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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/11/2019

TO DATE : 27/11/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	5	0.00
R186 On 06/02/2020	Bond Future		Sell	5	0.00
R186 On 06/02/2020	Bond Future		Buy	7	0.00
R186 On 06/02/2020	Bond Future		Sell	7	0.00
R186 On 06/02/2020	Bond Future		Buy	27	0.00
R186 On 06/02/2020	Bond Future		Sell	27	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00

R186 On 06/02/2020	Bond Future	Sell	30	0.00
R186 On 06/02/2020	Bond Future	Buy	30	0.00
R186 On 06/02/2020	Bond Future	Buy	51	0.00
R186 On 06/02/2020	Bond Future	Sell	51	0.00
R186 On 06/02/2020	Bond Future	Buy	235	0.00
R186 On 06/02/2020	Bond Future	Sell	235	0.00
R186 On 06/02/2020	Bond Future	Buy	242	0.00
R186 On 06/02/2020	Bond Future	Sell	242	0.00
R186 On 06/02/2020	Bond Future	Buy	269	0.00
R186 On 06/02/2020	Bond Future	Sell	269	0.00
R186 On 06/02/2020	Bond Future	Buy	323	0.00
R186 On 06/02/2020	Bond Future	Sell	323	0.00
R186 On 06/02/2020	Bond Future	Buy	516	0.00
R186 On 06/02/2020	Bond Future	Sell	516	0.00

**R2023 Bond Future**

R023 On 06/02/2020	Bond Future	Sell	4	0.00
R023 On 06/02/2020	Bond Future	Buy	4	0.00

**R2037 Bond Future**

2037 On 06/02/2020	Bond Future	Sell	3	0.00
2037 On 06/02/2020	Bond Future	Buy	3	0.00
2037 On 06/02/2020	Bond Future	Sell	13	0.00
2037 On 06/02/2020	Bond Future	Buy	13	0.00
2037 On 06/02/2020	Bond Future	Buy	17	0.00
2037 On 06/02/2020	Bond Future	Sell	17	0.00
2037 On 06/02/2020	Bond Future	Sell	18	0.00
2037 On 06/02/2020	Bond Future	Buy	18	0.00
2037 On 06/02/2020	Bond Future	Sell	33	0.00
2037 On 06/02/2020	Bond Future	Buy	33	0.00
2037 On 06/02/2020	Bond Future	Sell	39	0.00
2037 On 06/02/2020	Bond Future	Buy	39	0.00
2037 On 06/02/2020	Bond Future	Sell	148	0.00
2037 On 06/02/2020	Bond Future	Buy	148	0.00
2037 On 06/02/2020	Bond Future	Sell	326	0.00
2037 On 06/02/2020	Bond Future	Buy	326	0.00
2037 On 06/02/2020	Bond Future	Sell	463	0.00
2037 On 06/02/2020	Bond Future	Buy	463	0.00
2037 On 06/02/2020	Bond Future	Buy	1,060	0.00
2037 On 06/02/2020	Bond Future	Sell	1,060	0.00

**R2040 Bond Future**

2040 On 06/02/2020	Bond Future	Sell	2	0.00
2040 On 06/02/2020	Bond Future	Buy	2	0.00
2040 On 06/02/2020	Bond Future	Sell	4	0.00
2040 On 06/02/2020	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/02/2020			Sell	4	0.00
2040 On 06/02/2020			Buy	4	0.00
2040 On 06/02/2020			Sell	53	0.00
2040 On 06/02/2020			Buy	53	0.00
2040 On 06/02/2020			Sell	63	0.00
2040 On 06/02/2020			Buy	63	0.00
2040 On 06/02/2020			Sell	100	0.00
2040 On 06/02/2020			Buy	100	0.00
2040 On 06/02/2020			Sell	120	0.00
2040 On 06/02/2020			Buy	120	0.00
2040 On 06/02/2020			Sell	200	0.00
2040 On 06/02/2020			Buy	200	0.00
2040 On 06/02/2020			Sell	250	0.00
2040 On 06/02/2020			Buy	250	0.00
2040 On 06/02/2020			Sell	336	0.00
2040 On 06/02/2020			Buy	336	0.00
2040 On 06/02/2020			Buy	462	0.00
2040 On 06/02/2020			Sell	462	0.00
2040 On 06/02/2020			Sell	540	0.00
2040 On 06/02/2020			Buy	540	0.00
2040 On 06/02/2020			Buy	1,210	0.00
2040 On 06/02/2020			Sell	1,210	0.00
<b>R2044 Bond Future</b>					
2044 On 06/02/2020			Sell	258	0.00
2044 On 06/02/2020			Buy	258	0.00
2044 On 06/02/2020			Sell	536	0.00
2044 On 06/02/2020			Buy	536	0.00
2044 On 06/02/2020			Sell	574	0.00
2044 On 06/02/2020			Buy	574	0.00
2044 On 06/02/2020			Sell	651	0.00
2044 On 06/02/2020			Buy	651	0.00
2044 On 06/02/2020			Sell	2,349	0.00
2044 On 06/02/2020			Buy	2,349	0.00
2044 On 06/02/2020			Sell	2,416	0.00
2044 On 06/02/2020			Buy	2,416	0.00
2044 On 06/02/2020			Sell	2,784	0.00
2044 On 06/02/2020			Buy	2,784	0.00
2044 On 06/02/2020			Buy	4,000	0.00
2044 On 06/02/2020			Sell	4,000	0.00

**R208 Bond Futures**

R208 On 06/02/2020	Bond Future	Buy	121	0.00
R208 On 06/02/2020	Bond Future	Sell	121	0.00
R208 On 06/02/2020	Bond Future	Buy	121	0.00
R208 On 06/02/2020	Bond Future	Sell	121	0.00

**R209 Bond Future**

R209 On 06/02/2020	Bond Future	Sell	290	0.00
R209 On 06/02/2020	Bond Future	Buy	290	0.00
R209 On 06/02/2020	Bond Future	Buy	290	0.00
R209 On 06/02/2020	Bond Future	Sell	290	0.00

**Grand Total for Daily Detailed Turnover: 21,602 0.00**