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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/10/2015 **TO DATE : 12/10/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2015 GOVI			Sell	1	0.00
GOVI On 05/11/2015 GOVI			Buy	1	0.00
GOVI On 05/11/2015 GOVI			Sell	1	0.00
GOVI On 05/11/2015 GOVI			Buy	1	0.00
GOVI On 05/11/2015 GOVI			Sell	2	0.00
GOVI On 05/11/2015 GOVI			Buy	2	0.00
I2038 Bond Future					
2038 On 05/11/2015 Bond Future			Buy	450	0.00
2038 On 05/11/2015 Bond Future			Sell	450	0.00
2038 On 05/11/2015 Bond Future			Sell	450	0.00
2038 On 05/11/2015 Bond Future			Buy	450	0.00
R186 Bond Future					

R186 On 05/11/2015	Bond Future	Sell	30	0.00
R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
R186 On 04/02/2016	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Buy	100	0.00
Grand Total for Daily Detailed Turnover:			**1,364**	**0.00**