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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/10/2015

TO DATE : 15/10/2015

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

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R186 On 04/02/2016 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 8 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 8 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 9 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 9 | 0.00 |

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|--------------------|-------------|------|-----|------|
| R186 On 04/02/2016 | Bond Future | Buy | 20 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 20 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 21 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 21 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 23 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 23 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 24 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 24 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 25 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 25 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 29 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 29 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 30 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 30 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 37 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 37 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 37 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 37 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 39 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 39 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 40 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 40 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 43 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 43 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 44 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 44 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 79 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 79 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 100 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 144 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 144 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 172 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 172 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 190 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 190 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 212 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 212 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Buy | 413 | 0.00 |
| R186 On 05/11/2015 | Bond Future | Sell | 413 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 762 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 762 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|--------|-----|----------|------------------|------|
| R204 Bond Future | | | | | |
| R204 On 05/11/2015 | | | Sell | 50 | 0.00 |
| R204 On 05/11/2015 | | | Buy | 50 | 0.00 |
| R204 On 05/11/2015 | | | Sell | 50 | 0.00 |
| R204 On 05/11/2015 | | | Buy | 50 | 0.00 |

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|-------------------------|--|--|------|-------|------|
| R213 Bond Future | | | | | |
| R213 On 05/11/2015 | | | Buy | 11 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 11 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 12 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 12 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 15 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 15 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 16 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 16 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 38 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 38 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 38 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 38 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 66 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 66 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 67 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 67 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 83 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 83 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 84 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 84 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 106 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 106 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 107 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 107 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 245 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 245 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 246 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 246 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 553 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 553 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 559 | 0.00 |
| R213 On 05/11/2015 | | | Sell | 559 | 0.00 |
| R213 On 05/11/2015 | | | Buy | 1,123 | 0.00 |

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|---|-------------|------|--------------|-------------|
| R213 On 05/11/2015 | Bond Future | Sell | 1,123 | 0.00 |
| R213 On 05/11/2015 | Bond Future | Buy | 1,123 | 0.00 |
| R213 On 05/11/2015 | Bond Future | Sell | 1,123 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 7,316 | 0.00 |