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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/12/2017

TO DATE : 08/12/2017

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 01-Feb-2018                            |            | Bond Future | 3            | 618              | 0.00        |
| R023 On 01-Feb-2018                            |            | Bond Future | 14           | 1,948            | 0.00        |
| 2032 On 01-Feb-2018                            |            | Bond Future | 12           | 271              | 0.00        |
| R035 On 01-Feb-2018                            |            | Bond Future | 4            | 1,890            | 0.00        |
| R207 On 01-Feb-2018                            |            | Bond Future | 1            | 107              | 0.00        |
| R208 On 01-Feb-2018                            |            | Bond Future | 1            | 410              | 0.00        |
| R209 On 01-Feb-2018                            |            | Bond Future | 2            | 800              | 0.00        |
| R214 On 01-Feb-2018                            |            | Bond Future | 1            | 960              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>38</b>    | <b>7,004</b>     | <b>0.00</b> |