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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2019

TO DATE : 26/09/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 07/11/2019	GOVI		Buy	3	0.00
GOVI On 07/11/2019	GOVI		Sell	3	0.00

#### R186 Bond Future

R186 On 07/11/2019	Bond Future		Sell	1	0.00
R186 On 07/11/2019	Bond Future		Buy	1	0.00
R186 On 07/11/2019	Bond Future		Sell	6	0.00
R186 On 07/11/2019	Bond Future		Buy	6	0.00
R186 On 07/11/2019	Bond Future		Sell	7	0.00
R186 On 07/11/2019	Bond Future		Buy	7	0.00
R186 On 07/11/2019	Bond Future		Sell	13	0.00
R186 On 07/11/2019	Bond Future		Buy	13	0.00
R186 On 07/11/2019	Bond Future		Sell	16	0.00
R186 On 07/11/2019	Bond Future		Buy	16	0.00

R186 On 07/11/2019	Bond Future	Sell	19	0.00
R186 On 07/11/2019	Bond Future	Buy	19	0.00
R186 On 07/11/2019	Bond Future	Sell	32	0.00
R186 On 07/11/2019	Bond Future	Buy	32	0.00
R186 On 07/11/2019	Bond Future	Sell	35	0.00
R186 On 07/11/2019	Bond Future	Buy	35	0.00
R186 On 07/11/2019	Bond Future	Sell	50	0.00
R186 On 07/11/2019	Bond Future	Buy	50	0.00
R186 On 07/11/2019	Bond Future	Sell	50	0.00
R186 On 07/11/2019	Bond Future	Buy	50	0.00
R186 On 07/11/2019	Bond Future	Sell	93	0.00
R186 On 07/11/2019	Bond Future	Buy	93	0.00
R186 On 07/11/2019	Bond Future	Sell	115	0.00
R186 On 07/11/2019	Bond Future	Buy	115	0.00
R186 On 07/11/2019	Bond Future	Sell	337	0.00
R186 On 07/11/2019	Bond Future	Buy	337	0.00

**R2048 Bond Future**

R248 On 07/11/2019	Bond Future	Sell	450	0.00
R248 On 07/11/2019	Bond Future	Buy	450	0.00
R248 On 07/11/2019	Bond Future	Sell	450	0.00
R248 On 07/11/2019	Bond Future	Buy	450	0.00

**R207 Bond Future**

R207 On 07/11/2019	Bond Future	Sell	690	0.00
R207 On 07/11/2019	Bond Future	Buy	690	0.00

**R208 Bond Futures**

R208 On 07/11/2019	Bond Future	Sell	313	0.00
R208 On 07/11/2019	Bond Future	Buy	313	0.00

**R209 Bond Future**

R209 On 07/11/2019	Bond Future	Sell	77	0.00
R209 On 07/11/2019	Bond Future	Buy	77	0.00
R209 On 07/11/2019	Bond Future	Buy	77	0.00
R209 On 07/11/2019	Bond Future	Sell	77	0.00
R209 On 07/11/2019	Bond Future	Sell	77	0.00
R209 On 07/11/2019	Bond Future	Buy	77	0.00
R209 On 07/11/2019	Bond Future	Sell	105	0.00
R209 On 07/11/2019	Bond Future	Buy	105	0.00

**Grand Total for Daily Detailed Turnover:**

**3,016 0.00**