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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/01/2021

TO DATE : 11/01/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 04/02/2021	Index Future		Buy	63	0.00
IGOV On 04/02/2021	Index Future		Sell	63	0.00
IGOV On 04/02/2021	Index Future		Sell	63	0.00
IGOV On 04/02/2021	Index Future		Buy	63	0.00
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Sell	8	0.00
R186 On 04/02/2021	Bond Future		Buy	8	0.00
R186 On 04/02/2021	Bond Future		Sell	8	0.00
R186 On 04/02/2021	Bond Future		Buy	8	0.00
R2048 Bond Future					
R248 On 04/02/2021	Bond Future		Sell	1,000	0.00

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R248 On 04/02/2021	Bond Future	Buy	1,000	0.00
R248 On 04/02/2021	Bond Future	Sell	1,000	0.00
R248 On 04/02/2021	Bond Future	Buy	1,000	0.00

Grand Total for Daily Detailed Turnover: **2,142** **0.00**