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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/11/2015

TO DATE : 11/11/2015

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| I2038 Bond Future | | | | | |
| 2038 On 04/02/2016 | | | Sell | 2,500 | 0.00 |
| 2038 On 04/02/2016 | | | Buy | 2,500 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 05/05/2016 | 8.85 | Put | Buy | 1 | 0.00 |
| R186 On 05/05/2016 | 8.85 | Put | Sell | 1 | 0.00 |
| R186 On 05/05/2016 | 8.75 | Put | Buy | 1 | 0.00 |
| R186 On 05/05/2016 | 8.75 | Put | Sell | 1 | 0.00 |
| R186 On 05/05/2016 | 8.85 | Put | Buy | 1 | 0.00 |
| R186 On 05/05/2016 | 8.85 | Put | Sell | 1 | 0.00 |
| R186 On 05/05/2016 | 8.75 | Put | Buy | 1 | 0.00 |
| R186 On 05/05/2016 | 8.75 | Put | Sell | 1 | 0.00 |
| R186 On 05/05/2016 | 8.85 | Put | Buy | 1 | 0.00 |
| R186 On 05/05/2016 | 8.85 | Put | Sell | 1 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 3 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.85 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Buy | 4 | 0.00 |
| R186 On 05/05/2016 Bond Future | 8.75 | Put | Sell | 4 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | | |
|--------------------|-------------|------|----------|------------------|----|------|
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 10 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 11 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 11 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 11 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 11 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | | |
|--------------------|-------------|------|----------|------------------|-----|------|
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 31 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 31 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 38 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 38 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 39 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 39 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 45 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 45 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 46 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 46 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 53 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 53 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 55 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 55 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 56 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 56 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 64 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 64 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 72 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 72 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 93 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 93 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Sell | 100 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Buy | 100 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 111 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 111 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 148 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 148 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 154 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 154 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 168 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 168 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 199 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 199 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 208 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 208 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 261 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 261 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|------|------|-------|------|
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 269 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 269 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 327 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 327 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Buy | 350 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Sell | 350 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Sell | 350 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Buy | 350 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 361 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 361 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 382 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 382 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Sell | 450 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Buy | 450 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 530 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 530 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Sell | 550 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.45 | Call | Buy | 550 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 645 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 645 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Buy | 700 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Sell | 700 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Sell | 700 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Buy | 700 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Sell | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Buy | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Sell | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Buy | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Sell | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Buy | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Sell | 900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Buy | 900 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 1,001 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 1,001 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 1,002 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 1,002 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 1,900 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 1,900 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Buy | 1,900 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.75 | Put | Sell | 1,900 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Sell | 2,500 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 8.02 | Call | Buy | 2,500 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Sell | 2,500 | 0.00 |
| R186 On 04/02/2016 | Bond Future | 9.20 | Put | Buy | 2,500 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Buy | 5,350 | 0.00 |
| R186 On 05/05/2016 | Bond Future | 8.85 | Put | Sell | 5,350 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|-------------|-----|----------|------------------|-------------|
| R202 Bond Future | | | | | |
| R202 On 04/02/2016 | Bond Future | | Buy | 2,500 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Sell | 2,500 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 04/02/2016 | Bond Future | | Buy | 1,110 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 1,110 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 1,110 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 1,110 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 04/02/2016 | Bond Future | | Sell | 40 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 40 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Sell | 40 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 40 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 04/02/2016 | Bond Future | | Sell | 16 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 16 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 35,516 | 0.00 |