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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/06/2021

TO DATE : 24/06/2021

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| <b>R186 Bond Future</b>  |             |     |          |                  |      |
| R186 On 05/08/2021       | Bond Future |     | Buy      | 14               | 0.00 |
| R186 On 05/08/2021       | Bond Future |     | Sell     | 14               | 0.00 |
| R186 On 05/08/2021       | Bond Future |     | Buy      | 14               | 0.00 |
| R186 On 05/08/2021       | Bond Future |     | Sell     | 14               | 0.00 |
| R186 On 05/08/2021       | Bond Future |     | Sell     | 689              | 0.00 |
| R186 On 05/08/2021       | Bond Future |     | Buy      | 689              | 0.00 |
| <b>R2030 Bond Future</b> |             |     |          |                  |      |
| 2030 On 05/08/2021       | Bond Future |     | Sell     | 30               | 0.00 |
| 2030 On 05/08/2021       | Bond Future |     | Buy      | 30               | 0.00 |
| 2030 On 05/08/2021       | Bond Future |     | Sell     | 63               | 0.00 |
| 2030 On 05/08/2021       | Bond Future |     | Buy      | 63               | 0.00 |
| 2030 On 05/08/2021       | Bond Future |     | Sell     | 93               | 0.00 |

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|   |             |      |              |             |
|---|-------------|------|--------------|-------------|
| 2030 On 05/08/2021                              | Bond Future | Buy  | 93           | 0.00        |
| <b>R2044 Bond Future</b>                        |             |      |              |             |
| 2044 On 05/08/2021                              | Bond Future | Sell | 17           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 17           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 58           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 58           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 62           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 62           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 66           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 66           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 70           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 70           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 73           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 73           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 92           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 92           | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 111          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 111          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 214          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 214          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 267          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 267          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 567          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 567          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 603          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 603          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 921          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 921          | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Buy  | 3,121        | 0.00        |
| 2044 On 05/08/2021                              | Bond Future | Sell | 3,121        | 0.00        |
| <b>R213 Bond Future</b>                         |             |      |              |             |
| R213 On 05/08/2021                              | Bond Future | Sell | 14           | 0.00        |
| R213 On 05/08/2021                              | Bond Future | Buy  | 14           | 0.00        |
| R213 On 05/08/2021                              | Bond Future | Sell | 20           | 0.00        |
| R213 On 05/08/2021                              | Bond Future | Buy  | 20           | 0.00        |
| R213 On 05/08/2021                              | Bond Future | Sell | 34           | 0.00        |
| R213 On 05/08/2021                              | Bond Future | Buy  | 34           | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      | <b>7,213</b> | <b>0.00</b> |