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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/04/2016 **TO DATE : 04/04/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index Term Split 3-7 Years					
AL37 On 05/05/2016 Index Future			Buy	1	0.00
AL37 On 05/05/2016 Index Future			Sell	1	0.00
AL37 On 05/05/2016 Index Future			Buy	1	0.00
AL37 On 05/05/2016 Index Future			Sell	1	0.00
Govi Total Return Index					
GOVI On 05/05/2016 GOVI			Sell	2	0.00
GOVI On 05/05/2016 GOVI			Buy	2	0.00
GOVI On 05/05/2016 GOVI			Sell	2	0.00
GOVI On 05/05/2016 GOVI			Buy	2	0.00
R2048 Bond Future					
R248 On 05/05/2016 Bond Future			Sell	170	0.00
R248 On 05/05/2016 Bond Future			Buy	170	0.00

R248 On 05/05/2016	Bond Future	Sell	170	0.00
R248 On 05/05/2016	Bond Future	Buy	170	0.00
R207 Bond Future				
R207 On 05/05/2016	Bond Future	Sell	10	0.00
R207 On 05/05/2016	Bond Future	Buy	10	0.00
R207 On 05/05/2016	Bond Future	Buy	630	0.00
R207 On 05/05/2016	Bond Future	Sell	630	0.00
R207 On 05/05/2016	Bond Future	Sell	630	0.00
R207 On 05/05/2016	Bond Future	Buy	630	0.00
R213 Bond Future				
R213 On 05/05/2016	Bond Future	Buy	8	0.00
R213 On 05/05/2016	Bond Future	Sell	8	0.00
R213 On 05/05/2016	Bond Future	Sell	300	0.00
R213 On 05/05/2016	Bond Future	Buy	300	0.00
R213 On 05/05/2016	Bond Future	Sell	300	0.00
R213 On 05/05/2016	Bond Future	Buy	300	0.00
Grand Total for Daily Detailed Turnover:			**2,224**	**0.00**