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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/02/2017

TO DATE : 06/02/2017

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 04-May-2017 | | Index Future | 1 | 45 | 0.00 |
| GOVI On 04-May-2017 | | GOVI | 3 | 4 | 0.00 |
| 2032 On 04-May-2017 | | Bond Future | 2 | 220 | 0.00 |
| 2037 On 04-May-2017 | | Bond Future | 2 | 130 | 0.00 |
| R214 On 04-May-2017 | | Bond Future | 3 | 922 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 11 | 1,321 | 0.00 |