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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2018

TO DATE : 26/09/2018

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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#### All Bond Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| ALBI On 01/11/2018 | Index Future |  | Buy  | 2 | 0.00 |
| ALBI On 01/11/2018 | Index Future |  | Sell | 2 | 0.00 |

#### New Inflation Linked Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| IGOV On 01/11/2018 | Index Future |  | Buy  | 1 | 0.00 |
| IGOV On 01/11/2018 | Index Future |  | Sell | 1 | 0.00 |
| IGOV On 01/11/2018 | Index Future |  | Buy  | 2 | 0.00 |
| IGOV On 01/11/2018 | Index Future |  | Sell | 2 | 0.00 |

#### R186 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R186 On 01/11/2018 | Bond Future |  | Buy  | 31 | 0.00 |
| R186 On 01/11/2018 | Bond Future |  | Sell | 31 | 0.00 |
| R186 On 01/11/2018 | Bond Future |  | Sell | 31 | 0.00 |
| R186 On 01/11/2018 | Bond Future |  | Buy  | 31 | 0.00 |

|                          |             |      |     |      |
|--------------------------|-------------|------|-----|------|
| R186 On 01/11/2018       | Bond Future | Buy  | 146 | 0.00 |
| R186 On 01/11/2018       | Bond Future | Sell | 146 | 0.00 |
| R186 On 01/11/2018       | Bond Future | Sell | 146 | 0.00 |
| R186 On 01/11/2018       | Bond Future | Buy  | 146 | 0.00 |
| <b>R2023 Bond Future</b> |             |      |     |      |
| R023 On 01/11/2018       | Bond Future | Buy  | 14  | 0.00 |
| R023 On 01/11/2018       | Bond Future | Sell | 14  | 0.00 |
| R023 On 01/11/2018       | Bond Future | Sell | 14  | 0.00 |
| R023 On 01/11/2018       | Bond Future | Buy  | 14  | 0.00 |
| <b>R2040 Bond Future</b> |             |      |     |      |
| 2040 On 01/11/2018       | Bond Future | Buy  | 200 | 0.00 |
| 2040 On 01/11/2018       | Bond Future | Sell | 200 | 0.00 |
| 2040 On 01/11/2018       | Bond Future | Buy  | 200 | 0.00 |
| 2040 On 01/11/2018       | Bond Future | Sell | 200 | 0.00 |
| <b>R2044 Bond Future</b> |             |      |     |      |
| 2044 On 01/11/2018       | Bond Future | Buy  | 5   | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 5   | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Buy  | 11  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 11  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Buy  | 11  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 11  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Buy  | 22  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 22  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 27  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Buy  | 27  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Buy  | 44  | 0.00 |
| 2044 On 01/11/2018       | Bond Future | Sell | 44  | 0.00 |
| <b>R2048 Bond Future</b> |             |      |     |      |
| R248 On 01/11/2018       | Bond Future | Buy  | 22  | 0.00 |
| R248 On 01/11/2018       | Bond Future | Sell | 22  | 0.00 |
| R248 On 01/11/2018       | Bond Future | Buy  | 45  | 0.00 |
| R248 On 01/11/2018       | Bond Future | Sell | 45  | 0.00 |
| <b>R207 Bond Future</b>  |             |      |     |      |
| R207 On 01/11/2018       | Bond Future | Sell | 22  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Buy  | 22  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Sell | 36  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Buy  | 36  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Sell | 39  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Buy  | 39  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Buy  | 97  | 0.00 |
| R207 On 01/11/2018       | Bond Future | Sell | 97  | 0.00 |

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |  |
|----------|--------|-----|----------|------------------|--|
|----------|--------|-----|----------|------------------|--|

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**R208 Bond Futures**

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R208 On 01/11/2018 | Bond Future |  | Sell | 5  | 0.00 |
| R208 On 01/11/2018 | Bond Future |  | Buy  | 5  | 0.00 |
| R208 On 01/11/2018 | Bond Future |  | Sell | 20 | 0.00 |
| R208 On 01/11/2018 | Bond Future |  | Buy  | 20 | 0.00 |
| R208 On 01/11/2018 | Bond Future |  | Buy  | 25 | 0.00 |
| R208 On 01/11/2018 | Bond Future |  | Sell | 25 | 0.00 |

**R209 Bond Future**

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R209 On 01/11/2018 | Bond Future |  | Buy  | 29 | 0.00 |
| R209 On 01/11/2018 | Bond Future |  | Sell | 29 | 0.00 |

**Grand Total for Daily Detailed Turnover:** **1,247** **0.00**