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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2017 **TO DATE : 26/09/2017**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index						
ALBI On 02/11/2017	Index Future			Buy	2	0.00
ALBI On 02/11/2017	Index Future			Sell	2	0.00
ALBI On 02/11/2017	Index Future			Buy	2	0.00
ALBI On 02/11/2017	Index Future			Sell	2	0.00
ALBI On 02/11/2017	Index Future			Buy	6	0.00
ALBI On 02/11/2017	Index Future			Sell	6	0.00
ALBI On 02/11/2017	Index Future			Sell	10	0.00
ALBI On 02/11/2017	Index Future			Buy	10	0.00
ALBI On 02/11/2017	Index Future			Buy	10	0.00
ALBI On 02/11/2017	Index Future			Sell	10	0.00
Govi Total Return Index						
GOVI On 02/11/2017	GOVI			Sell	1	0.00
GOVI On 02/11/2017	GOVI			Buy	1	0.00

GOVI On 02/11/2017 GOVI	Sell	1	0.00
GOVI On 02/11/2017 GOVI	Buy	1	0.00
I2038 Bond Future			
2038 On 02/11/2017 Bond Future	Buy	85	0.00
2038 On 02/11/2017 Bond Future	Sell	85	0.00
I2050 Bond Future			
2050 On 02/11/2017 Bond Future	Buy	105	0.00
2050 On 02/11/2017 Bond Future	Sell	105	0.00
R186 Bond Future			
R186 On 02/11/2017 Bond Future	Buy	14	0.00
R186 On 02/11/2017 Bond Future	Sell	14	0.00
R186 On 02/11/2017 Bond Future	Buy	136	0.00
R186 On 02/11/2017 Bond Future	Sell	136	0.00
R186 On 02/11/2017 Bond Future	Buy	147	0.00
R186 On 02/11/2017 Bond Future	Sell	147	0.00
R186 On 02/11/2017 Bond Future	Buy	297	0.00
R186 On 02/11/2017 Bond Future	Sell	297	0.00
Grand Total for Daily Detailed Turnover:		**816**	**0.00**