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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/11/2020

TO DATE : 23/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2021	Index Future		Buy	1	0.00
ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00
ALBI On 04/02/2021	Index Future		Sell	1	0.00
Govi Total Return Index					
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
I2050 Bond Future					
2050 On 04/02/2021	Bond Future		Buy	100	0.00

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2050 On 04/02/2021	Bond Future	Sell	100	0.00
2050 On 04/02/2021	Bond Future	Sell	100	0.00
2050 On 04/02/2021	Bond Future	Buy	100	0.00
R2030 Bond Future				
2030 On 04/02/2021	Bond Future	Sell	10	0.00
2030 On 04/02/2021	Bond Future	Buy	10	0.00
2030 On 04/02/2021	Bond Future	Sell	10	0.00
2030 On 04/02/2021	Bond Future	Buy	10	0.00
R212 Bond Future				
R212 On 04/02/2021	Bond Future	Buy	250	0.00
R212 On 04/02/2021	Bond Future	Sell	250	0.00
R212 On 04/02/2021	Bond Future	Buy	250	0.00
R212 On 04/02/2021	Bond Future	Sell	250	0.00
Grand Total for Daily Detailed Turnover:			724	0.00