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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/11/2019

TO DATE : 18/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 06/02/2020	GOVI		Sell	4	0.00
GOVI On 06/02/2020	GOVI		Buy	4	0.00
GOVI On 06/02/2020	GOVI		Sell	6	0.00
GOVI On 06/02/2020	GOVI		Buy	6	0.00
GOVI On 06/02/2020	GOVI		Sell	10	0.00
GOVI On 06/02/2020	GOVI		Buy	10	0.00
<b>R186 Bond Future</b>					
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		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
<b>R2023 Bond Future</b>					

R023 On 07/05/2020	Bond Future	Sell	16	0.00
R023 On 07/05/2020	Bond Future	Buy	16	0.00
R023 On 06/02/2020	Bond Future	Buy	44	0.00
R023 On 06/02/2020	Bond Future	Sell	44	0.00
R023 On 06/02/2020	Bond Future	Buy	55	0.00
R023 On 06/02/2020	Bond Future	Sell	55	0.00
R023 On 06/02/2020	Bond Future	Buy	150	0.00
R023 On 06/02/2020	Bond Future	Sell	150	0.00
R023 On 06/02/2020	Bond Future	Buy	150	0.00
R023 On 06/02/2020	Bond Future	Sell	150	0.00

**R2032 Bond Future**

2032 On 06/02/2020	Bond Future	Buy	23	0.00
2032 On 06/02/2020	Bond Future	Sell	23	0.00

**R2035 Bond Future**

R035 On 06/02/2020	Bond Future	Sell	18	0.00
R035 On 06/02/2020	Bond Future	Buy	18	0.00

**R2037 Bond Future**

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	Sell	13	0.00
2037 On 06/02/2020	Bond Future	Buy	13	0.00
2037 On 06/02/2020	Bond Future	Sell	23	0.00
2037 On 06/02/2020	Bond Future	Buy	23	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	45	0.00
2037 On 06/02/2020	Bond Future	Buy	45	0.00
2037 On 06/02/2020	Bond Future	Sell	45	0.00
2037 On 06/02/2020	Bond Future	Buy	45	0.00
2037 On 06/02/2020	Bond Future	Buy	132	0.00
2037 On 06/02/2020	Bond Future	Sell	132	0.00
2037 On 06/02/2020	Bond Future	Sell	134	0.00
2037 On 06/02/2020	Bond Future	Buy	134	0.00
2037 On 06/02/2020	Bond Future	Buy	162	0.00
2037 On 06/02/2020	Bond Future	Sell	162	0.00
2037 On 06/02/2020	Bond Future	Sell	180	0.00
2037 On 06/02/2020	Bond Future	Buy	180	0.00
2037 On 06/02/2020	Bond Future	Sell	219	0.00
2037 On 06/02/2020	Bond Future	Buy	219	0.00
2037 On 06/02/2020	Bond Future	Sell	293	0.00
2037 On 06/02/2020	Bond Future	Buy	293	0.00
2037 On 06/02/2020	Bond Future	Sell	365	0.00
2037 On 06/02/2020	Bond Future	Buy	365	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/02/2020			Buy	1,365	0.00
2037 On 06/02/2020			Sell	1,365	0.00
<b>R2040 Bond Future</b>					
2040 On 06/02/2020			Sell	6	0.00
2040 On 06/02/2020			Buy	6	0.00
<b>R2044 Bond Future</b>					
2044 On 06/02/2020			Buy	1	0.00
2044 On 06/02/2020			Sell	1	0.00
<b>R2048 Bond Future</b>					
R248 On 06/02/2020			Buy	17	0.00
R248 On 06/02/2020			Sell	17	0.00
<b>R209 Bond Future</b>					
R209 On 06/02/2020			Buy	5	0.00
R209 On 06/02/2020			Sell	5	0.00
<b>R214 Bond Future</b>					
R214 On 06/02/2020			Buy	13	0.00
R214 On 06/02/2020			Sell	13	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,602</b>	<b>0.00</b>