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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/08/2021

TO DATE : 12/08/2021

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### All Bond Index

ALBI On 04/11/2021	Index Future		Sell	5	0.00
ALBI On 04/11/2021	Index Future		Buy	5	0.00
ALBI On 04/11/2021	Index Future		Buy	5	0.00
ALBI On 04/11/2021	Index Future		Sell	5	0.00

#### R186 Bond Future

R186 On 04/11/2021	Bond Future		Sell	10	0.00
R186 On 04/11/2021	Bond Future		Buy	10	0.00
R186 On 04/11/2021	Bond Future		Buy	28	0.00
R186 On 04/11/2021	Bond Future		Sell	28	0.00
R186 On 04/11/2021	Bond Future		Buy	28	0.00
R186 On 04/11/2021	Bond Future		Sell	28	0.00
R186 On 04/11/2021	Bond Future		Sell	50	0.00



R186 On 04/11/2021	Bond Future	Buy	50	0.00
R186 On 04/11/2021	Bond Future	Sell	60	0.00
R186 On 04/11/2021	Bond Future	Buy	60	0.00
R186 On 04/11/2021	Bond Future	Buy	120	0.00
R186 On 04/11/2021	Bond Future	Sell	120	0.00
R186 On 04/11/2021	Bond Future	Buy	120	0.00
R186 On 04/11/2021	Bond Future	Sell	120	0.00

**R202 Bond Future**

R202 On 04/11/2021	Bond Future	Buy	125	0.00
R202 On 04/11/2021	Bond Future	Sell	125	0.00
R202 On 04/11/2021	Bond Future	Buy	125	0.00
R202 On 04/11/2021	Bond Future	Sell	125	0.00

**R2030 Bond Future**

2030 On 04/11/2021	Bond Future	Buy	200	0.00
2030 On 04/11/2021	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

**R2032 Bond Future**

2032 On 04/11/2021	Bond Future	Buy	185	0.00
2032 On 04/11/2021	Bond Future	Sell	185	0.00
2032 On 04/11/2021	Bond Future	Buy	185	0.00
2032 On 04/11/2021	Bond Future	Sell	185	0.00
2032 On 04/11/2021	Bond Future	Buy	225	0.00
2032 On 04/11/2021	Bond Future	Sell	225	0.00
2032 On 04/11/2021	Bond Future	Sell	225	0.00
2032 On 04/11/2021	Bond Future	Buy	225	0.00

**R2035 Bond Future**

R035 On 04/11/2021	Bond Future	Sell	5	0.00
R035 On 04/11/2021	Bond Future	Buy	5	0.00
R035 On 04/11/2021	Bond Future	Sell	119	0.00
R035 On 04/11/2021	Bond Future	Buy	119	0.00
R035 On 04/11/2021	Bond Future	Buy	119	0.00
R035 On 04/11/2021	Bond Future	Sell	119	0.00
R035 On 04/11/2021	Bond Future	Buy	161	0.00
R035 On 04/11/2021	Bond Future	Sell	161	0.00
R035 On 04/11/2021	Bond Future	Sell	161	0.00
R035 On 04/11/2021	Bond Future	Buy	161	0.00

**R2037 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/11/2021			Sell	8	0.00
2037 On 04/11/2021			Buy	8	0.00
2037 On 04/11/2021			Sell	89	0.00
2037 On 04/11/2021			Buy	89	0.00
2037 On 04/11/2021			Buy	89	0.00
2037 On 04/11/2021			Sell	89	0.00
<b>R2040 Bond Future</b>					
2040 On 04/11/2021			Sell	20	0.00
2040 On 04/11/2021			Buy	20	0.00
2040 On 04/11/2021			Buy	20	0.00
2040 On 04/11/2021			Sell	20	0.00
<b>R2044 Bond Future</b>					
2044 On 04/11/2021			Buy	3	0.00
2044 On 04/11/2021			Sell	3	0.00
2044 On 04/11/2021			Sell	5	0.00
2044 On 04/11/2021			Buy	5	0.00
2044 On 04/11/2021			Sell	9	0.00
2044 On 04/11/2021			Buy	9	0.00
2044 On 04/11/2021			Sell	10	0.00
2044 On 04/11/2021			Buy	10	0.00
2044 On 04/11/2021			Sell	10	0.00
2044 On 04/11/2021			Buy	10	0.00
2044 On 04/11/2021			Sell	11	0.00
2044 On 04/11/2021			Buy	11	0.00
2044 On 04/11/2021			Sell	14	0.00
2044 On 04/11/2021			Buy	14	0.00
2044 On 04/11/2021			Sell	18	0.00
2044 On 04/11/2021			Buy	18	0.00
2044 On 04/11/2021			Sell	19	0.00
2044 On 04/11/2021			Buy	19	0.00
2044 On 04/11/2021			Buy	22	0.00
2044 On 04/11/2021			Sell	22	0.00
2044 On 04/11/2021			Sell	42	0.00
2044 On 04/11/2021			Buy	42	0.00
2044 On 04/11/2021			Sell	55	0.00
2044 On 04/11/2021			Buy	55	0.00
2044 On 04/11/2021			Sell	89	0.00

2044 On 04/11/2021	Bond Future	Buy	89	0.00
2044 On 04/11/2021	Bond Future	Sell	122	0.00
2044 On 04/11/2021	Bond Future	Buy	122	0.00
2044 On 04/11/2021	Bond Future	Sell	163	0.00
2044 On 04/11/2021	Bond Future	Buy	163	0.00
2044 On 04/11/2021	Bond Future	Buy	567	0.00
2044 On 04/11/2021	Bond Future	Sell	567	0.00
2044 On 04/11/2021	Bond Future	Sell	567	0.00
2044 On 04/11/2021	Bond Future	Buy	567	0.00

**R209 Bond Future**

R209 On 04/11/2021	Bond Future	Sell	50	0.00
R209 On 04/11/2021	Bond Future	Buy	50	0.00
R209 On 04/11/2021	Bond Future	Sell	100	0.00
R209 On 04/11/2021	Bond Future	Buy	100	0.00
R209 On 04/11/2021	Bond Future	Sell	100	0.00
R209 On 04/11/2021	Bond Future	Buy	100	0.00
R209 On 04/11/2021	Bond Future	Sell	100	0.00
R209 On 04/11/2021	Bond Future	Buy	100	0.00
R209 On 04/11/2021	Bond Future	Sell	150	0.00
R209 On 04/11/2021	Bond Future	Buy	150	0.00
R209 On 04/11/2021	Bond Future	Sell	150	0.00
R209 On 04/11/2021	Bond Future	Buy	150	0.00
R209 On 04/11/2021	Bond Future	Sell	250	0.00
R209 On 04/11/2021	Bond Future	Buy	250	0.00
R209 On 04/11/2021	Bond Future	Buy	900	0.00
R209 On 04/11/2021	Bond Future	Sell	900	0.00

**Grand Total for Daily Detailed Turnover: 6,213 0.00**