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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/02/2016

TO DATE : 12/02/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 05-May-2016 | | Bond Future | 4 | 208 | 0.00 |
| 2046 On 05-May-2016 | | Bond Future | 5 | 216 | 0.00 |
| 2050 On 05-May-2016 | | Bond Future | 4 | 308 | 0.00 |
| R186 On 05-May-2016 | | Bond Future | 15 | 2,973 | 0.00 |
| R197 On 05-May-2016 | | Bond Future | 4 | 86 | 0.00 |
| R202 On 05-May-2016 | | Bond Future | 2 | 22 | 0.00 |
| R203 On 05-May-2016 | | Bond Future | 8 | 490 | 0.00 |
| 2037 On 05-May-2016 | | Bond Future | 3 | 450 | 0.00 |
| R208 On 05-May-2016 | | Bond Future | 4 | 1,317 | 0.00 |
| R209 On 05-May-2016 | | Bond Future | 1 | 17 | 0.00 |
| R210 On 05-May-2016 | | Bond Future | 1 | 376 | 0.00 |
| R211 On 05-May-2016 | | Bond Future | 1 | 2 | 0.00 |
| R212 On 05-May-2016 | | Bond Future | 10 | 81 | 0.00 |
| R214 On 05-May-2016 | | Bond Future | 20 | 5,010 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 82 | 11,556 | 0.00 |