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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/03/2017 **TO DATE : 15/03/2017**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/05/2017 Bond Future			Sell	6	0.00
2030 On 04/05/2017 Bond Future			Buy	6	0.00
2030 On 04/05/2017 Bond Future			Sell	6	0.00
2030 On 04/05/2017 Bond Future			Buy	6	0.00
R2035 Bond Future					
R035 On 04/05/2017 Bond Future			Buy	25	0.00
R035 On 04/05/2017 Bond Future			Sell	25	0.00
R035 On 04/05/2017 Bond Future			Buy	26	0.00
R035 On 04/05/2017 Bond Future			Sell	26	0.00
R035 On 04/05/2017 Bond Future			Buy	216	0.00
R035 On 04/05/2017 Bond Future			Sell	216	0.00
R035 On 04/05/2017 Bond Future			Sell	267	0.00
R035 On 04/05/2017 Bond Future			Buy	267	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	100	0.00
R209 On 04/05/2017	Bond Future	Buy	100	0.00
R209 On 04/05/2017	Bond Future	Sell	100	0.00
R209 On 04/05/2017	Bond Future	Buy	100	0.00

Grand Total for Daily Detailed Turnover:	**746**	**0.00**