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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/08/2022

TO DATE : 22/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/11/2022	GOVI		Buy	2	0.00
GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00

I2050 Bond Future

2050 On 03/11/2022	Bond Future		Buy	17	0.00
2050 On 03/11/2022	Bond Future		Sell	17	0.00
2050 On 03/11/2022	Bond Future		Sell	17	0.00
2050 On 03/11/2022	Bond Future		Buy	17	0.00
2050 On 03/11/2022	Bond Future		Sell	38	0.00
2050 On 03/11/2022	Bond Future		Buy	38	0.00
2050 On 03/11/2022	Bond Future		Sell	38	0.00

2050 On 03/11/2022	Bond Future	Buy	38	0.00
R186 Bond Future				
R186 On 03/11/2022	Bond Future	Buy	20	0.00
R186 On 03/11/2022	Bond Future	Sell	20	0.00
R2032 Bond Future				
2032 On 03/11/2022	Bond Future	Buy	16	0.00
2032 On 03/11/2022	Bond Future	Sell	16	0.00
2032 On 03/11/2022	Bond Future	Sell	16	0.00
2032 On 03/11/2022	Bond Future	Buy	16	0.00
R2035 Bond Future				
R035 On 02/02/2023	Bond Future	Buy	200	0.00
R035 On 02/02/2023	Bond Future	Sell	200	0.00
R035 On 02/02/2023	Bond Future	Buy	1,200	0.00
R035 On 02/02/2023	Bond Future	Sell	1,200	0.00
R035 On 02/02/2023	Bond Future	Sell	1,400	0.00
R035 On 02/02/2023	Bond Future	Buy	1,400	0.00
R2044 Bond Future				
2044 On 03/11/2022	Bond Future	Sell	6,250	0.00
2044 On 03/11/2022	Bond Future	Buy	6,250	0.00
2044 On 03/11/2022	Bond Future	Sell	6,250	0.00
2044 On 03/11/2022	Bond Future	Buy	6,250	0.00
Grand Total for Daily Detailed Turnover:			15,466	0.00