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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/11/2016

TO DATE : 25/11/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2038 On 02-Feb-2017 | | Bond Future | 2 | 90 | 0.00 |
| R186 On 02-Feb-2017 | | Bond Future | 17 | 10,982 | 0.00 |
| 2037 On 02-Feb-2017 | | Bond Future | 2 | 2 | 0.00 |
| R248 On 02-Feb-2017 | | Bond Future | 1 | 2,500 | 0.00 |
| R214 On 02-Feb-2017 | | Bond Future | 3 | 442 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 25 | 14,016 | 0.00 |