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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/11/2021

TO DATE : 16/11/2021

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

IGOV On 03/02/2022	Index Future		Buy	2	0.00
IGOV On 03/02/2022	Index Future		Sell	2	0.00
IGOV On 03/02/2022	Index Future		Buy	2	0.00
IGOV On 03/02/2022	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future		Sell	15	0.00
R186 On 03/02/2022	Bond Future		Buy	15	0.00
R186 On 03/02/2022	Bond Future		Sell	131	0.00
R186 On 03/02/2022	Bond Future		Buy	131	0.00
R186 On 03/02/2022	Bond Future		Sell	131	0.00
R186 On 03/02/2022	Bond Future		Buy	131	0.00
R186 On 03/02/2022	Bond Future		Sell	164	0.00

R186 On 03/02/2022	Bond Future	Buy	164	0.00
R186 On 03/02/2022	Bond Future	Sell	251	0.00
R186 On 03/02/2022	Bond Future	Buy	251	0.00
R186 On 03/02/2022	Bond Future	Sell	975	0.00
R186 On 03/02/2022	Bond Future	Buy	975	0.00
R186 On 03/02/2022	Bond Future	Buy	1,390	0.00
R186 On 03/02/2022	Bond Future	Sell	1,390	0.00
R2030 Bond Future				
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
R2035 Bond Future				
R035 On 03/02/2022	Bond Future	Sell	209	0.00
R035 On 03/02/2022	Bond Future	Buy	209	0.00
R035 On 03/02/2022	Bond Future	Buy	209	0.00
R035 On 03/02/2022	Bond Future	Sell	209	0.00
R2040 Bond Future				
2040 On 03/02/2022	Bond Future	Sell	3	0.00
2040 On 03/02/2022	Bond Future	Buy	3	0.00
2040 On 03/02/2022	Bond Future	Sell	4	0.00
2040 On 03/02/2022	Bond Future	Buy	4	0.00
R2044 Bond Future				
2044 On 03/02/2022	Bond Future	Sell	2	0.00
2044 On 03/02/2022	Bond Future	Buy	2	0.00
2044 On 03/02/2022	Bond Future	Buy	4	0.00
2044 On 03/02/2022	Bond Future	Sell	4	0.00
R209 Bond Future				
R209 On 03/02/2022	Bond Future	Sell	62	0.00
R209 On 03/02/2022	Bond Future	Buy	62	0.00
R209 On 03/02/2022	Bond Future	Buy	62	0.00
R209 On 03/02/2022	Bond Future	Sell	62	0.00
Grand Total for Daily Detailed Turnover:			3,632	0.00