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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 23/02/2017

TO DATE : 23/02/2017

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 04-May-2017                            |            | Bond Future | 13           | 1,970            | 0.00        |
| R023 On 04-May-2017                            |            | Bond Future | 1            | 1                | 0.00        |
| R035 On 04-May-2017                            |            | Bond Future | 3            | 32               | 0.00        |
| 2037 On 04-May-2017                            |            | Bond Future | 3            | 140              | 0.00        |
| 2040 On 04-May-2017                            |            | Bond Future | 2            | 120              | 0.00        |
| 2044 On 04-May-2017                            |            | Bond Future | 9            | 6,260            | 0.00        |
| R207 On 04-May-2017                            |            | Bond Future | 6            | 1,290            | 0.00        |
| R208 On 04-May-2017                            |            | Bond Future | 8            | 871              | 0.00        |
| R209 On 04-May-2017                            |            | Bond Future | 2            | 192              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>47</b>    | <b>10,876</b>    | <b>0.00</b> |