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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/07/2015 **TO DATE : 10/07/2015**

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
R207 Bond Future					
R207 On 06/08/2015 Bond Future			Buy	16	0.00
R207 On 06/08/2015 Bond Future			Sell	16	0.00
R207 On 06/08/2015 Bond Future			Buy	61	0.00
R207 On 06/08/2015 Bond Future			Sell	61	0.00
R207 On 06/08/2015 Bond Future			Buy	73	0.00
R207 On 06/08/2015 Bond Future			Sell	73	0.00
R207 On 06/08/2015 Bond Future			Sell	150	0.00
R207 On 06/08/2015 Bond Future			Buy	150	0.00
R209 Bond Future					

R209 On 06/08/2015	Bond Future	8.71	Call	Sell	140	0.00
R209 On 06/08/2015	Bond Future	8.71	Call	Buy	140	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Buy	140	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Sell	140	0.00
R209 On 06/08/2015	Bond Future	8.71	Call	Sell	500	0.00
R209 On 06/08/2015	Bond Future	8.71	Call	Buy	500	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Buy	500	0.00
R209 On 05/11/2015	Bond Future	9.16	Put	Sell	500	0.00
R212 Bond Future						
R212 On 06/08/2015	Bond Future			Buy	1	0.00
R212 On 06/08/2015	Bond Future			Sell	1	0.00
Grand Total for Daily Detailed Turnover:					**1,582**	**0.00**