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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/09/2021

TO DATE : 17/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/11/2021	Bond Future		Sell	27	0.00
2025 On 04/11/2021	Bond Future		Buy	27	0.00
New Inflation Linked Index					
IGOV On 04/11/2021	Index Future		Sell	31	0.00
IGOV On 04/11/2021	Index Future		Buy	31	0.00
IGOV On 04/11/2021	Index Future		Sell	31	0.00
IGOV On 04/11/2021	Index Future		Buy	31	0.00
R2037 Bond Future					
2037 On 04/11/2021	Bond Future		Buy	19	0.00
2037 On 04/11/2021	Bond Future		Sell	19	0.00

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Grand Total for Daily Detailed Turnover:

108

0.00