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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/02/2016

TO DATE : 29/02/2016

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 05/05/2016 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 2 | 0.00 |

I2038 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2038 On 05/05/2016 | Bond Future | | Buy | 20 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Sell | 20 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Buy | 40 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Sell | 40 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Buy | 60 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Sell | 60 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2038 On 05/05/2016 | Bond Future | Buy | 333 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 333 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 667 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 667 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 1,000 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 1,000 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 05/05/2016 | Bond Future | Sell | 4 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 4 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 4 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 4 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 12 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 12 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 13 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 13 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 14 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 14 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 28 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 28 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 35 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 35 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 38 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 38 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 39 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 39 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 118 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 118 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 170 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 170 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 170 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 170 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 607 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 607 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 920 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 920 | 0.00 |

R203 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R203 On 05/05/2016 | Bond Future | Sell | 358 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Buy | 358 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 05/05/2016 | Bond Future | Buy | 150 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 150 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2030 On 05/05/2016 | | | Sell | 150 | 0.00 |
| 2030 On 05/05/2016 | | | Buy | 150 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 05/05/2016 | | | Buy | 377 | 0.00 |
| 2037 On 05/05/2016 | | | Sell | 377 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 05/05/2016 | | | Buy | 222 | 0.00 |
| R204 On 05/05/2016 | | | Sell | 222 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 05/05/2016 | | | Buy | 167 | 0.00 |
| R207 On 05/05/2016 | | | Sell | 167 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 05/05/2016 | | | Sell | 356 | 0.00 |
| R208 On 05/05/2016 | | | Buy | 356 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 05/05/2016 | | | Sell | 10 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 10 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 20 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 20 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 170 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 170 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 180 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 180 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 200 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 200 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 250 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 250 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 300 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 300 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 300 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 300 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 500 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 500 | 0.00 |
| R209 On 05/05/2016 | | | Sell | 500 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 500 | 0.00 |
| R209 On 05/05/2016 | | | Buy | 720 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R209 On 05/05/2016 | Bond Future | Sell | 720 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 2,000 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 2,000 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 3,710 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 3,710 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R214 On 05/05/2016 | Bond Future | Sell | 300 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 300 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 750 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 750 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 1,050 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 1,050 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 1,050 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 1,050 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 1,050 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 1,050 | 0.00 |

Grand Total for Daily Detailed Turnover: 19,144 0.00