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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/07/2015 **TO DATE : 07/07/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/08/2015 GOVI			Buy	1	0.00
GOVI On 06/08/2015 GOVI			Sell	1	0.00
R186 Bond Future					
R186 On 06/08/2015 Bond Future			Buy	31	0.00
R186 On 06/08/2015 Bond Future			Sell	31	0.00
R186 On 06/08/2015 Bond Future			Sell	31	0.00
R186 On 06/08/2015 Bond Future			Buy	31	0.00
R2037 Bond Future					
2037 On 06/08/2015 Bond Future			Buy	162	0.00
2037 On 06/08/2015 Bond Future			Sell	162	0.00
2037 On 06/08/2015 Bond Future			Buy	301	0.00
2037 On 06/08/2015 Bond Future			Sell	301	0.00

2037 On 06/08/2015 Bond Future	Sell	463	0.00
2037 On 06/08/2015 Bond Future	Buy	463	0.00
2037 On 06/08/2015 Bond Future	Sell	1,527	0.00
2037 On 06/08/2015 Bond Future	Buy	1,527	0.00
R208 Bond Futures			
R208 On 06/08/2015 Bond Future	Buy	236	0.00
R208 On 06/08/2015 Bond Future	Sell	236	0.00
R208 On 06/08/2015 Bond Future	Buy	595	0.00
R208 On 06/08/2015 Bond Future	Sell	595	0.00
Grand Total for Daily Detailed Turnover:		**3,347**	**0.00**