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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/05/2022

TO DATE : 20/05/2022

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

IGOV On 04/08/2022	Index Future		Sell	1	0.00
IGOV On 04/08/2022	Index Future		Buy	1	0.00
IGOV On 04/08/2022	Index Future		Sell	2	0.00
IGOV On 04/08/2022	Index Future		Buy	2	0.00
IGOV On 04/08/2022	Index Future		Sell	3	0.00
IGOV On 04/08/2022	Index Future		Buy	3	0.00
IGOV On 04/08/2022	Index Future		Sell	13	0.00
IGOV On 04/08/2022	Index Future		Buy	13	0.00
IGOV On 04/08/2022	Index Future		Sell	196	0.00
IGOV On 04/08/2022	Index Future		Buy	196	0.00
IGOV On 04/08/2022	Index Future		Buy	277	0.00
IGOV On 04/08/2022	Index Future		Sell	277	0.00

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**R197 Bond Future**

R197 On 04/08/2022	Bond Future	Buy	5	0.00
R197 On 04/08/2022	Bond Future	Sell	5	0.00
R197 On 04/08/2022	Bond Future	Buy	5	0.00
R197 On 04/08/2022	Bond Future	Sell	5	0.00

**R2023 Bond Future**

R023 On 04/08/2022	Bond Future	Buy	15	0.00
R023 On 04/08/2022	Bond Future	Sell	15	0.00
R023 On 04/08/2022	Bond Future	Sell	15	0.00
R023 On 04/08/2022	Bond Future	Buy	15	0.00

**R2030 Bond Future**

2030 On 04/08/2022	Bond Future	Sell	104	0.00
2030 On 04/08/2022	Bond Future	Buy	104	0.00
2030 On 04/08/2022	Bond Future	Sell	105	0.00
2030 On 04/08/2022	Bond Future	Buy	105	0.00
2030 On 04/08/2022	Bond Future	Sell	157	0.00
2030 On 04/08/2022	Bond Future	Buy	157	0.00
2030 On 04/08/2022	Bond Future	Sell	2,737	0.00
2030 On 04/08/2022	Bond Future	Buy	2,737	0.00
2030 On 04/08/2022	Bond Future	Sell	3,103	0.00
2030 On 04/08/2022	Bond Future	Buy	3,103	0.00

**R2032 Bond Future**

2032 On 04/08/2022	Bond Future	Buy	4	0.00
2032 On 04/08/2022	Bond Future	Sell	4	0.00
2032 On 04/08/2022	Bond Future	Sell	4	0.00
2032 On 04/08/2022	Bond Future	Buy	4	0.00
2032 On 04/08/2022	Bond Future	Buy	8	0.00
2032 On 04/08/2022	Bond Future	Sell	8	0.00

**R2040 Bond Future**

2040 On 04/08/2022	Bond Future	Sell	2	0.00
2040 On 04/08/2022	Bond Future	Buy	2	0.00
2040 On 04/08/2022	Bond Future	Buy	2	0.00
2040 On 04/08/2022	Bond Future	Sell	2	0.00

**R2044 Bond Future**

2044 On 04/08/2022	Bond Future	Sell	4	0.00
2044 On 04/08/2022	Bond Future	Buy	4	0.00
2044 On 04/08/2022	Bond Future	Sell	4	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
2044 On 04/08/2022 Bond Future			Buy	4	0.00
<b>R214 Bond Future</b>					
R214 On 04/08/2022 Bond Future			Buy	3	0.00
R214 On 04/08/2022 Bond Future			Sell	3	0.00
R214 On 04/08/2022 Bond Future			Buy	3	0.00
R214 On 04/08/2022 Bond Future			Sell	3	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,772</b>	<b>0.00</b>