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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/06/2018

TO DATE : 21/06/2018

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 02-Aug-2018 | | Index Future | 2 | 2 | 0.00 |
| 2038 On 02-Aug-2018 | | Bond Future | 4 | 320 | 0.00 |
| 2050 On 02-Aug-2018 | | Bond Future | 4 | 320 | 0.00 |
| IGOV On 01-Nov-2018 | | Index Future | 2 | 14 | 0.00 |
| R186 On 02-Aug-2018 | | Bond Future | 10 | 652 | 0.00 |
| R197 On 02-Aug-2018 | | Bond Future | 4 | 120 | 0.00 |
| R202 On 02-Aug-2018 | | Bond Future | 4 | 400 | 0.00 |
| 2030 On 02-Aug-2018 | | Bond Future | 1 | 430 | 0.00 |
| R204 On 02-Aug-2018 | | Bond Future | 2 | 194 | 0.00 |
| R207 On 02-Aug-2018 | | Bond Future | 3 | 187 | 0.00 |
| R208 On 02-Aug-2018 | | Bond Future | 1 | 253 | 0.00 |
| R209 On 02-Aug-2018 | | Bond Future | 26 | 18,023 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 63 | 20,915 | 0.00 |