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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/12/2019

TO DATE : 31/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/02/2020	GOVI		Sell	2	0.00
GOVI On 06/02/2020	GOVI		Buy	2	0.00
R2032 Bond Future					
2032 On 06/02/2020	Bond Future		Buy	1,013	0.00
2032 On 06/02/2020	Bond Future		Sell	1,013	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	274	0.00
R248 On 06/02/2020	Bond Future		Buy	274	0.00
Grand Total for Daily Detailed Turnover:				1,289	0.00