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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/11/2017

TO DATE : 22/11/2017

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| 2038 On 01-Feb-2018                            |            | Bond Future  | 2            | 68               | 0.00        |
| IGOV On 01-Feb-2018                            |            | Index Future | 2            | 4                | 0.00        |
| R186 On 01-Feb-2018                            |            | Bond Future  | 10           | 1,456            | 0.00        |
| R202 On 01-Feb-2018                            |            | Bond Future  | 2            | 4                | 0.00        |
| R207 On 01-Feb-2018                            |            | Bond Future  | 5            | 1,188            | 0.00        |
| R208 On 01-Feb-2018                            |            | Bond Future  | 2            | 20               | 0.00        |
| R213 On 01-Feb-2018                            |            | Bond Future  | 4            | 1,044            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>27</b>    | <b>3,784</b>     | <b>0.00</b> |