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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/07/2021

TO DATE : 30/07/2021

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

#### I2025 Bond Future

2025 On 04/11/2021	Bond Future		Sell	10	0.00
2025 On 04/11/2021	Bond Future		Buy	10	0.00
2025 On 04/11/2021	Bond Future		Sell	20	0.00

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2025 On 04/11/2021	Bond Future	Buy	20	0.00
2025 On 04/11/2021	Bond Future	Sell	30	0.00
2025 On 04/11/2021	Bond Future	Buy	30	0.00
2025 On 04/11/2021	Bond Future	Sell	40	0.00
2025 On 04/11/2021	Bond Future	Buy	40	0.00
2025 On 04/11/2021	Bond Future	Sell	200	0.00
2025 On 04/11/2021	Bond Future	Buy	200	0.00
2025 On 04/11/2021	Bond Future	Sell	300	0.00
2025 On 04/11/2021	Bond Future	Buy	300	0.00

**R197 Bond Future**

R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 04/11/2021	Bond Future	Buy	7	0.00
R197 On 04/11/2021	Bond Future	Sell	7	0.00
R197 On 04/11/2021	Bond Future	Sell	7	0.00
R197 On 04/11/2021	Bond Future	Buy	7	0.00

**R2044 Bond Future**

2044 On 05/08/2021	Bond Future	Sell	5	0.00
2044 On 05/08/2021	Bond Future	Buy	5	0.00

**R212 Bond Future**

R212 On 05/08/2021	Bond Future	Buy	1,000	0.00
R212 On 05/08/2021	Bond Future	Sell	1,000	0.00
R212 On 04/11/2021	Bond Future	Buy	1,000	0.00
R212 On 04/11/2021	Bond Future	Sell	1,000	0.00

**R214 Bond Future**

R214 On 05/08/2021	Bond Future	Buy	160	0.00
R214 On 05/08/2021	Bond Future	Sell	160	0.00
R214 On 05/08/2021	Bond Future	Buy	160	0.00
R214 On 05/08/2021	Bond Future	Sell	160	0.00

**Grand Total for Daily Detailed Turnover:**

**2,957 0.00**