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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/01/2017

TO DATE : 31/01/2017

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 02/02/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 02/02/2017 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 04/05/2017 | Index Future | | Buy | 2 | 0.00 |

ES33 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| ES33 On 02/02/2017 | Bond Future | Buy | 9 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 9 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Sell | 9 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Buy | 9 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Sell | 29 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Buy | 29 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 55 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 55 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Sell | 55 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Buy | 55 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Sell | 64 | 0.00 |
| ES33 On 02/02/2017 | Bond Future | Buy | 64 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Buy | 64 | 0.00 |
| ES33 On 04/05/2017 | Bond Future | Sell | 64 | 0.00 |

I2029 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2029 On 04/05/2017 | Bond Future | Sell | 46 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 46 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Sell | 154 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 154 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Sell | 200 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 200 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Sell | 344 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 344 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Sell | 1,156 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 1,156 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Buy | 1,500 | 0.00 |
| 2029 On 04/05/2017 | Bond Future | Sell | 1,500 | 0.00 |

I2033 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2033 On 04/05/2017 | Bond Future | Sell | 2 | 0.00 |
| 2033 On 04/05/2017 | Bond Future | Buy | 2 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2038 On 04/05/2017 | Bond Future | Sell | 3 | 0.00 |
| 2038 On 04/05/2017 | Bond Future | Buy | 3 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2046 On 04/05/2017 | Bond Future | Sell | 2 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Buy | 2 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Sell | 250 | 0.00 |
| 2046 On 04/05/2017 | Bond Future | Buy | 250 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2050 On 04/05/2017 | Bond Future | Sell | 3 | 0.00 |
| 2050 On 04/05/2017 | Bond Future | Buy | 3 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|------------------------------------|--------|-----|----------|------------------|------|
| Inflation Linked Bond Index | | | | | |
| ILBI On 02/02/2017 | | | Buy | 1 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 1 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 1 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 1 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 5 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 5 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 5 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 5 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 6 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 6 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 20 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 20 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 27 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 27 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 30 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 30 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 62 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 62 | 0.00 |
| ILBI On 02/02/2017 | | | Sell | 157 | 0.00 |
| ILBI On 02/02/2017 | | | Buy | 157 | 0.00 |
| New Inflation Linked Index | | | | | |
| IGOV On 03/08/2017 | | | Sell | 2 | 0.00 |
| IGOV On 03/08/2017 | | | Buy | 2 | 0.00 |
| IGOV On 03/08/2017 | | | Sell | 2 | 0.00 |
| IGOV On 03/08/2017 | | | Buy | 2 | 0.00 |
| IGOV On 04/05/2017 | | | Buy | 2 | 0.00 |
| IGOV On 04/05/2017 | | | Sell | 2 | 0.00 |
| IGOV On 04/05/2017 | | | Sell | 3 | 0.00 |
| IGOV On 04/05/2017 | | | Buy | 3 | 0.00 |
| IGOV On 04/05/2017 | | | Buy | 5 | 0.00 |
| IGOV On 04/05/2017 | | | Sell | 5 | 0.00 |
| IGOV On 03/08/2017 | | | Sell | 13 | 0.00 |
| IGOV On 03/08/2017 | | | Buy | 13 | 0.00 |
| IGOV On 03/08/2017 | | | Sell | 13 | 0.00 |
| IGOV On 03/08/2017 | | | Buy | 13 | 0.00 |
| IGOV On 03/08/2017 | | | Sell | 16 | 0.00 |
| IGOV On 03/08/2017 | | | Buy | 16 | 0.00 |
| IGOV On 04/05/2017 | | | Buy | 23 | 0.00 |

| | | | | |
|--------------------|--------------|------|-----|------|
| IGOV On 04/05/2017 | Index Future | Sell | 23 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 53 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 53 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 71 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 71 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 78 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 78 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 164 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 164 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 412 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 412 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 04/05/2017 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 8 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 25 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 25 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 31 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 31 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 31 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 31 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 40 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 40 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 41 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 41 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 50 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 50 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 79 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 79 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 100 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 101 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 101 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 150 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 150 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 195 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 195 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 195 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 195 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 200 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 200 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Buy | 226 | 0.00 |
| R186 On 02/02/2017 | Bond Future | Sell | 226 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 226 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 04/05/2017 | Bond Future | | Sell | 226 | 0.00 |
| R186 On 04/05/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R186 On 04/05/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R186 On 04/05/2017 | Bond Future | | Buy | 1,119 | 0.00 |
| R186 On 04/05/2017 | Bond Future | | Sell | 1,119 | 0.00 |
| R202 Bond Future | | | | | |
| R202 On 04/05/2017 | Bond Future | | Buy | 6 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Sell | 6 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Buy | 47 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Sell | 47 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Buy | 447 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Sell | 447 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Buy | 500 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Sell | 500 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Buy | 500 | 0.00 |
| R202 On 04/05/2017 | Bond Future | | Sell | 500 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 04/05/2017 | Bond Future | | Sell | 76 | 0.00 |
| 2032 On 04/05/2017 | Bond Future | | Buy | 76 | 0.00 |
| 2032 On 04/05/2017 | Bond Future | | Sell | 120 | 0.00 |
| 2032 On 04/05/2017 | Bond Future | | Buy | 120 | 0.00 |
| 2032 On 02/02/2017 | Bond Future | | Sell | 182 | 0.00 |
| 2032 On 02/02/2017 | Bond Future | | Buy | 182 | 0.00 |
| 2032 On 04/05/2017 | Bond Future | | Sell | 196 | 0.00 |
| 2032 On 04/05/2017 | Bond Future | | Buy | 196 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 03/08/2017 | Bond Future | | Sell | 160 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | | Buy | 160 | 0.00 |
| 2037 On 04/05/2017 | Bond Future | | Sell | 270 | 0.00 |
| 2037 On 04/05/2017 | Bond Future | | Buy | 270 | 0.00 |
| 2037 On 02/02/2017 | Bond Future | | Buy | 380 | 0.00 |
| 2037 On 02/02/2017 | Bond Future | | Sell | 380 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 02/02/2017 | Bond Future | | Sell | 100 | 0.00 |
| R204 On 02/02/2017 | Bond Future | | Buy | 100 | 0.00 |
| R204 On 02/02/2017 | Bond Future | | Sell | 100 | 0.00 |
| R204 On 02/02/2017 | Bond Future | | Buy | 100 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 04/05/2017 | Bond Future | Sell | 10 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Buy | 10 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Buy | 10 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Sell | 10 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Sell | 190 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Buy | 190 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Buy | 190 | 0.00 |
| 2044 On 04/05/2017 | Bond Future | Sell | 190 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R248 On 02/02/2017 | Bond Future | Buy | 200 | 0.00 |
| R248 On 02/02/2017 | Bond Future | Sell | 200 | 0.00 |

Grand Total for Daily Detailed Turnover: 12,626 0.00