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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/04/2018

TO DATE : 17/04/2018

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 02-Aug-2018 | | Bond Future | 15 | 500 | 0.00 |
| 2029 On 02-Aug-2018 | | Bond Future | 6 | 5,480 | 0.00 |
| 2038 On 02-Aug-2018 | | Bond Future | 6 | 12,616 | 0.00 |
| 2046 On 02-Aug-2018 | | Bond Future | 4 | 10,800 | 0.00 |
| 2050 On 02-Aug-2018 | | Bond Future | 4 | 10,500 | 0.00 |
| R186 On 07-Feb-2019 | | Bond Future | 14 | 908 | 0.00 |
| R197 On 02-Aug-2018 | | Bond Future | 4 | 5,600 | 0.00 |
| R202 On 02-Aug-2018 | | Bond Future | 8 | 6,832 | 0.00 |
| R023 On 02-Aug-2018 | | Bond Future | 55 | 57,978 | 0.00 |
| R035 On 02-Aug-2018 | | Bond Future | 23 | 18,272 | 0.00 |
| 2040 On 02-Aug-2018 | | Bond Future | 3 | 5,440 | 0.00 |
| R207 On 03-May-2018 | | Bond Future | 2 | 22 | 0.00 |
| R210 On 02-Aug-2018 | | Bond Future | 6 | 2,796 | 0.00 |
| R212 On 02-Aug-2018 | | Bond Future | 4 | 6,104 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 154 | 143,848 | 0.00 |