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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 23/09/2016

TO DATE : 23/09/2016

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| AL37 On 03-Nov-2016                            |            | Index Future | 5            | 10               | 0.00        |
| GOVI On 03-Nov-2016                            |            | GOVI         | 3            | 10               | 0.00        |
| R186 On 03-Nov-2016                            |            | Bond Future  | 28           | 4,404            | 0.00        |
| R204 On 03-Nov-2016                            |            | Bond Future  | 2            | 10               | 0.00        |
| R248 On 03-Nov-2016                            |            | Bond Future  | 11           | 1,260            | 0.00        |
| R208 On 03-Nov-2016                            |            | Bond Future  | 4            | 718              | 0.00        |
| R213 On 03-Nov-2016                            |            | Bond Future  | 7            | 190              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>60</b>    | <b>6,602</b>     | <b>0.00</b> |