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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/09/2015

TO DATE : 04/09/2015

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

R186 Bond Future

| | | | | | | |
|--------------------|-------------|------|------|------|------|------|
| R186 On 05/11/2015 | Bond Future | | Sell | 1 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | | Buy | 1 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | | Sell | 1 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | | Buy | 1 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | | Buy | 2 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | | Sell | 2 | 0.00 | |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Buy | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Sell | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Sell | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Buy | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Buy | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Sell | 6 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Sell | 33 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|------|------|-----|------|
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Sell | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Sell | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Sell | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Sell | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Buy | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Sell | 33 | 0.00 |
| R186 On 05/11/2015 | Bond Future | | | Sell | 74 | 0.00 |
| R186 On 05/11/2015 | Bond Future | | | Buy | 74 | 0.00 |
| R186 On 05/11/2015 | Bond Future | | | Buy | 74 | 0.00 |
| R186 On 05/11/2015 | Bond Future | | | Sell | 74 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Buy | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Sell | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Sell | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Buy | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Buy | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Sell | 128 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Buy | 200 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.00 | Call | Sell | 200 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Sell | 200 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.45 | Call | Buy | 200 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Buy | 200 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.75 | Put | Sell | 200 | 0.00 |

R209 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|---|------|
| R209 On 05/11/2015 | Bond Future | | | Buy | 6 | 0.00 |
| R209 On 05/11/2015 | Bond Future | | | Sell | 6 | 0.00 |

R210 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| R210 On 05/11/2015 | Bond Future | | | Buy | 27 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Sell | 27 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Buy | 110 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Sell | 110 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Buy | 163 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Sell | 163 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Buy | 300 | 0.00 |
| R210 On 05/11/2015 | Bond Future | | | Sell | 300 | 0.00 |

R213 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| R213 On 04/02/2016 | Bond Future | | | Buy | 250 | 0.00 |
| R213 On 04/02/2016 | Bond Future | | | Sell | 250 | 0.00 |
| R213 On 04/02/2016 | Bond Future | | | Sell | 250 | 0.00 |
| R213 On 04/02/2016 | Bond Future | | | Buy | 250 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R213 On 04/02/2016 | Bond Future | | Sell | 250 | 0.00 |
| R213 On 04/02/2016 | Bond Future | | Buy | 250 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 2,708 | 0.00 |
