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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2016 **TO DATE : 26/09/2016**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index						
GOVI On 03/11/2016	GOVI			Buy	2	0.00
GOVI On 03/11/2016	GOVI			Sell	2	0.00
GOVI On 03/11/2016	GOVI			Sell	2	0.00
GOVI On 03/11/2016	GOVI			Buy	2	0.00
R186 Bond Future						
R186 On 03/11/2016	Bond Future			Buy	6	0.00
R186 On 03/11/2016	Bond Future			Sell	6	0.00
R186 On 03/11/2016	Bond Future			Sell	143	0.00
R186 On 03/11/2016	Bond Future			Buy	143	0.00
R2023 Bond Future						
R023 On 03/11/2016	Bond Future			Buy	51	0.00
R023 On 03/11/2016	Bond Future			Sell	51	0.00

R023 On 03/11/2016	Bond Future	Buy	92	0.00
R023 On 03/11/2016	Bond Future	Sell	92	0.00
R023 On 03/11/2016	Bond Future	Buy	1,137	0.00
R023 On 03/11/2016	Bond Future	Sell	1,137	0.00
R023 On 03/11/2016	Bond Future	Sell	1,280	0.00
R023 On 03/11/2016	Bond Future	Buy	1,280	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Sell	21	0.00
R209 On 03/11/2016	Bond Future	Buy	21	0.00

Grand Total for Daily Detailed Turnover:	**2,734**	**0.00**