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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/01/2017 **TO DATE : 03/01/2017**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/02/2017 Index Future			Buy	8	0.00
ALBI On 02/02/2017 Index Future			Sell	8	0.00
ALBI On 02/02/2017 Index Future			Buy	8	0.00
ALBI On 02/02/2017 Index Future			Sell	8	0.00
Govi Total Return Index					
GOVI On 02/02/2017 GOVI			Buy	2	0.00
GOVI On 02/02/2017 GOVI			Sell	2	0.00
GOVI On 02/02/2017 GOVI			Buy	2	0.00
GOVI On 02/02/2017 GOVI			Sell	2	0.00
GOVI On 02/02/2017 GOVI			Sell	2	0.00
GOVI On 02/02/2017 GOVI			Buy	2	0.00
R186 Bond Future					

R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	6	0.00
R209 On 02/02/2017	Bond Future	Buy	6	0.00
R209 On 02/02/2017	Bond Future	Buy	66	0.00
R209 On 02/02/2017	Bond Future	Sell	66	0.00

Grand Total for Daily Detailed Turnover: **194** **0.00**