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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/10/2015

TO DATE : 23/10/2015

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 05-Nov-2015 | | GOVI | 1 | 2 | 0.00 |
| R186 On 04-Feb-2016 | | Bond Future | 10 | 462 | 0.00 |
| R197 On 04-Feb-2016 | | Bond Future | 2 | 6 | 0.00 |
| R202 On 05-Nov-2015 | | Bond Future | 1 | 17 | 0.00 |
| R209 On 04-Feb-2016 | | Bond Future | 4 | 400 | 0.00 |
| R210 On 04-Feb-2016 | | Bond Future | 3 | 20 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 21 | 907 | 0.00 |