index Future		Sell	8	0.00
IGOV On 06/05/2021	Index Future		Buy	8	0.00
IGOV On 06/05/2021	Index Future		Buy	8	0.00



IGOV On 06/05/2021	Index Future	Sell	8	0.00
<b>R186 Bond Future</b>				
R186 On 06/05/2021	Bond Future	Buy	10	0.00
R186 On 06/05/2021	Bond Future	Sell	10	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
<b>R2030 Bond Future</b>				
2030 On 06/05/2021	Bond Future	Sell	95	0.00
2030 On 06/05/2021	Bond Future	Buy	95	0.00
<b>R2037 Bond Future</b>				
2037 On 06/05/2021	Bond Future	Sell	120	0.00
2037 On 06/05/2021	Bond Future	Buy	120	0.00
2037 On 06/05/2021	Bond Future	Buy	120	0.00
2037 On 06/05/2021	Bond Future	Sell	120	0.00
<b>R2048 Bond Future</b>				
R248 On 06/05/2021	Bond Future	Sell	23	0.00
R248 On 06/05/2021	Bond Future	Buy	23	0.00
R248 On 06/05/2021	Bond Future	Sell	23	0.00
R248 On 06/05/2021	Bond Future	Buy	23	0.00
<b>R209 Bond Future</b>				
R209 On 06/05/2021	Bond Future	Sell	200	0.00
R209 On 06/05/2021	Bond Future	Buy	200	0.00
R209 On 06/05/2021	Bond Future	Sell	300	0.00
R209 On 06/05/2021	Bond Future	Buy	300	0.00
R209 On 06/05/2021	Bond Future	Buy	500	0.00
R209 On 06/05/2021	Bond Future	Sell	500	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>1,924</b>	<b>0.00</b>