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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/02/2017 **TO DATE : 06/02/2017**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/05/2017 Index Future			Buy	45	0.00
ALBI On 04/05/2017 Index Future			Sell	45	0.00
Govi Total Return Index					
GOVI On 04/05/2017 GOVI			Sell	1	0.00
GOVI On 04/05/2017 GOVI			Buy	1	0.00
GOVI On 04/05/2017 GOVI			Sell	1	0.00
GOVI On 04/05/2017 GOVI			Buy	1	0.00
GOVI On 04/05/2017 GOVI			Buy	2	0.00
GOVI On 04/05/2017 GOVI			Sell	2	0.00
R2032 Bond Future					
2032 On 04/05/2017 Bond Future			Sell	110	0.00
2032 On 04/05/2017 Bond Future			Sell	110	0.00

2032 On 04/05/2017	Bond Future	Buy	110	0.00
2032 On 04/05/2017	Bond Future	Buy	110	0.00
R2037 Bond Future				
2037 On 04/05/2017	Bond Future	Sell	65	0.00
2037 On 04/05/2017	Bond Future	Buy	65	0.00
2037 On 04/05/2017	Bond Future	Sell	65	0.00
2037 On 04/05/2017	Bond Future	Buy	65	0.00
R214 Bond Future				
R214 On 04/05/2017	Bond Future	Sell	119	0.00
R214 On 04/05/2017	Bond Future	Buy	119	0.00
R214 On 04/05/2017	Bond Future	Sell	342	0.00
R214 On 04/05/2017	Bond Future	Buy	342	0.00
R214 On 04/05/2017	Bond Future	Sell	461	0.00
R214 On 04/05/2017	Bond Future	Buy	461	0.00
Grand Total for Daily Detailed Turnover:			**1,321**	**0.00**