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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/01/2020

TO DATE : 03/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/02/2020			Sell	150	0.00
2025 On 06/02/2020			Buy	150	0.00
I2033 Bond Future					
2033 On 06/02/2020			Sell	700	0.00
2033 On 06/02/2020			Buy	700	0.00
New Inflation Linked Index					
IGOV On 06/02/2020			Buy	7	0.00
IGOV On 06/02/2020			Sell	7	0.00
R186 Bond Future					
R186 On 06/02/2020			Buy	300	0.00
R186 On 06/02/2020			Sell	300	0.00

