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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/07/2017

TO DATE : 12/07/2017

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 02-Nov-2017 | | Bond Future | 8 | 1,942 | 0.00 |
| R023 On 03-Aug-2017 | | Bond Future | 6 | 88 | 0.00 |
| 2030 On 02-Nov-2017 | | Bond Future | 11 | 7,966 | 0.00 |
| 2032 On 03-Aug-2017 | | Bond Future | 3 | 355 | 0.00 |
| R204 On 03-Aug-2017 | | Bond Future | 6 | 3,612 | 0.00 |
| R207 On 03-Aug-2017 | | Bond Future | 6 | 2,824 | 0.00 |
| R208 On 03-Aug-2017 | | Bond Future | 8 | 330 | 0.00 |
| R209 On 03-Aug-2017 | | Bond Future | 1 | 79 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 49 | 17,196 | 0.00 |