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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/08/2021

TO DATE : 02/08/2021

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### All Bond Index

ALBI On 05/08/2021	Index Future		Buy	10	0.00
ALBI On 05/08/2021	Index Future		Sell	10	0.00
ALBI On 04/11/2021	Index Future		Sell	10	0.00
ALBI On 04/11/2021	Index Future		Buy	10	0.00
ALBI On 05/08/2021	Index Future		Buy	26	0.00
ALBI On 05/08/2021	Index Future		Sell	26	0.00
ALBI On 04/11/2021	Index Future		Sell	26	0.00
ALBI On 04/11/2021	Index Future		Buy	26	0.00

#### I2025 Bond Future

2025 On 05/08/2021	Bond Future		Buy	36	0.00
2025 On 05/08/2021	Bond Future		Sell	36	0.00
2025 On 04/11/2021	Bond Future		Buy	36	0.00

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2025 On 04/11/2021	Bond Future	Sell	36	0.00
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**I2050 Bond Future**

2050 On 05/08/2021	Bond Future	Buy	918	0.00
2050 On 05/08/2021	Bond Future	Sell	918	0.00
2050 On 05/08/2021	Bond Future	Buy	918	0.00
2050 On 05/08/2021	Bond Future	Sell	918	0.00
2050 On 04/11/2021	Bond Future	Buy	918	0.00
2050 On 04/11/2021	Bond Future	Sell	918	0.00

**New Inflation Linked Index**

IGOV On 05/08/2021	Index Future	Sell	1	0.00
IGOV On 05/08/2021	Index Future	Buy	1	0.00
IGOV On 04/11/2021	Index Future	Sell	1	0.00
IGOV On 04/11/2021	Index Future	Buy	1	0.00

**R186 Bond Future**

R186 On 04/11/2021	Bond Future	Buy	19	0.00
R186 On 04/11/2021	Bond Future	Sell	19	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 05/08/2021	Bond Future	Sell	525	0.00
R186 On 05/08/2021	Bond Future	Buy	525	0.00
R186 On 04/11/2021	Bond Future	Sell	525	0.00
R186 On 04/11/2021	Bond Future	Buy	525	0.00

**R2030 Bond Future**

2030 On 05/08/2021	Bond Future	Buy	200	0.00
2030 On 05/08/2021	Bond Future	Sell	200	0.00
2030 On 04/11/2021	Bond Future	Buy	200	0.00
2030 On 04/11/2021	Bond Future	Sell	200	0.00
2030 On 05/08/2021	Bond Future	Sell	242	0.00
2030 On 05/08/2021	Bond Future	Buy	242	0.00
2030 On 04/11/2021	Bond Future	Buy	250	0.00
2030 On 04/11/2021	Bond Future	Sell	250	0.00

**R2032 Bond Future**

2032 On 05/08/2021	Bond Future	Buy	300	0.00
2032 On 05/08/2021	Bond Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/11/2021	Bond Future		Sell	300	0.00
2032 On 04/11/2021	Bond Future		Buy	300	0.00
<b>R2035 Bond Future</b>					
R035 On 05/08/2021	Bond Future		Sell	40	0.00
R035 On 05/08/2021	Bond Future		Buy	40	0.00
R035 On 05/08/2021	Bond Future		Buy	40	0.00
R035 On 05/08/2021	Bond Future		Sell	40	0.00
R035 On 04/11/2021	Bond Future		Buy	40	0.00
R035 On 04/11/2021	Bond Future		Sell	40	0.00
R035 On 04/11/2021	Bond Future		Buy	40	0.00
R035 On 04/11/2021	Bond Future		Sell	40	0.00
R035 On 05/08/2021	Bond Future		Buy	227	0.00
R035 On 05/08/2021	Bond Future		Sell	227	0.00
R035 On 04/11/2021	Bond Future		Buy	227	0.00
R035 On 04/11/2021	Bond Future		Sell	227	0.00
R035 On 05/08/2021	Bond Future		Sell	410	0.00
R035 On 05/08/2021	Bond Future		Buy	410	0.00
R035 On 04/11/2021	Bond Future		Sell	410	0.00
R035 On 04/11/2021	Bond Future		Buy	410	0.00
<b>R2037 Bond Future</b>					
2037 On 05/08/2021	Bond Future		Sell	46	0.00
2037 On 05/08/2021	Bond Future		Buy	46	0.00
2037 On 05/08/2021	Bond Future		Buy	46	0.00
2037 On 05/08/2021	Bond Future		Sell	46	0.00
2037 On 04/11/2021	Bond Future		Buy	46	0.00
2037 On 04/11/2021	Bond Future		Sell	46	0.00
2037 On 04/11/2021	Bond Future		Buy	46	0.00
2037 On 04/11/2021	Bond Future		Sell	46	0.00
2037 On 04/11/2021	Bond Future		Sell	74	0.00
2037 On 04/11/2021	Bond Future		Buy	74	0.00
2037 On 05/08/2021	Bond Future		Buy	300	0.00
2037 On 05/08/2021	Bond Future		Sell	300	0.00
2037 On 04/11/2021	Bond Future		Buy	300	0.00
2037 On 04/11/2021	Bond Future		Sell	300	0.00
2037 On 05/08/2021	Bond Future		Buy	827	0.00
2037 On 05/08/2021	Bond Future		Sell	827	0.00
2037 On 04/11/2021	Bond Future		Buy	827	0.00

2037 On 04/11/2021	Bond Future	Sell	827	0.00
2037 On 05/08/2021	Bond Future	Sell	4,766	0.00
2037 On 05/08/2021	Bond Future	Buy	4,766	0.00
2037 On 05/08/2021	Bond Future	Buy	4,766	0.00
2037 On 05/08/2021	Bond Future	Sell	4,766	0.00
2037 On 04/11/2021	Bond Future	Sell	4,766	0.00
2037 On 04/11/2021	Bond Future	Buy	4,766	0.00

