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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2017

TO DATE : 18/12/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	3	0.00
ALBI On 01/02/2018	Index Future		Buy	3	0.00
ALBI On 01/02/2018	Index Future		Sell	4	0.00
ALBI On 01/02/2018	Index Future		Buy	4	0.00
<b>R186 Bond Future</b>					
R186 On 03/05/2018	Bond Future	8.69	Call Buy	1	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	1	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Buy	1	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	1	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Buy	1	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	1	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	9	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	9	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	9	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	9	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	9	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	9	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	9	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	9	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Buy	10	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Sell	10	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	10	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	10	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	10	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	10	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Buy	15	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Sell	15	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	15	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	15	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	15	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	15	0.00
R186 On 01/02/2018	Bond Future			Sell	40	0.00
R186 On 01/02/2018	Bond Future			Buy	40	0.00
R186 On 01/02/2018	Bond Future			Sell	40	0.00
R186 On 01/02/2018	Bond Future			Buy	40	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Buy	55	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Sell	55	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	55	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	55	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	55	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	55	0.00
R186 On 01/02/2018	Bond Future			Buy	57	0.00
R186 On 01/02/2018	Bond Future			Sell	57	0.00
R186 On 01/02/2018	Bond Future			Buy	60	0.00
R186 On 01/02/2018	Bond Future			Sell	60	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Buy	69	0.00
R186 On 03/05/2018	Bond Future	8.69	Call	Sell	69	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Sell	69	0.00
R186 On 03/05/2018	Bond Future	9.19	Call	Buy	69	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Buy	69	0.00
R186 On 03/05/2018	Bond Future	9.72	Put	Sell	69	0.00
R186 On 01/02/2018	Bond Future			Buy	80	0.00
R186 On 01/02/2018	Bond Future			Sell	80	0.00

R186 On 01/02/2018	Bond Future		Buy	90	0.00
R186 On 01/02/2018	Bond Future		Sell	90	0.00
R186 On 01/02/2018	Bond Future		Buy	150	0.00
R186 On 01/02/2018	Bond Future		Sell	150	0.00
R186 On 01/02/2018	Bond Future		Sell	200	0.00
R186 On 01/02/2018	Bond Future		Buy	200	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Buy	210	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	210	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Sell	210	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Buy	210	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Buy	210	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Sell	210	0.00
R186 On 01/02/2018	Bond Future		Buy	225	0.00
R186 On 01/02/2018	Bond Future		Sell	225	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Buy	246	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	246	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Sell	246	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Buy	246	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Buy	246	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Sell	246	0.00
R186 On 01/02/2018	Bond Future		Buy	286	0.00
R186 On 01/02/2018	Bond Future		Sell	286	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Sell	946	0.00
R186 On 03/05/2018	Bond Future	8.69	Call Buy	946	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Buy	946	0.00
R186 On 03/05/2018	Bond Future	9.19	Call Sell	946	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Sell	946	0.00
R186 On 03/05/2018	Bond Future	9.72	Put Buy	946	0.00
R186 On 01/02/2018	Bond Future		Buy	1,632	0.00
R186 On 01/02/2018	Bond Future		Sell	1,632	0.00
R186 On 01/02/2018	Bond Future		Buy	2,500	0.00
R186 On 01/02/2018	Bond Future		Sell	2,500	0.00
R186 On 01/02/2018	Bond Future		Buy	2,500	0.00
R186 On 01/02/2018	Bond Future		Sell	2,500	0.00

#### R202 Bond Future

R202 On 01/02/2018	Bond Future		Buy	3	0.00
R202 On 01/02/2018	Bond Future		Sell	3	0.00
R202 On 01/02/2018	Bond Future		Buy	3	0.00
R202 On 01/02/2018	Bond Future		Sell	3	0.00

#### R2040 Bond Future

2040 On 01/02/2018	Bond Future		Sell	30	0.00
2040 On 01/02/2018	Bond Future		Buy	30	0.00
2040 On 01/02/2018	Bond Future		Sell	212	0.00
2040 On 01/02/2018	Bond Future		Buy	212	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 01/02/2018	Bond Future		Sell	300	0.00
2040 On 01/02/2018	Bond Future		Buy	300	0.00
2040 On 01/02/2018	Bond Future		Buy	542	0.00
2040 On 01/02/2018	Bond Future		Sell	542	0.00
<b>R208 Bond Futures</b>					
R208 On 01/02/2018	Bond Future		Buy	24	0.00
R208 On 01/02/2018	Bond Future		Sell	24	0.00
R208 On 01/02/2018	Bond Future		Buy	82	0.00
R208 On 01/02/2018	Bond Future		Sell	82	0.00
R208 On 01/02/2018	Bond Future		Buy	544	0.00
R208 On 01/02/2018	Bond Future		Sell	544	0.00
R208 On 01/02/2018	Bond Future		Buy	650	0.00
R208 On 01/02/2018	Bond Future		Sell	650	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Buy	33	0.00
R209 On 01/02/2018	Bond Future		Sell	33	0.00
R209 On 01/02/2018	Bond Future		Buy	46	0.00
R209 On 01/02/2018	Bond Future		Sell	46	0.00
R209 On 01/02/2018	Bond Future		Buy	74	0.00
R209 On 01/02/2018	Bond Future		Sell	74	0.00
R209 On 01/02/2018	Bond Future		Buy	74	0.00
R209 On 01/02/2018	Bond Future		Sell	74	0.00
R209 On 01/02/2018	Bond Future		Buy	525	0.00
R209 On 01/02/2018	Bond Future		Sell	525	0.00
R209 On 01/02/2018	Bond Future		Sell	1,100	0.00
R209 On 01/02/2018	Bond Future		Buy	1,100	0.00
R209 On 01/02/2018	Bond Future		Buy	1,296	0.00
R209 On 01/02/2018	Bond Future		Sell	1,296	0.00
R209 On 01/02/2018	Bond Future		Sell	3,000	0.00
R209 On 01/02/2018	Bond Future		Buy	3,000	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>21,158</b>	<b>0.00</b>