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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/04/2015

TO DATE : 30/04/2015

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

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| IGOV On 05/11/2015 | Index Future | | Sell | 3 | 0.00 |
| IGOV On 05/11/2015 | Index Future | | Buy | 3 | 0.00 |
| IGOV On 07/05/2015 | Index Future | | Buy | 14 | 0.00 |
| IGOV On 07/05/2015 | Index Future | | Sell | 14 | 0.00 |
| IGOV On 05/11/2015 | Index Future | | Sell | 14 | 0.00 |
| IGOV On 05/11/2015 | Index Future | | Buy | 14 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 07/05/2015 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | Sell | 10 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|-----|------|----|------|
| R186 On 07/05/2015 | Bond Future | | | Sell | 30 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Buy | 30 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Sell | 40 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Buy | 40 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Buy | 50 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Sell | 50 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.40 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.45 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Buy | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 7.50 | Put | Sell | 56 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Sell | 75 | 0.00 |
| R186 On 07/05/2015 | Bond Future | | | Buy | 75 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.10 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | Bond Future | 8.00 | Put | Sell | 80 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R186 On 07/05/2015 | 8.00 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | 8.00 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Sell | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Buy | 80 | 0.00 |
| R186 On 07/05/2015 | 8.05 | Put | Sell | 80 | 0.00 |
| R186 On 06/08/2015 | | | Buy | 100 | 0.00 |
| R186 On 06/08/2015 | | | Sell | 100 | 0.00 |
| R186 On 06/08/2015 | | | Buy | 100 | 0.00 |
| R186 On 06/08/2015 | | | Sell | 100 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 103 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 103 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Sell | 146 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Buy | 146 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 150 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 150 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 150 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 150 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 155 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 155 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Sell | 184 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Buy | 184 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 210 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 210 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 210 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 210 | 0.00 |
| R186 On 06/08/2015 | | | Sell | 210 | 0.00 |
| R186 On 06/08/2015 | | | Buy | 210 | 0.00 |
| R186 On 06/08/2015 | | | Buy | 210 | 0.00 |
| R186 On 06/08/2015 | | | Sell | 210 | 0.00 |
| R186 On 07/05/2015 | | | Buy | 450 | 0.00 |
| R186 On 07/05/2015 | | | Sell | 450 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Sell | 760 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Buy | 760 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Sell | 1,090 | 0.00 |
| R186 On 05/11/2015 | 8.22 | Put | Buy | 1,090 | 0.00 |

R207 Bond Future

