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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/12/2017

TO DATE : 01/12/2017

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

ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00

I2038 Bond Future

2038 On 01/02/2018	Bond Future		Sell	5	0.00
2038 On 01/02/2018	Bond Future		Buy	5	0.00
2038 On 01/02/2018	Bond Future		Buy	5	0.00
2038 On 01/02/2018	Bond Future		Sell	5	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future		Sell	9	0.00
R186 On 01/02/2018	Bond Future		Buy	9	0.00
R186 On 01/02/2018	Bond Future		Sell	18	0.00
R186 On 01/02/2018	Bond Future		Buy	18	0.00

R186 On 01/02/2018	Bond Future	Sell	34	0.00
R186 On 01/02/2018	Bond Future	Buy	34	0.00
R186 On 01/02/2018	Bond Future	Buy	34	0.00
R186 On 01/02/2018	Bond Future	Sell	34	0.00
R186 On 01/02/2018	Bond Future	Buy	44	0.00
R186 On 01/02/2018	Bond Future	Sell	44	0.00
R186 On 01/02/2018	Bond Future	Sell	44	0.00
R186 On 01/02/2018	Bond Future	Buy	44	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	53	0.00
R186 On 01/02/2018	Bond Future	Buy	53	0.00
R186 On 01/02/2018	Bond Future	Sell	110	0.00
R186 On 01/02/2018	Bond Future	Buy	110	0.00
R186 On 01/02/2018	Bond Future	Sell	152	0.00
R186 On 01/02/2018	Bond Future	Buy	152	0.00
R186 On 01/02/2018	Bond Future	Sell	179	0.00
R186 On 01/02/2018	Bond Future	Buy	179	0.00
R186 On 01/02/2018	Bond Future	Buy	213	0.00
R186 On 01/02/2018	Bond Future	Sell	213	0.00

R202 Bond Future

R202 On 01/02/2018	Bond Future	Buy	42	0.00
R202 On 01/02/2018	Bond Future	Sell	42	0.00
R202 On 01/02/2018	Bond Future	Sell	42	0.00
R202 On 01/02/2018	Bond Future	Buy	42	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future	Buy	29	0.00
R023 On 01/02/2018	Bond Future	Sell	29	0.00
R023 On 01/02/2018	Bond Future	Sell	29	0.00
R023 On 01/02/2018	Bond Future	Buy	29	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future	Sell	250	0.00
R035 On 01/02/2018	Bond Future	Buy	250	0.00
R035 On 01/02/2018	Bond Future	Sell	340	0.00
R035 On 01/02/2018	Bond Future	Buy	340	0.00
R035 On 01/02/2018	Bond Future	Buy	590	0.00
R035 On 01/02/2018	Bond Future	Sell	590	0.00
R035 On 01/02/2018	Bond Future	Buy	1,914	0.00
R035 On 01/02/2018	Bond Future	Sell	1,914	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/02/2018	Bond Future		Buy	33	0.00
2040 On 01/02/2018	Bond Future		Sell	33	0.00
2040 On 01/02/2018	Bond Future		Sell	33	0.00
2040 On 01/02/2018	Bond Future		Buy	33	0.00
R207 Bond Future					
R207 On 01/02/2018	Bond Future		Buy	71	0.00
R207 On 01/02/2018	Bond Future		Sell	71	0.00
R207 On 01/02/2018	Bond Future		Sell	71	0.00
R207 On 01/02/2018	Bond Future		Buy	71	0.00
Grand Total for Daily Detailed Turnover:				4,445	0.00