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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/08/2016

TO DATE : 05/08/2016

| Contract            | Strike C/P | Product      | No of Trades | No. of Contracts |      |
|---------------------|------------|--------------|--------------|------------------|------|
| ALBI On 03-Nov-2016 |            | Index Future | 3            | 8                | 0.00 |
| 2025 On 03-Nov-2016 |            | Bond Future  | 2            | 4,000            | 0.00 |
| 2038 On 03-Nov-2016 |            | Bond Future  | 2            | 8,000            | 0.00 |
| 2050 On 03-Nov-2016 |            | Bond Future  | 2            | 18,000           | 0.00 |
| ILBI On 02-Feb-2017 |            | Index Future | 2            | 2                | 0.00 |
| R023 On 03-Nov-2016 |            | Bond Future  | 34           | 6,804            | 0.00 |
| R203 On 03-Nov-2016 |            | Bond Future  | 21           | 8,838            | 0.00 |
| 2030 On 03-Nov-2016 |            | Bond Future  | 29           | 26,000           | 0.00 |
| R204 On 03-Nov-2016 |            | Bond Future  | 2            | 110              | 0.00 |
| 2044 On 03-Nov-2016 |            | Bond Future  | 4            | 372              | 0.00 |
| R248 On 03-Nov-2016 |            | Bond Future  | 7            | 17,726           | 0.00 |
| R207 On 03-Nov-2016 |            | Bond Future  | 6            | 376              | 0.00 |
| R209 On 03-Nov-2016 |            | Bond Future  | 1            | 20               | 0.00 |
| R212 On 03-Nov-2016 |            | Bond Future  | 2            | 4,000            | 0.00 |
| R213 On 03-Nov-2016 |            | Bond Future  | 4            | 944              | 0.00 |
| R214 On 03-Nov-2016 |            | Bond Future  | 2            | 26               | 0.00 |

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| <b>Contract</b> | <b>Strike C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> |
|-----------------|-------------------|----------------|---------------------|-------------------------|
|-----------------|-------------------|----------------|---------------------|-------------------------|

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|  |  |  |            |               |             |
|--|--|--|------------|---------------|-------------|
| <b>Grand Total for Daily Turnover Summary:</b> |  |  | <b>123</b> | <b>95,226</b> | <b>0.00</b> |
|--|--|--|------------|---------------|-------------|