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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/08/2016

TO DATE : 29/08/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|------------------------------------------------|------------|-------------|--------------|------------------|-------------|
| GOVI On 03-Nov-2016 | | GOVI | 3 | 3 | 0.00 |
| R186 On 03-Nov-2016 | | Bond Future | 7 | 584 | 0.00 |
| 2030 On 03-Nov-2016 | | Bond Future | 2 | 167 | 0.00 |
| 2037 On 03-Nov-2016 | | Bond Future | 3 | 54 | 0.00 |
| R209 On 03-Nov-2016 | | Bond Future | 1 | 10 | 0.00 |
| R214 On 03-Nov-2016 | | Bond Future | 2 | 64 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 18 | 882 | 0.00 |