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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/03/2022

TO DATE : 24/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 05/05/2022	Index Future		Buy	1	0.00
IGOV On 05/05/2022	Index Future		Sell	1	0.00
IGOV On 05/05/2022	Index Future		Buy	1	0.00
IGOV On 05/05/2022	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future		Sell	4	0.00
R186 On 05/05/2022	Bond Future		Buy	4	0.00
R186 On 05/05/2022	Bond Future		Sell	4	0.00
R186 On 05/05/2022	Bond Future		Buy	4	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future		Buy	5	0.00
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2030 On 04/08/2022	Bond Future	Sell	5	0.00
2030 On 04/08/2022	Bond Future	Sell	5	0.00
2030 On 04/08/2022	Bond Future	Buy	5	0.00
2030 On 05/05/2022	Bond Future	Buy	8	0.00
2030 On 05/05/2022	Bond Future	Sell	8	0.00
2030 On 05/05/2022	Bond Future	Sell	8	0.00
2030 On 05/05/2022	Bond Future	Buy	8	0.00

R2040 Bond Future

2040 On 05/05/2022	Bond Future	Buy	8	0.00
2040 On 05/05/2022	Bond Future	Sell	8	0.00

Grand Total for Daily Detailed Turnover: 44 0.00