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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/06/2015

TO DATE : 22/06/2015

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 06/08/2015 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 3 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 3 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | Buy | 3 | 0.00 |

Jibar Tradeable Future

| | | | | | |
|--------------------|------------------------|--|------|-----|------|
| JBAF On 18/11/2015 | Jibar Tradeable Future | | Buy | 500 | 0.00 |
| JBAF On 18/11/2015 | Jibar Tradeable Future | | Sell | 500 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|------|-----------|-----|------|
| R186 On 06/08/2015 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | Buy | 150 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | Sell | 150 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call Buy | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call Buy | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.35 | Call Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call Buy | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call Buy | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 7.86 | Call Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put Buy | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put Sell | 674 | 0.00 |
| R186 On 05/11/2015 | Bond Future | 8.85 | Put Buy | 674 | 0.00 |

R2037 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| 2037 On 06/08/2015 | Bond Future | | Sell | 30 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Buy | 30 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Sell | 40 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Buy | 40 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Sell | 250 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Buy | 250 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Sell | 800 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Buy | 800 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Buy | 1,120 | 0.00 |
| 2037 On 06/08/2015 | Bond Future | | Sell | 1,120 | 0.00 |

R204 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R204 On 06/08/2015 | Bond Future | | Sell | 3 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 3 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 16 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 16 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 21 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 21 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 39 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 39 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 43 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 43 | 0.00 |

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

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| R204 On 06/08/2015 | Bond Future | | Sell | 50 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 50 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 130 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 130 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 144 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 144 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 160 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 160 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 160 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 160 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 215 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 215 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 1,420 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 1,420 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 1,420 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 1,420 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 2,000 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 2,000 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 3,991 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 3,991 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Sell | 6,652 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | Buy | 6,652 | 0.00 |

R207 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R207 On 06/08/2015 | Bond Future | | Sell | 1 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 1 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 1 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 1 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 2 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 2 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 2 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 2 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 3 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 4 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 4 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Sell | 5 | 0.00 |
| R207 On 06/08/2015 | Bond Future | | Buy | 5 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R207 On 06/08/2015 | Bond Future | Sell | 5 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 5 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 10 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 10 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 12 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 12 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 16 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 16 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 18 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 18 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 20 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 20 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 22 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 22 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 31 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 31 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 37 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 37 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 59 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 59 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 71 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 71 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 544 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 544 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 651 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 651 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 977 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 977 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 1,171 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 1,171 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 1,668 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 1,668 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 2,000 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 2,000 | 0.00 |

Grand Total for Daily Detailed Turnover:

30,847

0.00