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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/09/2017

TO DATE : 08/09/2017

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 02-Nov-2017 | | GOVI | 1 | 2 | 0.00 |
| R186 On 02-Nov-2017 | | Bond Future | 51 | 18,540 | 0.00 |
| 2030 On 02-Nov-2017 | | Bond Future | 3 | 2,140 | 0.00 |
| 2032 On 02-Nov-2017 | | Bond Future | 5 | 494 | 0.00 |
| R204 On 02-Nov-2017 | | Bond Future | 1 | 106 | 0.00 |
| 2040 On 02-Nov-2017 | | Bond Future | 3 | 2,120 | 0.00 |
| R248 On 02-Nov-2017 | | Bond Future | 5 | 2,226 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 69 | 25,628 | 0.00 |