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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/05/2017

TO DATE : 08/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00
ALBI On 03/08/2017	Index Future		Sell	2	0.00
ALBI On 03/08/2017	Index Future		Buy	2	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00
ALBI On 03/08/2017	Index Future		Sell	3	0.00
ALBI On 03/08/2017	Index Future		Buy	3	0.00

ALBI On 03/08/2017	Index Future	Sell	3	0.00
ALBI On 03/08/2017	Index Future	Buy	3	0.00
ALBI On 03/08/2017	Index Future	Sell	4	0.00
ALBI On 03/08/2017	Index Future	Buy	4	0.00
ALBI On 03/08/2017	Index Future	Sell	5	0.00
ALBI On 03/08/2017	Index Future	Buy	5	0.00
ALBI On 03/08/2017	Index Future	Sell	8	0.00
ALBI On 03/08/2017	Index Future	Buy	8	0.00
ALBI On 03/08/2017	Index Future	Sell	10	0.00
ALBI On 03/08/2017	Index Future	Buy	10	0.00
ALBI On 03/08/2017	Index Future	Sell	16	0.00
ALBI On 03/08/2017	Index Future	Buy	16	0.00
ALBI On 03/08/2017	Index Future	Sell	20	0.00
ALBI On 03/08/2017	Index Future	Buy	20	0.00
ALBI On 03/08/2017	Index Future	Sell	78	0.00
ALBI On 03/08/2017	Index Future	Buy	78	0.00

I2038 Bond Future

2038 On 03/08/2017	Bond Future	Sell	17	0.00
2038 On 03/08/2017	Bond Future	Buy	17	0.00
2038 On 03/08/2017	Bond Future	Sell	17	0.00
2038 On 03/08/2017	Bond Future	Buy	17	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	39	0.00
R186 On 03/08/2017	Bond Future	Sell	39	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Sell	123	0.00
2037 On 03/08/2017	Bond Future	Buy	123	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Buy	10	0.00
R204 On 03/08/2017	Bond Future	Sell	10	0.00
R204 On 03/08/2017	Bond Future	Buy	53	0.00
R204 On 03/08/2017	Bond Future	Sell	53	0.00
R204 On 03/08/2017	Bond Future	Buy	54	0.00
R204 On 03/08/2017	Bond Future	Sell	54	0.00
R204 On 03/08/2017	Bond Future	Buy	54	0.00
R204 On 03/08/2017	Bond Future	Sell	54	0.00
R204 On 03/08/2017	Bond Future	Buy	106	0.00
R204 On 03/08/2017	Bond Future	Sell	106	0.00
R204 On 03/08/2017	Bond Future	Buy	160	0.00
R204 On 03/08/2017	Bond Future	Sell	160	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/08/2017			Buy	160	0.00
R204 On 03/08/2017			Sell	160	0.00
R204 On 03/08/2017			Buy	160	0.00
R204 On 03/08/2017			Sell	160	0.00
R204 On 03/08/2017			Buy	214	0.00
R204 On 03/08/2017			Sell	214	0.00
R204 On 03/08/2017			Buy	261	0.00
R204 On 03/08/2017			Sell	261	0.00
R204 On 03/08/2017			Buy	428	0.00
R204 On 03/08/2017			Sell	428	0.00
R204 On 03/08/2017			Buy	535	0.00
R204 On 03/08/2017			Sell	535	0.00
R204 On 03/08/2017			Buy	800	0.00
R204 On 03/08/2017			Sell	800	0.00
R204 On 03/08/2017			Buy	1,069	0.00
R204 On 03/08/2017			Sell	1,069	0.00
R204 On 03/08/2017			Buy	4,064	0.00
R204 On 03/08/2017			Sell	4,064	0.00

R2048 Bond Future

R248 On 03/08/2017			Sell	30	0.00
R248 On 03/08/2017			Buy	30	0.00
R248 On 03/08/2017			Buy	30	0.00
R248 On 03/08/2017			Sell	30	0.00
R248 On 03/08/2017			Buy	90	0.00
R248 On 03/08/2017			Sell	90	0.00
R248 On 03/08/2017			Buy	90	0.00
R248 On 03/08/2017			Sell	90	0.00
R248 On 03/08/2017			Buy	110	0.00
R248 On 03/08/2017			Sell	110	0.00
R248 On 03/08/2017			Buy	250	0.00
R248 On 03/08/2017			Sell	250	0.00
R248 On 03/08/2017			Buy	296	0.00
R248 On 03/08/2017			Sell	296	0.00
R248 On 03/08/2017			Buy	630	0.00
R248 On 03/08/2017			Sell	630	0.00
R248 On 03/08/2017			Buy	650	0.00
R248 On 03/08/2017			Sell	650	0.00
R248 On 03/08/2017			Buy	770	0.00
R248 On 03/08/2017			Sell	770	0.00
R248 On 03/08/2017			Buy	1,870	0.00
R248 On 03/08/2017			Sell	1,870	0.00

R248 On 03/08/2017	Bond Future	Sell	4,756	0.00
R248 On 03/08/2017	Bond Future	Buy	4,756	0.00

Grand Total for Daily Detailed Turnover: **18,077** **0.00**