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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/03/2022

TO DATE : 17/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00
GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00
I2046 Bond Future					
2046 On 05/05/2022	Bond Future		Sell	100	0.00
2046 On 05/05/2022	Bond Future		Buy	100	0.00
2046 On 05/05/2022	Bond Future		Sell	100	0.00
2046 On 05/05/2022	Bond Future		Buy	100	0.00
Jibar Tradeable Future					
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	73	0.00

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JBAF On 15/06/2022	Jibar Tradeable Future	Sell	73	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	73	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	73	0.00
JBAF On 20/12/2023	Jibar Tradeable Future	Buy	73	0.00
JBAF On 20/12/2023	Jibar Tradeable Future	Sell	73	0.00
JBAF On 20/12/2023	Jibar Tradeable Future	Buy	73	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future	Buy	5	0.00
R186 On 05/05/2022	Bond Future	Sell	5	0.00
R186 On 05/05/2022	Bond Future	Buy	120	0.00
R186 On 05/05/2022	Bond Future	Sell	120	0.00
R186 On 05/05/2022	Bond Future	Buy	120	0.00
R186 On 05/05/2022	Bond Future	Sell	120	0.00
R186 On 05/05/2022	Bond Future	Buy	250	0.00
R186 On 05/05/2022	Bond Future	Sell	250	0.00
R186 On 05/05/2022	Bond Future	Sell	250	0.00
R186 On 05/05/2022	Bond Future	Buy	250	0.00
R186 On 05/05/2022	Bond Future	Buy	250	0.00
R186 On 05/05/2022	Bond Future	Sell	250	0.00
R186 On 05/05/2022	Bond Future	Sell	250	0.00
R186 On 05/05/2022	Bond Future	Buy	250	0.00
R186 On 05/05/2022	Bond Future	Buy	250	0.00
R186 On 05/05/2022	Bond Future	Sell	250	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future	Buy	4	0.00
2030 On 05/05/2022	Bond Future	Sell	4	0.00
2030 On 05/05/2022	Bond Future	Buy	34	0.00
2030 On 05/05/2022	Bond Future	Sell	34	0.00
2030 On 05/05/2022	Bond Future	Buy	107	0.00
2030 On 05/05/2022	Bond Future	Sell	107	0.00
2030 On 05/05/2022	Bond Future	Buy	155	0.00
2030 On 05/05/2022	Bond Future	Sell	155	0.00
2030 On 05/05/2022	Bond Future	Buy	166	0.00
2030 On 05/05/2022	Bond Future	Sell	166	0.00
2030 On 05/05/2022	Bond Future	Buy	250	0.00
2030 On 05/05/2022	Bond Future	Sell	250	0.00
2030 On 05/05/2022	Bond Future	Buy	250	0.00
2030 On 05/05/2022	Bond Future	Sell	250	0.00
2030 On 05/05/2022	Bond Future	Buy	462	0.00
2030 On 05/05/2022	Bond Future	Sell	462	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 05/05/2022			Buy	11	0.00
2044 On 05/05/2022			Sell	11	0.00
2044 On 05/05/2022			Buy	12	0.00
2044 On 05/05/2022			Sell	12	0.00
2044 On 05/05/2022			Buy	13	0.00
2044 On 05/05/2022			Sell	13	0.00
2044 On 05/05/2022			Buy	14	0.00
2044 On 05/05/2022			Sell	14	0.00
2044 On 05/05/2022			Buy	22	0.00
2044 On 05/05/2022			Sell	22	0.00
2044 On 05/05/2022			Buy	27	0.00
2044 On 05/05/2022			Sell	27	0.00
2044 On 05/05/2022			Buy	38	0.00
2044 On 05/05/2022			Sell	38	0.00
2044 On 05/05/2022			Buy	50	0.00
2044 On 05/05/2022			Sell	50	0.00
2044 On 05/05/2022			Buy	64	0.00
2044 On 05/05/2022			Sell	64	0.00
2044 On 05/05/2022			Buy	82	0.00
2044 On 05/05/2022			Sell	82	0.00
2044 On 05/05/2022			Buy	217	0.00
2044 On 05/05/2022			Sell	217	0.00
2044 On 05/05/2022			Buy	550	0.00
2044 On 05/05/2022			Sell	550	0.00
R2048 Bond Future					
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Sell	50	0.00
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Sell	50	0.00
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Sell	50	0.00
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Sell	50	0.00
R209 Bond Future					

R209 On 05/05/2022	Bond Future	Sell	3	0.00
R209 On 05/05/2022	Bond Future	Buy	3	0.00
R209 On 05/05/2022	Bond Future	Buy	21	0.00
R209 On 05/05/2022	Bond Future	Sell	21	0.00
R209 On 05/05/2022	Bond Future	Buy	38	0.00
R209 On 05/05/2022	Bond Future	Sell	38	0.00
R209 On 05/05/2022	Bond Future	Sell	59	0.00
R209 On 05/05/2022	Bond Future	Buy	59	0.00

Grand Total for Daily Detailed Turnover:

4,802 0.00