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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 06/12/2022

TO DATE : 06/12/2022

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

GOVI On 02/02/2023	GOVI		Buy	4	0.00
GOVI On 02/02/2023	GOVI		Sell	4	0.00

**2029 Bond Future**

2029 On 02/02/2023	Bond Future		Sell	1	0.00
2029 On 02/02/2023	Bond Future		Buy	1	0.00
2029 On 02/02/2023	Bond Future		Sell	2	0.00
2029 On 02/02/2023	Bond Future		Buy	2	0.00
2029 On 02/02/2023	Bond Future		Sell	2	0.00
2029 On 02/02/2023	Bond Future		Buy	2	0.00
2029 On 02/02/2023	Bond Future		Sell	3	0.00
2029 On 02/02/2023	Bond Future		Buy	3	0.00
2029 On 02/02/2023	Bond Future		Sell	4	0.00

2029 On 02/02/2023	Bond Future	Buy	4	0.00
2029 On 02/02/2023	Bond Future	Sell	5	0.00
2029 On 02/02/2023	Bond Future	Buy	5	0.00
2029 On 02/02/2023	Bond Future	Sell	7	0.00
2029 On 02/02/2023	Bond Future	Buy	7	0.00
2029 On 02/02/2023	Bond Future	Sell	20	0.00
2029 On 02/02/2023	Bond Future	Buy	20	0.00
2029 On 02/02/2023	Bond Future	Sell	40	0.00
2029 On 02/02/2023	Bond Future	Buy	40	0.00
2029 On 02/02/2023	Bond Future	Buy	80	0.00
2029 On 02/02/2023	Bond Future	Sell	80	0.00
2029 On 02/02/2023	Bond Future	Sell	80	0.00
2029 On 02/02/2023	Bond Future	Buy	80	0.00
2029 On 02/02/2023	Bond Future	Buy	80	0.00
2029 On 02/02/2023	Bond Future	Sell	80	0.00
2029 On 02/02/2023	Bond Future	Sell	84	0.00
2029 On 02/02/2023	Bond Future	Buy	84	0.00

**R2030 Bond Future**

2030 On 02/02/2023	Bond Future	Sell	6	0.00
2030 On 02/02/2023	Bond Future	Buy	6	0.00
2030 On 02/02/2023	Bond Future	Sell	6	0.00
2030 On 02/02/2023	Bond Future	Buy	6	0.00

**R209 Bond Future**

R209 On 02/02/2023	Bond Future	Buy	378	0.00
R209 On 02/02/2023	Bond Future	Sell	378	0.00

**Grand Total for Daily Detailed Turnover: 802 0.00**