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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/01/2022

TO DATE : 04/01/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/02/2022	GOVI		Sell	2	0.00
GOVI On 03/02/2022	GOVI		Buy	2	0.00
GOVI On 03/02/2022	GOVI		Buy	2	0.00
GOVI On 03/02/2022	GOVI		Sell	2	0.00
I2029 Bond Future					
2029 On 03/02/2022	Bond Future		Buy	126	0.00
2029 On 03/02/2022	Bond Future		Sell	126	0.00
New Inflation Linked Index					
IGOV On 03/02/2022	Index Future		Sell	1	0.00
IGOV On 03/02/2022	Index Future		Buy	1	0.00

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R186 Bond Future

R186 On 03/02/2022	Bond Future	Sell	6	0.00
R186 On 03/02/2022	Bond Future	Buy	6	0.00

R202 Bond Future

R202 On 03/02/2022	Bond Future	Buy	58	0.00
R202 On 03/02/2022	Bond Future	Sell	58	0.00

R2023 Bond Future

R023 On 03/02/2022	Bond Future	Sell	12	0.00
R023 On 03/02/2022	Bond Future	Buy	12	0.00
R023 On 03/02/2022	Bond Future	Buy	12	0.00
R023 On 03/02/2022	Bond Future	Sell	12	0.00
R023 On 03/02/2022	Bond Future	Sell	14	0.00
R023 On 03/02/2022	Bond Future	Buy	14	0.00
R023 On 03/02/2022	Bond Future	Buy	14	0.00
R023 On 03/02/2022	Bond Future	Sell	14	0.00

R210 Bond Future

R210 On 03/02/2022	Bond Future	Buy	68	0.00
R210 On 03/02/2022	Bond Future	Sell	68	0.00

Grand Total for Daily Detailed Turnover:**315 0.00**