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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/01/2018

TO DATE : 22/01/2018

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2029 On 03-May-2018 | | Bond Future | 6 | 5,480 | 0.00 |
| 2038 On 03-May-2018 | | Bond Future | 5 | 10,916 | 0.00 |
| 2046 On 03-May-2018 | | Bond Future | 4 | 10,800 | 0.00 |
| 2050 On 03-May-2018 | | Bond Future | 4 | 10,500 | 0.00 |
| R186 On 03-May-2018 | | Bond Future | 89 | 11,934 | 0.00 |
| R197 On 03-May-2018 | | Bond Future | 4 | 5,600 | 0.00 |
| R202 On 03-May-2018 | | Bond Future | 8 | 6,832 | 0.00 |
| 2037 On 01-Feb-2018 | 9.88 Call | Bond Future | 5 | 4,000 | 0.00 |
| R209 On 03-May-2018 | | Bond Future | 17 | 124,254 | 0.00 |
| R210 On 03-May-2018 | | Bond Future | 6 | 2,796 | 0.00 |
| R212 On 03-May-2018 | | Bond Future | 4 | 6,104 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 152 | 199,216 | 0.00 |