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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 19/01/2018

TO DATE : 19/01/2018

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 03-May-2018                            |            | GOVI        | 9            | 648              | 0.00        |
| R186 On 03-May-2018                            |            | Bond Future | 43           | 113,195          | 0.00        |
| R023 On 03-May-2018                            |            | Bond Future | 7            | 1,234            | 0.00        |
| 2030 On 03-May-2018                            |            | Bond Future | 6            | 24,000           | 0.00        |
| R035 On 03-May-2018                            |            | Bond Future | 14           | 116,284          | 0.00        |
| 2044 On 03-May-2018                            |            | Bond Future | 3            | 8,240            | 0.00        |
| R248 On 03-May-2018                            |            | Bond Future | 6            | 26,400           | 0.00        |
| R208 On 03-May-2018                            |            | Bond Future | 1            | 60               | 0.00        |
| R209 On 03-May-2018                            |            | Bond Future | 9            | 37,507           | 0.00        |
| R213 On 03-May-2018                            |            | Bond Future | 1            | 25               | 0.00        |
| R214 On 03-May-2018                            |            | Bond Future | 8            | 39,200           | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>107</b>   | <b>366,793</b>   | <b>0.00</b> |