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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/11/2019

TO DATE : 21/11/2019

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

GOVI On 06/02/2020	GOVI		Sell	24	0.00
GOVI On 06/02/2020	GOVI		Buy	24	0.00
GOVI On 06/02/2020	GOVI		Sell	24	0.00
GOVI On 06/02/2020	GOVI		Buy	24	0.00
GOVI On 06/02/2020	GOVI		Sell	25	0.00
GOVI On 06/02/2020	GOVI		Buy	25	0.00
GOVI On 06/02/2020	GOVI		Sell	25	0.00
GOVI On 06/02/2020	GOVI		Buy	25	0.00

#### R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Buy	10	0.00
R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Buy	10	0.00

R186 On 06/02/2020	Bond Future	Buy	10	0.00
R186 On 06/02/2020	Bond Future	Sell	10	0.00
R186 On 06/02/2020	Bond Future	Sell	10	0.00
R186 On 06/02/2020	Bond Future	Buy	10	0.00
R186 On 06/02/2020	Bond Future	Buy	11	0.00
R186 On 06/02/2020	Bond Future	Sell	11	0.00
R186 On 06/02/2020	Bond Future	Buy	24	0.00
R186 On 06/02/2020	Bond Future	Sell	24	0.00
R186 On 06/02/2020	Bond Future	Sell	50	0.00
R186 On 06/02/2020	Bond Future	Buy	50	0.00
R186 On 06/02/2020	Bond Future	Buy	77	0.00
R186 On 06/02/2020	Bond Future	Sell	77	0.00
R186 On 06/02/2020	Bond Future	Buy	82	0.00
R186 On 06/02/2020	Bond Future	Sell	82	0.00
R186 On 06/02/2020	Bond Future	Buy	84	0.00
R186 On 06/02/2020	Bond Future	Sell	84	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 06/02/2020	Bond Future	Buy	284	0.00
R186 On 06/02/2020	Bond Future	Sell	284	0.00
R186 On 06/02/2020	Bond Future	Buy	359	0.00
R186 On 06/02/2020	Bond Future	Sell	359	0.00
R186 On 06/02/2020	Bond Future	Buy	510	0.00
R186 On 06/02/2020	Bond Future	Sell	510	0.00
R186 On 06/02/2020	Bond Future	Buy	569	0.00
R186 On 06/02/2020	Bond Future	Sell	569	0.00
R186 On 06/02/2020	Bond Future	Buy	1,490	0.00
R186 On 06/02/2020	Bond Future	Sell	1,490	0.00

**R2023 Bond Future**

R023 On 06/02/2020	Bond Future	Sell	40	0.00
R023 On 06/02/2020	Bond Future	Buy	40	0.00
R023 On 06/02/2020	Bond Future	Sell	47	0.00
R023 On 06/02/2020	Bond Future	Buy	47	0.00
R023 On 06/02/2020	Bond Future	Sell	88	0.00
R023 On 06/02/2020	Bond Future	Buy	88	0.00
R023 On 06/02/2020	Bond Future	Buy	175	0.00
R023 On 06/02/2020	Bond Future	Sell	175	0.00
R023 On 06/02/2020	Bond Future	Buy	429	0.00
R023 On 06/02/2020	Bond Future	Sell	429	0.00
R023 On 06/02/2020	Bond Future	Buy	680	0.00
R023 On 06/02/2020	Bond Future	Sell	680	0.00

