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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/06/2021

TO DATE : 21/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 05/08/2021	Index Future		Sell	3	0.00
ALBI On 05/08/2021	Index Future		Buy	3	0.00
ALBI On 05/08/2021	Index Future		Buy	3	0.00
ALBI On 05/08/2021	Index Future		Sell	3	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
<b>R2030 Bond Future</b>					
2030 On 05/08/2021	Bond Future		Sell	250	0.00
2030 On 05/08/2021	Bond Future		Buy	250	0.00
2030 On 05/08/2021	Bond Future		Buy	250	0.00

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2030 On 05/08/2021	Bond Future	Sell	250	0.00
2030 On 05/08/2021	Bond Future	Buy	250	0.00
2030 On 05/08/2021	Bond Future	Sell	250	0.00

**R2037 Bond Future**

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	53	0.00
2037 On 05/08/2021	Bond Future	Buy	53	0.00
2037 On 05/08/2021	Bond Future	Sell	53	0.00
2037 On 05/08/2021	Bond Future	Buy	53	0.00
2037 On 05/08/2021	Bond Future	Sell	60	0.00
2037 On 05/08/2021	Bond Future	Buy	60	0.00
2037 On 05/08/2021	Bond Future	Buy	113	0.00
2037 On 05/08/2021	Bond Future	Sell	113	0.00
2037 On 05/08/2021	Bond Future	Sell	148	0.00
2037 On 05/08/2021	Bond Future	Buy	148	0.00
2037 On 05/08/2021	Bond Future	Buy	209	0.00
2037 On 05/08/2021	Bond Future	Sell	209	0.00

**Grand Total for Daily Detailed Turnover:** **1,401** **0.00**