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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/10/2017 **TO DATE : 02/10/2017**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index						
ALBI On 02/11/2017	Index Future			Sell	143	0.00
ALBI On 02/11/2017	Index Future			Buy	143	0.00
ALBI On 02/11/2017	Index Future			Buy	143	0.00
ALBI On 02/11/2017	Index Future			Sell	143	0.00
R186 Bond Future						
R186 On 02/11/2017	Bond Future			Sell	36	0.00
R186 On 02/11/2017	Bond Future			Buy	36	0.00
R186 On 02/11/2017	Bond Future			Sell	46	0.00
R186 On 02/11/2017	Bond Future			Buy	46	0.00
R186 On 02/11/2017	Bond Future			Sell	70	0.00
R186 On 02/11/2017	Bond Future			Buy	70	0.00
R186 On 02/11/2017	Bond Future			Sell	531	0.00
R186 On 02/11/2017	Bond Future			Buy	531	0.00

R186 On 02/11/2017 Bond Future	Buy	683	0.00
R186 On 02/11/2017 Bond Future	Sell	683	0.00
R2030 Bond Future			
2030 On 02/11/2017 Bond Future	Buy	115	0.00
2030 On 02/11/2017 Bond Future	Sell	115	0.00
R209 Bond Future			
R209 On 02/11/2017 Bond Future	Buy	233	0.00
R209 On 02/11/2017 Bond Future	Sell	233	0.00
Grand Total for Daily Detailed Turnover:		**2,000**	**0.00**