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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/06/2016 **TO DATE : 13/06/2016**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index						
GOVI On 04/08/2016	GOVI			Buy	1	0.00
GOVI On 04/08/2016	GOVI			Sell	1	0.00
GOVI On 04/08/2016	GOVI			Sell	1	0.00
GOVI On 04/08/2016	GOVI			Buy	1	0.00
Jibar Tradeable Future						
JBAF On 15/06/2016	Jibar Tradeable Future			Sell	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future			Buy	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future			Sell	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future			Buy	10	0.00
R186 Bond Future						
R186 On 04/08/2016	Bond Future			Buy	3	0.00
R186 On 04/08/2016	Bond Future			Sell	3	0.00

R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Buy	46	0.00
R186 On 04/08/2016	Bond Future	Sell	46	0.00
R186 On 04/08/2016	Bond Future	Buy	46	0.00
R186 On 04/08/2016	Bond Future	Sell	46	0.00
R186 On 04/08/2016	Bond Future	Sell	60	0.00
R186 On 04/08/2016	Bond Future	Buy	60	0.00
R186 On 04/08/2016	Bond Future	Buy	60	0.00
R186 On 04/08/2016	Bond Future	Sell	60	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	2	0.00
R208 On 04/08/2016	Bond Future	Sell	2	0.00
R208 On 04/08/2016	Bond Future	Buy	13	0.00
R208 On 04/08/2016	Bond Future	Sell	13	0.00
R208 On 04/08/2016	Bond Future	Buy	19	0.00
R208 On 04/08/2016	Bond Future	Sell	19	0.00

Grand Total for Daily Detailed Turnover: 278 0.00