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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/03/2021

TO DATE : 16/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2029 Bond Future</b>					
2029 On 06/05/2021	Bond Future		Sell	57	0.00
2029 On 06/05/2021	Bond Future		Buy	57	0.00
2029 On 06/05/2021	Bond Future		Sell	57	0.00
2029 On 06/05/2021	Bond Future		Buy	57	0.00
2029 On 06/05/2021	Bond Future		Buy	78	0.00
2029 On 06/05/2021	Bond Future		Sell	78	0.00
<b>New Inflation Linked Index</b>					
IGOV On 06/05/2021	Index Future		Buy	16	0.00
IGOV On 06/05/2021	Index Future		Sell	16	0.00
<b>R186 Bond Future</b>					
R186 On 06/05/2021	Bond Future		Sell	7	0.00

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R186 On 06/05/2021	Bond Future	Buy	7	0.00
R186 On 06/05/2021	Bond Future	Sell	13	0.00
R186 On 06/05/2021	Bond Future	Buy	13	0.00
R186 On 06/05/2021	Bond Future	Sell	20	0.00
R186 On 06/05/2021	Bond Future	Buy	20	0.00
R186 On 06/05/2021	Bond Future	Sell	36	0.00
R186 On 06/05/2021	Bond Future	Buy	36	0.00
R186 On 06/05/2021	Bond Future	Buy	76	0.00
R186 On 06/05/2021	Bond Future	Sell	76	0.00
R186 On 06/05/2021	Bond Future	Buy	217	0.00
R186 On 06/05/2021	Bond Future	Sell	217	0.00
R186 On 06/05/2021	Bond Future	Sell	217	0.00
R186 On 06/05/2021	Bond Future	Buy	217	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Sell	320	0.00
R186 On 06/05/2021	Bond Future	Buy	320	0.00
R186 On 06/05/2021	Bond Future	Sell	320	0.00
R186 On 06/05/2021	Bond Future	Buy	320	0.00

**R202 Bond Future**

R202 On 06/05/2021	Bond Future	Buy	18	0.00
R202 On 06/05/2021	Bond Future	Sell	18	0.00
R202 On 06/05/2021	Bond Future	Sell	24	0.00
R202 On 06/05/2021	Bond Future	Buy	24	0.00
R202 On 06/05/2021	Bond Future	Sell	24	0.00
R202 On 06/05/2021	Bond Future	Buy	24	0.00

**R2023 Bond Future**

R023 On 06/05/2021	Bond Future	Sell	200	0.00
R023 On 06/05/2021	Bond Future	Buy	200	0.00
R023 On 06/05/2021	Bond Future	Buy	200	0.00
R023 On 06/05/2021	Bond Future	Sell	200	0.00

**R2030 Bond Future**

2030 On 06/05/2021	Bond Future	Buy	44	0.00
2030 On 06/05/2021	Bond Future	Sell	44	0.00
2030 On 06/05/2021	Bond Future	Buy	44	0.00
2030 On 06/05/2021	Bond Future	Sell	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2032 Bond Future</b>					
2032 On 06/05/2021	Bond Future		Buy	166	0.00
2032 On 06/05/2021	Bond Future		Sell	166	0.00
2032 On 06/05/2021	Bond Future		Buy	166	0.00
2032 On 06/05/2021	Bond Future		Sell	166	0.00
2032 On 06/05/2021	Bond Future		Sell	3,610	0.00
2032 On 06/05/2021	Bond Future		Buy	3,610	0.00
2032 On 06/05/2021	Bond Future		Sell	3,610	0.00
2032 On 06/05/2021	Bond Future		Buy	3,610	0.00
<b>R2035 Bond Future</b>					
R035 On 06/05/2021	Bond Future		Buy	5	0.00
R035 On 06/05/2021	Bond Future		Sell	5	0.00
R035 On 06/05/2021	Bond Future		Buy	10	0.00
R035 On 06/05/2021	Bond Future		Sell	10	0.00
R035 On 06/05/2021	Bond Future		Buy	12	0.00
R035 On 06/05/2021	Bond Future		Sell	12	0.00
R035 On 06/05/2021	Bond Future		Buy	13	0.00
R035 On 06/05/2021	Bond Future		Sell	13	0.00
R035 On 06/05/2021	Bond Future		Buy	20	0.00
R035 On 06/05/2021	Bond Future		Sell	20	0.00
R035 On 06/05/2021	Bond Future		Buy	21	0.00
R035 On 06/05/2021	Bond Future		Sell	21	0.00
R035 On 06/05/2021	Bond Future		Sell	32	0.00
R035 On 06/05/2021	Bond Future		Buy	32	0.00
R035 On 06/05/2021	Bond Future		Buy	33	0.00
R035 On 06/05/2021	Bond Future		Sell	33	0.00
R035 On 06/05/2021	Bond Future		Buy	45	0.00
R035 On 06/05/2021	Bond Future		Sell	45	0.00
R035 On 06/05/2021	Bond Future		Buy	150	0.00
R035 On 06/05/2021	Bond Future		Sell	150	0.00
R035 On 06/05/2021	Bond Future		Buy	150	0.00
R035 On 06/05/2021	Bond Future		Sell	150	0.00
R035 On 06/05/2021	Bond Future		Buy	178	0.00
R035 On 06/05/2021	Bond Future		Sell	178	0.00
R035 On 06/05/2021	Bond Future		Buy	230	0.00
R035 On 06/05/2021	Bond Future		Sell	230	0.00
R035 On 06/05/2021	Bond Future		Buy	567	0.00

