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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/11/2018

TO DATE : 26/11/2018

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

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#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 07/02/2019 | GOVI |  | Buy  | 3 | 0.00 |
| GOVI On 07/02/2019 | GOVI |  | Sell | 3 | 0.00 |
| GOVI On 07/02/2019 | GOVI |  | Sell | 3 | 0.00 |
| GOVI On 07/02/2019 | GOVI |  | Buy  | 3 | 0.00 |

#### New Inflation Linked Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| IGOV On 07/02/2019 | Index Future |  | Buy  | 5 | 0.00 |
| IGOV On 07/02/2019 | Index Future |  | Sell | 5 | 0.00 |
| IGOV On 07/02/2019 | Index Future |  | Buy  | 5 | 0.00 |
| IGOV On 07/02/2019 | Index Future |  | Sell | 5 | 0.00 |

#### R186 Bond Future

|                    |             |  |      |   |      |
|--------------------|-------------|--|------|---|------|
| R186 On 07/02/2019 | Bond Future |  | Sell | 5 | 0.00 |
| R186 On 07/02/2019 | Bond Future |  | Buy  | 5 | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 07/02/2019 | Bond Future | Buy  | 5   | 0.00 |
| R186 On 07/02/2019 | Bond Future | Sell | 5   | 0.00 |
| R186 On 07/02/2019 | Bond Future | Sell | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Buy  | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Sell | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Buy  | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Buy  | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Sell | 250 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Sell | 500 | 0.00 |
| R186 On 07/02/2019 | Bond Future | Buy  | 500 | 0.00 |

**R2037 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2037 On 07/02/2019 | Bond Future | Buy  | 31    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 31    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Buy  | 48    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 48    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Buy  | 72    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 72    | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Buy  | 1,159 | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 1,159 | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 1,310 | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Buy  | 1,310 | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Buy  | 1,310 | 0.00 |
| 2037 On 07/02/2019 | Bond Future | Sell | 1,310 | 0.00 |

**R2044 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| 2044 On 07/02/2019 | Bond Future | Sell | 9 | 0.00 |
| 2044 On 07/02/2019 | Bond Future | Buy  | 9 | 0.00 |
| 2044 On 07/02/2019 | Bond Future | Sell | 9 | 0.00 |
| 2044 On 07/02/2019 | Bond Future | Buy  | 9 | 0.00 |

**R207 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R207 On 07/02/2019 | Bond Future | Buy  | 3   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 3   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 3   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 3   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 7   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 7   | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 14  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 14  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 55  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 55  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 61  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 61  | 0.00 |
| R207 On 07/02/2019 | Bond Future | Buy  | 177 | 0.00 |
| R207 On 07/02/2019 | Bond Future | Sell | 177 | 0.00 |

| <b>Contract</b>                                 | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |             |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R207 On 07/02/2019                              | Bond Future   |            | Sell            | 320                     | 0.00        |
| R207 On 07/02/2019                              | Bond Future   |            | Buy             | 320                     | 0.00        |
| <b>R209 Bond Future</b>                         |               |            |                 |                         |             |
| R209 On 07/02/2019                              | Bond Future   |            | Buy             | 10                      | 0.00        |
| R209 On 07/02/2019                              | Bond Future   |            | Sell            | 10                      | 0.00        |
| R209 On 07/02/2019                              | Bond Future   |            | Buy             | 10                      | 0.00        |
| R209 On 07/02/2019                              | Bond Future   |            | Sell            | 10                      | 0.00        |
| <b>R214 Bond Future</b>                         |               |            |                 |                         |             |
| R214 On 07/02/2019                              | Bond Future   |            | Buy             | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Sell            | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Sell            | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Buy             | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Buy             | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Sell            | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Buy             | 980                     | 0.00        |
| R214 On 07/02/2019                              | Bond Future   |            | Sell            | 980                     | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>9,804</b>            | <b>0.00</b> |