**R2030 Bond Future**

2030 On 06/02/2020	Bond Future	Buy	1	0.00
2030 On 06/02/2020	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/02/2020			Buy	1	0.00
2030 On 06/02/2020			Sell	1	0.00
2030 On 06/02/2020			Buy	1	0.00
2030 On 06/02/2020			Sell	1	0.00
2030 On 06/02/2020			Buy	4	0.00
2030 On 06/02/2020			Sell	4	0.00
2030 On 06/02/2020			Sell	7	0.00
2030 On 06/02/2020			Buy	7	0.00
2030 On 06/02/2020			Sell	187	0.00
2030 On 06/02/2020			Buy	187	0.00
2030 On 06/02/2020			Sell	490	0.00
2030 On 06/02/2020			Buy	490	0.00
<b>R2035 Bond Future</b>					
R035 On 06/02/2020			Sell	16	0.00
R035 On 06/02/2020			Buy	16	0.00
R035 On 06/02/2020			Sell	16	0.00
R035 On 06/02/2020			Buy	16	0.00
R035 On 06/02/2020			Buy	350	0.00
R035 On 06/02/2020			Sell	350	0.00
<b>R2037 Bond Future</b>					
2037 On 06/02/2020			Buy	350	0.00
2037 On 06/02/2020			Sell	350	0.00
<b>R209 Bond Future</b>					
R209 On 06/02/2020			Buy	1	0.00
R209 On 06/02/2020			Sell	1	0.00
R209 On 06/02/2020			Buy	66	0.00
R209 On 06/02/2020			Sell	66	0.00
R209 On 06/02/2020			Buy	67	0.00
R209 On 06/02/2020			Sell	67	0.00
<b>R212 Bond Future</b>					
R212 On 06/02/2020			Buy	2	0.00
R212 On 06/02/2020			Sell	2	0.00
R212 On 06/02/2020			Buy	4	0.00
R212 On 06/02/2020			Sell	4	0.00
R212 On 06/02/2020			Buy	6	0.00
R212 On 06/02/2020			Sell	6	0.00
R212 On 06/02/2020			Buy	10	0.00

R212 On 06/02/2020	Bond Future	Sell	10	0.00
R212 On 06/02/2020	Bond Future	Buy	21	0.00
R212 On 06/02/2020	Bond Future	Sell	21	0.00
R212 On 06/02/2020	Bond Future	Buy	24	0.00
R212 On 06/02/2020	Bond Future	Sell	24	0.00
R212 On 06/02/2020	Bond Future	Buy	26	0.00
R212 On 06/02/2020	Bond Future	Sell	26	0.00
R212 On 06/02/2020	Bond Future	Buy	30	0.00
R212 On 06/02/2020	Bond Future	Sell	30	0.00
R212 On 06/02/2020	Bond Future	Buy	37	0.00
R212 On 06/02/2020	Bond Future	Sell	37	0.00
R212 On 06/02/2020	Bond Future	Buy	52	0.00
R212 On 06/02/2020	Bond Future	Sell	52	0.00
R212 On 06/02/2020	Bond Future	Buy	60	0.00
R212 On 06/02/2020	Bond Future	Sell	60	0.00
R212 On 06/02/2020	Bond Future	Buy	64	0.00
R212 On 06/02/2020	Bond Future	Sell	64	0.00
R212 On 06/02/2020	Bond Future	Buy	73	0.00
R212 On 06/02/2020	Bond Future	Sell	73	0.00
R212 On 06/02/2020	Bond Future	Buy	76	0.00
R212 On 06/02/2020	Bond Future	Sell	76	0.00
R212 On 06/02/2020	Bond Future	Buy	90	0.00
R212 On 06/02/2020	Bond Future	Sell	90	0.00
R212 On 06/02/2020	Bond Future	Buy	106	0.00
R212 On 06/02/2020	Bond Future	Sell	106	0.00
R212 On 06/02/2020	Bond Future	Buy	180	0.00
R212 On 06/02/2020	Bond Future	Sell	180	0.00
R212 On 06/02/2020	Bond Future	Buy	243	0.00
R212 On 06/02/2020	Bond Future	Sell	243	0.00
R212 On 06/02/2020	Bond Future	Buy	264	0.00
R212 On 06/02/2020	Bond Future	Sell	264	0.00
R212 On 06/02/2020	Bond Future	Buy	566	0.00
R212 On 06/02/2020	Bond Future	Sell	566	0.00
R212 On 06/02/2020	Bond Future	Buy	602	0.00
R212 On 06/02/2020	Bond Future	Sell	602	0.00
R212 On 06/02/2020	Bond Future	Sell	1,404	0.00
R212 On 06/02/2020	Bond Future	Buy	1,404	0.00

**R213 Bond Future**

R213 On 06/02/2020	Bond Future	Sell	50	0.00
R213 On 06/02/2020	Bond Future	Buy	50	0.00

**Grand Total for Daily Detailed Turnover: 10,784 0.00**