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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/09/2020

TO DATE : 21/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Sell	1	0.00
I2046 Bond Future					
2046 On 05/11/2020	Bond Future		Buy	14	0.00
2046 On 05/11/2020	Bond Future		Sell	14	0.00
New Inflation Linked Index					
IGOV On 05/11/2020	Index Future		Buy	2	0.00
IGOV On 05/11/2020	Index Future		Sell	2	0.00
IGOV On 05/11/2020	Index Future		Buy	2	0.00

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IGOV On 05/11/2020	Index Future	Sell	2	0.00
R186 Bond Future				
R186 On 05/11/2020	Bond Future	Buy	9	0.00
R186 On 05/11/2020	Bond Future	Sell	9	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
R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Sell	70	0.00
R186 On 05/11/2020	Bond Future	Buy	70	0.00
R2032 Bond Future				
2032 On 05/11/2020	Bond Future	Sell	46	0.00
2032 On 05/11/2020	Bond Future	Buy	46	0.00
2032 On 05/11/2020	Bond Future	Sell	74	0.00
2032 On 05/11/2020	Bond Future	Buy	74	0.00
2032 On 05/11/2020	Bond Future	Sell	120	0.00
2032 On 05/11/2020	Bond Future	Buy	120	0.00
R2035 Bond Future				
R035 On 05/11/2020	Bond Future	Sell	18	0.00
R035 On 05/11/2020	Bond Future	Buy	18	0.00
R035 On 05/11/2020	Bond Future	Sell	36	0.00
R035 On 05/11/2020	Bond Future	Buy	36	0.00
R035 On 05/11/2020	Bond Future	Sell	54	0.00
R035 On 05/11/2020	Bond Future	Buy	54	0.00
Grand Total for Daily Detailed Turnover:			467	0.00