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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/03/2018

TO DATE : 23/03/2018

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 02-Aug-2018 | | Bond Future | 60 | 38,442 | 0.00 |
| R023 On 03-May-2018 | | Bond Future | 7 | 874 | 0.00 |
| 2030 On 03-May-2018 | | Bond Future | 7 | 1,574 | 0.00 |
| 2032 On 03-May-2018 | | Bond Future | 9 | 2,348 | 0.00 |
| R035 On 03-May-2018 | | Bond Future | 8 | 5,272 | 0.00 |
| 2037 On 03-May-2018 | | Bond Future | 3 | 644 | 0.00 |
| 2044 On 03-May-2018 | | Bond Future | 1 | 950 | 0.00 |
| R207 On 03-May-2018 | | Bond Future | 11 | 2,230 | 0.00 |
| R208 On 03-May-2018 | | Bond Future | 2 | 372 | 0.00 |
| R209 On 02-Aug-2018 | 8.83 Put | Bond Future | 57 | 20,658 | 0.00 |
| R213 On 03-May-2018 | | Bond Future | 10 | 2,252 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 175 | 75,616 | 0.00 |