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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/11/2019

TO DATE : 15/11/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 06/02/2020	Index Future		Buy	1	0.00
IGOV On 06/02/2020	Index Future		Sell	1	0.00
IGOV On 06/02/2020	Index Future		Buy	1	0.00
IGOV On 06/02/2020	Index Future		Sell	1	0.00

#### R186 Bond Future

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		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	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	10	0.00
R186 On 06/02/2020	Bond Future	Sell	10	0.00
R186 On 06/02/2020	Bond Future	Buy	13	0.00
R186 On 06/02/2020	Bond Future	Sell	13	0.00
R186 On 06/02/2020	Bond Future	Buy	15	0.00
R186 On 06/02/2020	Bond Future	Sell	15	0.00
R186 On 06/02/2020	Bond Future	Buy	28	0.00
R186 On 06/02/2020	Bond Future	Sell	28	0.00
R186 On 06/02/2020	Bond Future	Buy	36	0.00
R186 On 06/02/2020	Bond Future	Sell	36	0.00
R186 On 06/02/2020	Bond Future	Buy	38	0.00
R186 On 06/02/2020	Bond Future	Sell	38	0.00
R186 On 06/02/2020	Bond Future	Buy	66	0.00
R186 On 06/02/2020	Bond Future	Sell	66	0.00
R186 On 06/02/2020	Bond Future	Buy	71	0.00
R186 On 06/02/2020	Bond Future	Sell	71	0.00
R186 On 06/02/2020	Bond Future	Buy	131	0.00
R186 On 06/02/2020	Bond Future	Sell	131	0.00
R186 On 06/02/2020	Bond Future	Buy	232	0.00
R186 On 06/02/2020	Bond Future	Sell	232	0.00
R186 On 06/02/2020	Bond Future	Buy	362	0.00
R186 On 06/02/2020	Bond Future	Sell	362	0.00
R186 On 06/02/2020	Bond Future	Buy	371	0.00
R186 On 06/02/2020	Bond Future	Sell	371	0.00
R186 On 06/02/2020	Bond Future	Sell	1,381	0.00
R186 On 06/02/2020	Bond Future	Buy	1,381	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	6	0.00
2037 On 06/02/2020	Bond Future	Buy	6	0.00
2037 On 06/02/2020	Bond Future	Buy	11	0.00
2037 On 06/02/2020	Bond Future	Sell	11	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	15	0.00
2037 On 06/02/2020	Bond Future	Sell	15	0.00
2037 On 06/02/2020	Bond Future	Sell	16	0.00
2037 On 06/02/2020	Bond Future	Buy	16	0.00
2037 On 06/02/2020	Bond Future	Sell	19	0.00
2037 On 06/02/2020	Bond Future	Buy	19	0.00
2037 On 06/02/2020	Bond Future	Sell	35	0.00
2037 On 06/02/2020	Bond Future	Buy	35	0.00
2037 On 06/02/2020	Bond Future	Sell	48	0.00
2037 On 06/02/2020	Bond Future	Buy	48	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/02/2020			Buy	80	0.00
2037 On 06/02/2020			Sell	80	0.00
2037 On 06/02/2020			Sell	84	0.00
2037 On 06/02/2020			Buy	84	0.00
2037 On 06/02/2020			Sell	90	0.00
2037 On 06/02/2020			Buy	90	0.00
2037 On 06/02/2020			Sell	91	0.00
2037 On 06/02/2020			Buy	91	0.00
2037 On 06/02/2020			Sell	165	0.00
2037 On 06/02/2020			Buy	165	0.00
2037 On 06/02/2020			Sell	293	0.00
2037 On 06/02/2020			Buy	293	0.00
2037 On 06/02/2020			Sell	458	0.00
2037 On 06/02/2020			Buy	458	0.00
2037 On 06/02/2020			Sell	470	0.00
2037 On 06/02/2020			Buy	470	0.00
2037 On 06/02/2020			Sell	1,700	0.00
2037 On 06/02/2020			Buy	1,700	0.00
<b>R2040 Bond Future</b>					
2040 On 06/02/2020			Buy	45	0.00
2040 On 06/02/2020			Sell	45	0.00
2040 On 06/02/2020			Sell	45	0.00
2040 On 06/02/2020			Buy	45	0.00
<b>R208 Bond Futures</b>					
R208 On 06/02/2020			Sell	81	0.00
R208 On 06/02/2020			Buy	81	0.00
R208 On 06/02/2020			Buy	81	0.00
R208 On 06/02/2020			Sell	81	0.00
<b>R209 Bond Future</b>					
R209 On 06/02/2020			Buy	23	0.00
R209 On 06/02/2020			Sell	23	0.00
<b>R213 Bond Future</b>					
R213 On 06/02/2020			Sell	1	0.00
R213 On 06/02/2020			Buy	1	0.00
R213 On 06/02/2020			Sell	5	0.00
R213 On 06/02/2020			Buy	5	0.00
R213 On 06/02/2020			Sell	6	0.00

R213 On 06/02/2020	Bond Future	Buy	6	0.00
R213 On 06/02/2020	Bond Future	Sell	10	0.00
R213 On 06/02/2020	Bond Future	Buy	10	0.00
R213 On 06/02/2020	Bond Future	Sell	20	0.00
R213 On 06/02/2020	Bond Future	Buy	20	0.00
R213 On 06/02/2020	Bond Future	Sell	26	0.00
R213 On 06/02/2020	Bond Future	Buy	26	0.00
R213 On 06/02/2020	Bond Future	Buy	48	0.00
R213 On 06/02/2020	Bond Future	Sell	48	0.00

**Grand Total for Daily Detailed Turnover:**

**6,760**

**0.00**