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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2016

TO DATE : 01/06/2016

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

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#### All Bond Index

|                    |              |  |      |     |      |
|--------------------|--------------|--|------|-----|------|
| ALBI On 04/08/2016 | Index Future |  | Sell | 100 | 0.00 |
| ALBI On 04/08/2016 | Index Future |  | Buy  | 100 | 0.00 |
| ALBI On 04/08/2016 | Index Future |  | Sell | 100 | 0.00 |
| ALBI On 04/08/2016 | Index Future |  | Buy  | 100 | 0.00 |

#### Govi Total Return Index

|                    |      |  |      |    |      |
|--------------------|------|--|------|----|------|
| GOVI On 04/08/2016 | GOVI |  | Sell | 20 | 0.00 |
| GOVI On 04/08/2016 | GOVI |  | Buy  | 20 | 0.00 |
| GOVI On 04/08/2016 | GOVI |  | Buy  | 20 | 0.00 |
| GOVI On 04/08/2016 | GOVI |  | Sell | 20 | 0.00 |
| GOVI On 04/08/2016 | GOVI |  | Buy  | 20 | 0.00 |
| GOVI On 04/08/2016 | GOVI |  | Sell | 20 | 0.00 |

#### I2046 Bond Future

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| 2046 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| 2046 On 04/08/2016 | Bond Future | Buy  | 1 | 0.00 |
| 2046 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| 2046 On 04/08/2016 | Bond Future | Buy  | 5 | 0.00 |
| 2046 On 04/08/2016 | Bond Future | Buy  | 6 | 0.00 |
| 2046 On 04/08/2016 | Bond Future | Sell | 6 | 0.00 |

**R186 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R186 On 04/08/2016 | Bond Future | Buy  | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy  | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy  | 67 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 67 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy  | 67 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 67 | 0.00 |

**R202 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R202 On 04/08/2016 | Bond Future | Sell | 2  | 0.00 |
| R202 On 04/08/2016 | Bond Future | Buy  | 2  | 0.00 |
| R202 On 04/08/2016 | Bond Future | Sell | 4  | 0.00 |
| R202 On 04/08/2016 | Bond Future | Buy  | 4  | 0.00 |
| R202 On 04/08/2016 | Bond Future | Sell | 10 | 0.00 |
| R202 On 04/08/2016 | Bond Future | Buy  | 10 | 0.00 |

**R2048 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R248 On 04/08/2016 | Bond Future | Buy  | 2   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 2   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 3   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 6   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 6   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 8   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 8   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 8   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 8   | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 17  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 17  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 45  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 45  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 89  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 89  | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 100 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 100 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 100 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy  | 100 | 0.00 |

| Contract  | Strike      | C/P | Buy/Sell | No. of Contracts |             |
|---|-------------|-----|----------|------------------|-------------|
| <b>R209 Bond Future</b>                         |             |     |          |                  |             |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 2                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 2                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 4                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 4                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 6                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 6                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 8                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 8                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 9                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 9                | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 20               | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 20               | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 27               | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 27               | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Buy      | 74               | 0.00        |
| R209 On 04/08/2016                              | Bond Future |     | Sell     | 74               | 0.00        |
| <b>R214 Bond Future</b>                         |             |     |          |                  |             |
| R214 On 04/08/2016                              | Bond Future |     | Buy      | 1                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Sell     | 1                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Buy      | 1                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Sell     | 1                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Buy      | 9                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Sell     | 9                | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Buy      | 11               | 0.00        |
| R214 On 04/08/2016                              | Bond Future |     | Sell     | 11               | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |     |          | <b>992</b>       | <b>0.00</b> |