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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/01/2016

TO DATE : 22/01/2016

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| I2033 Bond Future | | | | | |
| 2033 On 05/05/2016 | Bond Future | | Sell | 112 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 112 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 112 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 112 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 234 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 234 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 466 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 466 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 700 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 700 | 0.00 |
| I2038 Bond Future | | | | | |
| 2038 On 05/05/2016 | Bond Future | | Sell | 20 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | | Buy | 20 | 0.00 |

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|--------------------------|-------------|------|-----|------|
| 2038 On 05/05/2016 | Bond Future | Sell | 74 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 74 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 94 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 94 | 0.00 |
| I2046 Bond Future | | | | |
| 2046 On 05/05/2016 | Bond Future | Sell | 150 | 0.00 |
| 2046 On 05/05/2016 | Bond Future | Buy | 150 | 0.00 |
| I2050 Bond Future | | | | |
| 2050 On 05/05/2016 | Bond Future | Sell | 105 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Buy | 105 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Sell | 765 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Buy | 765 | 0.00 |
| R186 Bond Future | | | | |
| R186 On 04/02/2016 | Bond Future | Sell | 2 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 2 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 6 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 6 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 6 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 6 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 20 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 20 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 20 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 20 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 31 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 31 | 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 04/02/2016 | Bond Future | Sell | 73 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 73 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 76 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 76 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 77 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 77 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 101 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 101 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 280 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 280 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 280 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 280 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 289 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 289 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 289 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 289 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 04/02/2016 | Bond Future | | Sell | 776 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 776 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 851 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 851 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 1,282 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 1,282 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 1,302 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 1,302 | 0.00 |
| R2023 Bond Future | | | | | |
| R023 On 04/02/2016 | Bond Future | | Sell | 19 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 19 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Sell | 63 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 63 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Sell | 167 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 167 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Sell | 221 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 221 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 470 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Sell | 470 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 04/02/2016 | Bond Future | | Buy | 30 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Sell | 30 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Sell | 30 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Buy | 30 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 04/02/2016 | Bond Future | | Buy | 1 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 1 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 2 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 2 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 3 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 3 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 5 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 5 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 6 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 6 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 6 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 6 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Buy | 6 | 0.00 |

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|--------------------|-------------|------|-----|------|
| 2037 On 04/02/2016 | Bond Future | Sell | 6 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 8 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 8 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 8 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 8 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 10 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 10 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 10 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 10 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 11 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 11 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 13 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 13 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 14 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 14 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 15 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 15 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 17 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 17 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 20 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 20 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 33 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 33 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 46 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 46 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 53 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 53 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 54 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 54 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 69 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 69 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 73 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 73 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 78 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 78 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 81 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 81 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 82 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 82 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 83 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 83 | 0.00 |
| 2037 On 05/05/2016 | Bond Future | Buy | 87 | 0.00 |
| 2037 On 05/05/2016 | Bond Future | Sell | 87 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 106 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Sell | 106 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | Buy | 116 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2037 On 04/02/2016 | | | Sell | 116 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 206 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 206 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 211 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 211 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 247 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 247 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 296 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 296 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 329 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 329 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 335 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 335 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 365 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 365 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 426 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 426 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 457 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 457 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 747 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 747 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 828 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 828 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 994 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 994 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 2,200 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 2,200 | 0.00 |
| 2037 On 04/02/2016 | | | Buy | 4,270 | 0.00 |
| 2037 On 04/02/2016 | | | Sell | 4,270 | 0.00 |

R204 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| R204 On 04/02/2016 | | | Buy | 28 | 0.00 |
| R204 On 04/02/2016 | | | Sell | 28 | 0.00 |
| R204 On 04/02/2016 | | | Buy | 28 | 0.00 |
| R204 On 04/02/2016 | | | Sell | 28 | 0.00 |

R207 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| R207 On 04/02/2016 | | | Sell | 30 | 0.00 |
| R207 On 04/02/2016 | | | Buy | 30 | 0.00 |
| R207 On 04/02/2016 | | | Buy | 30 | 0.00 |
| R207 On 04/02/2016 | | | Sell | 30 | 0.00 |

R210 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R210 On 05/05/2016 | Bond Future | Buy | 770 | 0.00 |
| R210 On 05/05/2016 | Bond Future | Sell | 770 | 0.00 |
| R210 On 05/05/2016 | Bond Future | Sell | 1,000 | 0.00 |
| R210 On 05/05/2016 | Bond Future | Buy | 1,000 | 0.00 |

Grand Total for Daily Detailed Turnover: **24,544** **0.00**