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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/11/2021

TO DATE : 08/11/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 03/02/2022	GOVI		Buy	8	0.00
GOVI On 03/02/2022	GOVI		Sell	8	0.00
GOVI On 03/02/2022	GOVI		Buy	13	0.00
GOVI On 03/02/2022	GOVI		Sell	13	0.00
GOVI On 03/02/2022	GOVI		Buy	47	0.00
GOVI On 03/02/2022	GOVI		Sell	47	0.00
GOVI On 03/02/2022	GOVI		Sell	68	0.00
GOVI On 03/02/2022	GOVI		Buy	68	0.00
GOVI On 03/02/2022	GOVI		Buy	68	0.00
GOVI On 03/02/2022	GOVI		Sell	68	0.00

New Inflation Linked Index

IGOV On 03/02/2022	Index Future		Sell	1	0.00
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IGOV On 03/02/2022	Index Future	Buy	1	0.00
IGOV On 03/02/2022	Index Future	Sell	11	0.00
IGOV On 03/02/2022	Index Future	Buy	11	0.00
IGOV On 03/02/2022	Index Future	Sell	12	0.00
IGOV On 03/02/2022	Index Future	Buy	12	0.00
IGOV On 04/08/2022	Index Future	Sell	12	0.00
IGOV On 04/08/2022	Index Future	Buy	12	0.00
IGOV On 04/08/2022	Index Future	Buy	12	0.00
IGOV On 04/08/2022	Index Future	Sell	12	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future	Buy	25	0.00
R186 On 03/02/2022	Bond Future	Sell	25	0.00
R186 On 03/02/2022	Bond Future	Sell	49	0.00
R186 On 03/02/2022	Bond Future	Buy	49	0.00
R186 On 03/02/2022	Bond Future	Sell	100	0.00
R186 On 03/02/2022	Bond Future	Buy	100	0.00
R186 On 03/02/2022	Bond Future	Sell	100	0.00
R186 On 03/02/2022	Bond Future	Buy	100	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	5	0.00
2040 On 03/02/2022	Bond Future	Sell	5	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future	Sell	10	0.00
2044 On 03/02/2022	Bond Future	Buy	10	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future	Buy	13	0.00
R209 On 03/02/2022	Bond Future	Sell	13	0.00
R209 On 03/02/2022	Bond Future	Buy	51	0.00
R209 On 03/02/2022	Bond Future	Sell	51	0.00
R209 On 03/02/2022	Bond Future	Buy	77	0.00
R209 On 03/02/2022	Bond Future	Sell	77	0.00
R209 On 03/02/2022	Bond Future	Buy	87	0.00
R209 On 03/02/2022	Bond Future	Sell	87	0.00
R209 On 03/02/2022	Bond Future	Buy	90	0.00
R209 On 03/02/2022	Bond Future	Sell	90	0.00
R209 On 03/02/2022	Bond Future	Buy	253	0.00
R209 On 03/02/2022	Bond Future	Sell	253	0.00
R209 On 03/02/2022	Bond Future	Buy	516	0.00
R209 On 03/02/2022	Bond Future	Sell	516	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/02/2022	Bond Future		Buy	904	0.00
R209 On 03/02/2022	Bond Future		Sell	904	0.00
R209 On 03/02/2022	Bond Future		Sell	1,991	0.00
R209 On 03/02/2022	Bond Future		Buy	1,991	0.00
Grand Total for Daily Detailed Turnover:				4,523	0.00