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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/09/2015 **TO DATE : 28/09/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index						
GOVI On 05/11/2015	GOVI			Sell	2	0.00
GOVI On 05/11/2015	GOVI			Buy	2	0.00
GOVI On 05/11/2015	GOVI			Sell	2	0.00
GOVI On 05/11/2015	GOVI			Buy	2	0.00
GOVI On 05/11/2015	GOVI			Sell	2	0.00
GOVI On 05/11/2015	GOVI			Buy	2	0.00
R214 Bond Future						
R214 On 05/11/2015	Bond Future			Sell	64	0.00
R214 On 05/11/2015	Bond Future			Buy	64	0.00
R214 On 05/11/2015	Bond Future			Sell	138	0.00
R214 On 05/11/2015	Bond Future			Buy	138	0.00
R214 On 05/11/2015	Bond Future			Buy	202	0.00
R214 On 05/11/2015	Bond Future			Sell	202	0.00

R214 On 05/11/2015	Bond Future	Sell	202	0.00
R214 On 05/11/2015	Bond Future	Buy	202	0.00
Grand Total for Daily Detailed Turnover:			**612**	**0.00**