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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/02/2016

TO DATE : 29/02/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 05-May-2016 | | GOVI | 3 | 4 | 0.00 |
| 2038 On 05-May-2016 | | Bond Future | 6 | 2,120 | 0.00 |
| R186 On 05-May-2016 | | Bond Future | 15 | 2,180 | 0.00 |
| R203 On 05-May-2016 | | Bond Future | 1 | 358 | 0.00 |
| 2030 On 05-May-2016 | | Bond Future | 2 | 300 | 0.00 |
| 2037 On 05-May-2016 | | Bond Future | 1 | 377 | 0.00 |
| R204 On 05-May-2016 | | Bond Future | 1 | 222 | 0.00 |
| R207 On 05-May-2016 | | Bond Future | 1 | 167 | 0.00 |
| R208 On 05-May-2016 | | Bond Future | 1 | 356 | 0.00 |
| R209 On 05-May-2016 | | Bond Future | 13 | 8,860 | 0.00 |
| R214 On 05-May-2016 | | Bond Future | 5 | 4,200 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 49 | 19,144 | 0.00 |