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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/03/2021

TO DATE : 01/03/2021

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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	1	0.00
ALBI On 06/05/2021	Index Future		Buy	1	0.00

#### R186 Bond Future

R186 On 06/05/2021	Bond Future		Sell	5	0.00
R186 On 06/05/2021	Bond Future		Buy	5	0.00
R186 On 06/05/2021	Bond Future		Sell	33	0.00
R186 On 06/05/2021	Bond Future		Buy	33	0.00
R186 On 06/05/2021	Bond Future		Sell	33	0.00
R186 On 06/05/2021	Bond Future		Buy	33	0.00
R186 On 06/05/2021	Bond Future		Sell	50	0.00
R186 On 06/05/2021	Bond Future		Buy	50	0.00
R186 On 06/05/2021	Bond Future		Sell	121	0.00



R186 On 06/05/2021	Bond Future	Buy	121	0.00
R186 On 06/05/2021	Bond Future	Sell	200	0.00
R186 On 06/05/2021	Bond Future	Buy	200	0.00
R186 On 06/05/2021	Bond Future	Buy	200	0.00
R186 On 06/05/2021	Bond Future	Sell	200	0.00

**R2032 Bond Future**

2032 On 06/05/2021	Bond Future	Sell	10	0.00
2032 On 06/05/2021	Bond Future	Buy	10	0.00
2032 On 06/05/2021	Bond Future	Sell	10	0.00
2032 On 06/05/2021	Bond Future	Buy	10	0.00
2032 On 06/05/2021	Bond Future	Sell	14	0.00
2032 On 06/05/2021	Bond Future	Buy	14	0.00
2032 On 06/05/2021	Bond Future	Sell	17	0.00
2032 On 06/05/2021	Bond Future	Buy	17	0.00
2032 On 06/05/2021	Bond Future	Sell	20	0.00
2032 On 06/05/2021	Bond Future	Buy	20	0.00
2032 On 06/05/2021	Bond Future	Sell	29	0.00
2032 On 06/05/2021	Bond Future	Buy	29	0.00
2032 On 06/05/2021	Bond Future	Sell	40	0.00
2032 On 06/05/2021	Bond Future	Buy	40	0.00
2032 On 06/05/2021	Bond Future	Sell	43	0.00
2032 On 06/05/2021	Bond Future	Buy	43	0.00
2032 On 06/05/2021	Bond Future	Sell	58	0.00
2032 On 06/05/2021	Bond Future	Buy	58	0.00
2032 On 06/05/2021	Bond Future	Sell	61	0.00
2032 On 06/05/2021	Bond Future	Buy	61	0.00
2032 On 06/05/2021	Bond Future	Buy	74	0.00
2032 On 06/05/2021	Bond Future	Sell	74	0.00
2032 On 06/05/2021	Bond Future	Sell	90	0.00
2032 On 06/05/2021	Bond Future	Buy	90	0.00
2032 On 06/05/2021	Bond Future	Sell	99	0.00
2032 On 06/05/2021	Bond Future	Buy	99	0.00
2032 On 06/05/2021	Bond Future	Sell	102	0.00
2032 On 06/05/2021	Bond Future	Buy	102	0.00
2032 On 06/05/2021	Bond Future	Sell	151	0.00
2032 On 06/05/2021	Bond Future	Buy	151	0.00
2032 On 06/05/2021	Bond Future	Sell	334	0.00
2032 On 06/05/2021	Bond Future	Buy	334	0.00
2032 On 06/05/2021	Bond Future	Sell	547	0.00
2032 On 06/05/2021	Bond Future	Buy	547	0.00
2032 On 06/05/2021	Bond Future	Sell	1,659	0.00
2032 On 06/05/2021	Bond Future	Buy	1,659	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2035 Bond Future</b>					
R035 On 06/05/2021			Sell	18	0.00
R035 On 06/05/2021			Buy	18	0.00
R035 On 06/05/2021			Sell	25	0.00
R035 On 06/05/2021			Buy	25	0.00
R035 On 06/05/2021			Sell	33	0.00
R035 On 06/05/2021			Buy	33	0.00
R035 On 06/05/2021			Buy	36	0.00
R035 On 06/05/2021			Sell	36	0.00
R035 On 06/05/2021			Sell	37	0.00
R035 On 06/05/2021			Buy	37	0.00
R035 On 06/05/2021			Sell	72	0.00
R035 On 06/05/2021			Buy	72	0.00
R035 On 06/05/2021			Sell	80	0.00
R035 On 06/05/2021			Buy	80	0.00
R035 On 06/05/2021			Sell	92	0.00
R035 On 06/05/2021			Buy	92	0.00
R035 On 06/05/2021			Sell	477	0.00
R035 On 06/05/2021			Buy	477	0.00
R035 On 06/05/2021			Sell	870	0.00
R035 On 06/05/2021			Buy	870	0.00
<b>R2037 Bond Future</b>					
2037 On 06/05/2021			Buy	5	0.00
2037 On 06/05/2021			Sell	5	0.00
2037 On 06/05/2021			Buy	11	0.00
2037 On 06/05/2021			Sell	11	0.00
2037 On 06/05/2021			Buy	30	0.00
2037 On 06/05/2021			Sell	30	0.00
2037 On 06/05/2021			Buy	37	0.00
2037 On 06/05/2021			Sell	37	0.00
2037 On 06/05/2021			Buy	48	0.00
2037 On 06/05/2021			Sell	48	0.00
2037 On 06/05/2021			Buy	60	0.00
2037 On 06/05/2021			Sell	60	0.00
2037 On 06/05/2021			Buy	126	0.00
2037 On 06/05/2021			Sell	126	0.00
2037 On 06/05/2021			Buy	133	0.00

2037 On 06/05/2021	Bond Future	Sell	133	0.00
2037 On 06/05/2021	Bond Future	Sell	450	0.00
2037 On 06/05/2021	Bond Future	Buy	450	0.00
<b>R2048 Bond Future</b>				
R248 On 06/05/2021	Bond Future	Buy	4,000	0.00
R248 On 06/05/2021	Bond Future	Sell	4,000	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>10,641</b>	<b>0.00</b>