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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/09/2015

TO DATE : 21/09/2015

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 05-Nov-2015                            |            | Index Future | 1            | 1                | 0.00        |
| GOVI On 05-Nov-2015                            |            | GOVI         | 5            | 8                | 0.00        |
| ILBI On 04-Feb-2016                            |            | Index Future | 1            | 24               | 0.00        |
| R186 On 05-Nov-2015                            |            | Bond Future  | 16           | 942              | 0.00        |
| R248 On 05-Nov-2015                            |            | Bond Future  | 2            | 220              | 0.00        |
| R207 On 05-Nov-2015                            |            | Bond Future  | 6            | 2,774            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>31</b>    | <b>3,969</b>     | <b>0.00</b> |