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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/08/2022

TO DATE : 30/08/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 03/11/2022	Index Future		Sell	2	0.00
ALBI On 03/11/2022	Index Future		Buy	2	0.00
ALBI On 03/11/2022	Index Future		Sell	2	0.00
ALBI On 03/11/2022	Index Future		Buy	2	0.00
ALBI On 03/11/2022	Index Future		Sell	2	0.00
ALBI On 03/11/2022	Index Future		Buy	2	0.00

Govi Total Return Index

GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00

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

New Inflation Linked Index

IGOV On 03/11/2022	Index Future	Sell	1	0.00
IGOV On 03/11/2022	Index Future	Buy	1	0.00
IGOV On 03/11/2022	Index Future	Sell	1	0.00
IGOV On 03/11/2022	Index Future	Buy	1	0.00
IGOV On 03/11/2022	Index Future	Buy	1	0.00
IGOV On 03/11/2022	Index Future	Sell	1	0.00
IGOV On 03/11/2022	Index Future	Sell	1	0.00
IGOV On 03/11/2022	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future	Sell	7	0.00
R186 On 03/11/2022	Bond Future	Buy	7	0.00
R186 On 03/11/2022	Bond Future	Sell	7	0.00
R186 On 03/11/2022	Bond Future	Buy	7	0.00
R186 On 03/11/2022	Bond Future	Sell	7	0.00
R186 On 03/11/2022	Bond Future	Buy	7	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Sell	7	0.00
2032 On 03/11/2022	Bond Future	Buy	7	0.00
2032 On 03/11/2022	Bond Future	Sell	8	0.00
2032 On 03/11/2022	Bond Future	Buy	8	0.00
2032 On 03/11/2022	Bond Future	Sell	20	0.00
2032 On 03/11/2022	Bond Future	Buy	20	0.00
2032 On 03/11/2022	Bond Future	Sell	35	0.00
2032 On 03/11/2022	Bond Future	Buy	35	0.00
2032 On 03/11/2022	Bond Future	Sell	35	0.00
2032 On 03/11/2022	Bond Future	Buy	35	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Sell	8	0.00
R035 On 03/11/2022	Bond Future	Buy	8	0.00
R035 On 03/11/2022	Bond Future	Sell	21	0.00
R035 On 03/11/2022	Bond Future	Buy	21	0.00
R035 On 03/11/2022	Bond Future	Sell	29	0.00
R035 On 03/11/2022	Bond Future	Buy	29	0.00
R035 On 03/11/2022	Bond Future	Buy	29	0.00
R035 On 03/11/2022	Bond Future	Sell	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 03/11/2022			Sell	5	0.00
2037 On 03/11/2022			Buy	5	0.00
2037 On 03/11/2022			Sell	6	0.00
2037 On 03/11/2022			Buy	6	0.00
2037 On 03/11/2022			Sell	22	0.00
2037 On 03/11/2022			Buy	22	0.00
2037 On 03/11/2022			Sell	33	0.00
2037 On 03/11/2022			Buy	33	0.00
2037 On 03/11/2022			Buy	33	0.00
2037 On 03/11/2022			Sell	33	0.00
R2040 Bond Future					
2040 On 03/11/2022			Buy	35	0.00
2040 On 03/11/2022			Sell	35	0.00
2040 On 03/11/2022			Buy	35	0.00
2040 On 03/11/2022			Sell	35	0.00
2040 On 03/11/2022			Buy	255	0.00
2040 On 03/11/2022			Sell	255	0.00
2040 On 03/11/2022			Buy	325	0.00
2040 On 03/11/2022			Sell	325	0.00
2040 On 03/11/2022			Sell	325	0.00
2040 On 03/11/2022			Buy	325	0.00
R213 Bond Future					
R213 On 03/11/2022			Buy	5	0.00
R213 On 03/11/2022			Sell	5	0.00
R213 On 03/11/2022			Buy	17	0.00
R213 On 03/11/2022			Sell	17	0.00
R213 On 03/11/2022			Buy	34	0.00
R213 On 03/11/2022			Sell	34	0.00
R213 On 03/11/2022			Buy	35	0.00
R213 On 03/11/2022			Sell	35	0.00
R213 On 03/11/2022			Buy	50	0.00
R213 On 03/11/2022			Sell	50	0.00
R213 On 03/11/2022			Buy	83	0.00
R213 On 03/11/2022			Sell	83	0.00

R213 On 03/11/2022	Bond Future	Buy	224	0.00
R213 On 03/11/2022	Bond Future	Sell	224	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future	Buy	4	0.00
R214 On 03/11/2022	Bond Future	Sell	4	0.00
R214 On 03/11/2022	Bond Future	Buy	4	0.00
R214 On 03/11/2022	Bond Future	Sell	4	0.00

Grand Total for Daily Detailed Turnover: **1,759** **0.00**