**R2040 Bond Future**

2040 On 05/08/2021	Bond Future	Sell	45	0.00
2040 On 05/08/2021	Bond Future	Buy	45	0.00
2040 On 05/08/2021	Bond Future	Buy	45	0.00
2040 On 05/08/2021	Bond Future	Sell	45	0.00
2040 On 04/11/2021	Bond Future	Buy	45	0.00
2040 On 04/11/2021	Bond Future	Sell	45	0.00
2040 On 04/11/2021	Bond Future	Buy	45	0.00
2040 On 04/11/2021	Bond Future	Sell	45	0.00
2040 On 05/08/2021	Bond Future	Buy	305	0.00
2040 On 05/08/2021	Bond Future	Sell	305	0.00
2040 On 04/11/2021	Bond Future	Buy	305	0.00
2040 On 04/11/2021	Bond Future	Sell	305	0.00
2040 On 05/08/2021	Bond Future	Buy	385	0.00
2040 On 05/08/2021	Bond Future	Sell	385	0.00
2040 On 04/11/2021	Bond Future	Buy	385	0.00
2040 On 04/11/2021	Bond Future	Sell	385	0.00

**R2044 Bond Future**

2044 On 05/08/2021	Bond Future	Buy	500	0.00
2044 On 05/08/2021	Bond Future	Sell	500	0.00
2044 On 04/11/2021	Bond Future	Buy	500	0.00
2044 On 04/11/2021	Bond Future	Sell	500	0.00

**R2048 Bond Future**

R248 On 05/08/2021	Bond Future	Buy	246	0.00
R248 On 05/08/2021	Bond Future	Sell	246	0.00
R248 On 05/08/2021	Bond Future	Buy	246	0.00
R248 On 05/08/2021	Bond Future	Sell	246	0.00
R248 On 04/11/2021	Bond Future	Buy	246	0.00
R248 On 04/11/2021	Bond Future	Sell	246	0.00
R248 On 04/11/2021	Bond Future	Sell	246	0.00
R248 On 04/11/2021	Bond Future	Buy	246	0.00
R248 On 05/08/2021	Bond Future	Sell	400	0.00
R248 On 05/08/2021	Bond Future	Buy	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/11/2021	Bond Future		Sell	400	0.00
R248 On 04/11/2021	Bond Future		Buy	400	0.00
<b>R209 Bond Future</b>					
R209 On 05/08/2021	Bond Future		Sell	50	0.00
R209 On 05/08/2021	Bond Future		Buy	50	0.00
R209 On 05/08/2021	Bond Future		Sell	50	0.00
R209 On 05/08/2021	Bond Future		Buy	50	0.00
R209 On 04/11/2021	Bond Future		Buy	50	0.00
R209 On 04/11/2021	Bond Future		Sell	50	0.00
R209 On 04/11/2021	Bond Future		Sell	50	0.00
R209 On 04/11/2021	Bond Future		Buy	50	0.00
R209 On 05/08/2021	Bond Future		Sell	200	0.00
R209 On 05/08/2021	Bond Future		Buy	200	0.00
R209 On 04/11/2021	Bond Future		Sell	200	0.00
R209 On 04/11/2021	Bond Future		Buy	200	0.00
<b>R213 Bond Future</b>					
R213 On 05/08/2021	Bond Future		Sell	60	0.00
R213 On 05/08/2021	Bond Future		Buy	60	0.00
R213 On 05/08/2021	Bond Future		Sell	60	0.00
R213 On 05/08/2021	Bond Future		Buy	60	0.00
R213 On 04/11/2021	Bond Future		Buy	60	0.00
R213 On 04/11/2021	Bond Future		Sell	60	0.00
R213 On 04/11/2021	Bond Future		Sell	60	0.00
R213 On 04/11/2021	Bond Future		Buy	60	0.00
R213 On 05/08/2021	Bond Future		Buy	300	0.00
R213 On 05/08/2021	Bond Future		Sell	300	0.00
R213 On 04/11/2021	Bond Future		Buy	300	0.00
R213 On 04/11/2021	Bond Future		Sell	300	0.00
<b>R214 Bond Future</b>					
R214 On 05/08/2021	Bond Future		Sell	40	0.00
R214 On 05/08/2021	Bond Future		Buy	40	0.00
R214 On 05/08/2021	Bond Future		Sell	40	0.00
R214 On 05/08/2021	Bond Future		Buy	40	0.00
R214 On 04/11/2021	Bond Future		Buy	40	0.00
R214 On 04/11/2021	Bond Future		Sell	40	0.00

R214 On 04/11/2021	Bond Future	Sell	40	0.00
R214 On 04/11/2021	Bond Future	Buy	40	0.00
R214 On 05/08/2021	Bond Future	Buy	162	0.00
R214 On 05/08/2021	Bond Future	Sell	162	0.00
R214 On 05/08/2021	Bond Future	Buy	162	0.00
R214 On 05/08/2021	Bond Future	Sell	162	0.00
R214 On 04/11/2021	Bond Future	Sell	162	0.00
R214 On 04/11/2021	Bond Future	Buy	162	0.00
R214 On 04/11/2021	Bond Future	Sell	162	0.00
R214 On 04/11/2021	Bond Future	Buy	162	0.00
R214 On 05/08/2021	Bond Future	Sell	300	0.00
R214 On 05/08/2021	Bond Future	Buy	300	0.00
R214 On 04/11/2021	Bond Future	Buy	300	0.00
R214 On 04/11/2021	Bond Future	Sell	300	0.00

**Grand Total for Daily Detailed Turnover:**

**31,347**

**0.00**