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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/05/2015

TO DATE : 18/05/2015

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 06-Aug-2015                            |            | GOVI        | 3            | 6                | 0.00        |
| 2038 On 06-Aug-2015                            |            | Bond Future | 2            | 20               | 0.00        |
| 2046 On 06-Aug-2015                            |            | Bond Future | 1            | 300              | 0.00        |
| R186 On 06-Aug-2015                            |            | Bond Future | 4            | 319              | 0.00        |
| R202 On 06-Aug-2015                            |            | Bond Future | 1            | 4                | 0.00        |
| R203 On 06-Aug-2015                            |            | Bond Future | 2            | 434              | 0.00        |
| R207 On 06-Aug-2015                            |            | Bond Future | 21           | 6,606            | 0.00        |
| R214 On 06-Aug-2015                            |            | Bond Future | 2            | 110              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>36</b>    | <b>7,799</b>     | <b>0.00</b> |