R035 On 06/05/2021	Bond Future	Sell	567	0.00
R035 On 06/05/2021	Bond Future	Sell	781	0.00
R035 On 06/05/2021	Bond Future	Buy	781	0.00
R035 On 06/05/2021	Bond Future	Sell	1,465	0.00
R035 On 06/05/2021	Bond Future	Buy	1,465	0.00
R035 On 06/05/2021	Bond Future	Sell	2,278	0.00
R035 On 06/05/2021	Bond Future	Buy	2,278	0.00

**R2037 Bond Future**

2037 On 06/05/2021	Bond Future	Sell	22	0.00
2037 On 06/05/2021	Bond Future	Buy	22	0.00
2037 On 06/05/2021	Bond Future	Sell	25	0.00
2037 On 06/05/2021	Bond Future	Buy	25	0.00
2037 On 06/05/2021	Bond Future	Sell	31	0.00
2037 On 06/05/2021	Bond Future	Buy	31	0.00
2037 On 06/05/2021	Bond Future	Buy	44	0.00
2037 On 06/05/2021	Bond Future	Sell	44	0.00
2037 On 06/05/2021	Bond Future	Buy	44	0.00
2037 On 06/05/2021	Bond Future	Sell	44	0.00
2037 On 06/05/2021	Bond Future	Sell	78	0.00
2037 On 06/05/2021	Bond Future	Buy	78	0.00

**R2040 Bond Future**

2040 On 06/05/2021	Bond Future	Sell	33	0.00
2040 On 06/05/2021	Bond Future	Buy	33	0.00
2040 On 06/05/2021	Bond Future	Buy	50	0.00
2040 On 06/05/2021	Bond Future	Sell	50	0.00
2040 On 06/05/2021	Bond Future	Sell	50	0.00
2040 On 06/05/2021	Bond Future	Buy	50	0.00
2040 On 06/05/2021	Bond Future	Sell	65	0.00
2040 On 06/05/2021	Bond Future	Buy	65	0.00
2040 On 06/05/2021	Bond Future	Sell	631	0.00
2040 On 06/05/2021	Bond Future	Buy	631	0.00
2040 On 06/05/2021	Bond Future	Sell	1,320	0.00
2040 On 06/05/2021	Bond Future	Buy	1,320	0.00
2040 On 06/05/2021	Bond Future	Sell	2,049	0.00
2040 On 06/05/2021	Bond Future	Buy	2,049	0.00

**R2044 Bond Future**

2044 On 06/05/2021	Bond Future	Sell	60	0.00
2044 On 06/05/2021	Bond Future	Buy	60	0.00
2044 On 06/05/2021	Bond Future	Sell	60	0.00
2044 On 06/05/2021	Bond Future	Buy	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2048 Bond Future</b>					
R248 On 06/05/2021	Bond Future		Buy	49	0.00
R248 On 06/05/2021	Bond Future		Sell	49	0.00
R248 On 06/05/2021	Bond Future		Buy	180	0.00
R248 On 06/05/2021	Bond Future		Sell	180	0.00
R248 On 06/05/2021	Bond Future		Sell	180	0.00
R248 On 06/05/2021	Bond Future		Buy	180	0.00
<b>R209 Bond Future</b>					
R209 On 06/05/2021	Bond Future		Sell	21	0.00
R209 On 06/05/2021	Bond Future		Buy	21	0.00
R209 On 06/05/2021	Bond Future		Sell	31	0.00
R209 On 06/05/2021	Bond Future		Buy	31	0.00
R209 On 06/05/2021	Bond Future		Buy	52	0.00
R209 On 06/05/2021	Bond Future		Sell	52	0.00
<b>R210 Bond Future</b>					
R210 On 06/05/2021	Bond Future		Sell	34	0.00
R210 On 06/05/2021	Bond Future		Buy	34	0.00
R210 On 06/05/2021	Bond Future		Sell	34	0.00
R210 On 06/05/2021	Bond Future		Buy	34	0.00
R210 On 06/05/2021	Bond Future		Buy	67	0.00
R210 On 06/05/2021	Bond Future		Sell	67	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>21,490</b>	<b>0.00</b>