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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/06/2016

TO DATE : 09/06/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| AL37 On 04-Aug-2016 | | Index Future | 8 | 16 | 0.00 |
| R186 On 04-Aug-2016 | | Bond Future | 42 | 14,184 | 0.00 |
| R197 On 04-Aug-2016 | | Bond Future | 1 | 33 | 0.00 |
| 2044 On 04-Aug-2016 | | Bond Future | 2 | 200 | 0.00 |
| R248 On 04-Aug-2016 | | Bond Future | 8 | 364 | 0.00 |
| R208 On 04-Aug-2016 | | Bond Future | 15 | 617 | 0.00 |
| R209 On 04-Aug-2016 | | Bond Future | 4 | 335 | 0.00 |
| R212 On 04-Aug-2016 | | Bond Future | 1 | 58 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 81 | 15,807 | 0.00 |