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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/10/2020

TO DATE : 19/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 05/11/2020	Index Future		Buy	95	0.00
IGOV On 05/11/2020	Index Future		Sell	95	0.00
IGOV On 05/11/2020	Index Future		Sell	95	0.00
IGOV On 05/11/2020	Index Future		Buy	95	0.00
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R2037 Bond Future					
2037 On 05/11/2020	Bond Future		Sell	744	0.00

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2037 On 05/11/2020 Bond Future

Buy

744

0.00

Grand Total for Daily Detailed Turnover:

954

0.00