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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/12/2017

TO DATE : 22/12/2017

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

ALBI On 01/02/2018	Index Future		Buy	3	0.00
ALBI On 01/02/2018	Index Future		Sell	3	0.00
ALBI On 01/02/2018	Index Future		Sell	3	0.00
ALBI On 01/02/2018	Index Future		Buy	3	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	276	0.00
R186 On 01/02/2018	Bond Future		Sell	276	0.00
R186 On 01/02/2018	Bond Future		Sell	393	0.00
R186 On 01/02/2018	Bond Future		Buy	393	0.00
R186 On 01/02/2018	Bond Future		Buy	394	0.00
R186 On 01/02/2018	Bond Future		Sell	394	0.00
R186 On 01/02/2018	Bond Future		Buy	486	0.00
R186 On 01/02/2018	Bond Future		Sell	486	0.00

R186 On 01/02/2018	Bond Future	Buy	637	0.00
R186 On 01/02/2018	Bond Future	Sell	637	0.00
R186 On 01/02/2018	Bond Future	Buy	764	0.00
R186 On 01/02/2018	Bond Future	Sell	764	0.00
R186 On 01/02/2018	Bond Future	Buy	1,162	0.00
R186 On 01/02/2018	Bond Future	Sell	1,162	0.00
R186 On 01/02/2018	Bond Future	Buy	1,697	0.00
R186 On 01/02/2018	Bond Future	Sell	1,697	0.00
R186 On 01/02/2018	Bond Future	Buy	4,157	0.00
R186 On 01/02/2018	Bond Future	Sell	4,157	0.00
R186 On 01/02/2018	Bond Future	Sell	9,573	0.00
R186 On 01/02/2018	Bond Future	Buy	9,573	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future	Buy	199	0.00
2032 On 01/02/2018	Bond Future	Sell	199	0.00
2032 On 01/02/2018	Bond Future	Buy	294	0.00
2032 On 01/02/2018	Bond Future	Sell	294	0.00
2032 On 01/02/2018	Bond Future	Buy	302	0.00
2032 On 01/02/2018	Bond Future	Sell	302	0.00
2032 On 01/02/2018	Bond Future	Sell	795	0.00
2032 On 01/02/2018	Bond Future	Buy	795	0.00

R2035 Bond Future

R035 On 01/02/2018	Bond Future	Buy	180	0.00
R035 On 01/02/2018	Bond Future	Sell	180	0.00
R035 On 01/02/2018	Bond Future	Buy	300	0.00
R035 On 01/02/2018	Bond Future	Sell	300	0.00
R035 On 01/02/2018	Bond Future	Sell	480	0.00
R035 On 01/02/2018	Bond Future	Buy	480	0.00

R2037 Bond Future

2037 On 01/02/2018	Bond Future	Buy	540	0.00
2037 On 01/02/2018	Bond Future	Sell	540	0.00
2037 On 01/02/2018	Bond Future	Buy	1,164	0.00
2037 On 01/02/2018	Bond Future	Sell	1,164	0.00
2037 On 01/02/2018	Bond Future	Buy	1,164	0.00
2037 On 01/02/2018	Bond Future	Sell	1,164	0.00
2037 On 01/02/2018	Bond Future	Buy	7,601	0.00
2037 On 01/02/2018	Bond Future	Sell	7,601	0.00
2037 On 01/02/2018	Bond Future	Buy	8,141	0.00
2037 On 01/02/2018	Bond Future	Sell	8,141	0.00

R2044 Bond Future

2044 On 01/02/2018	Bond Future	Sell	23	0.00
2044 On 01/02/2018	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 01/02/2018			Sell	23	0.00
2044 On 01/02/2018			Buy	23	0.00
R207 Bond Future					
R207 On 01/02/2018			Sell	22	0.00
R207 On 01/02/2018			Buy	22	0.00
R207 On 01/02/2018			Buy	22	0.00
R207 On 01/02/2018			Sell	22	0.00
R209 Bond Future					
R209 On 01/02/2018	9.52	Call	Buy	57	0.00
R209 On 01/02/2018	9.52	Call	Sell	57	0.00
R209 On 01/02/2018	9.52	Call	Buy	57	0.00
R209 On 01/02/2018	9.52	Call	Sell	57	0.00
R209 On 01/02/2018	10.22	Put	Buy	57	0.00
R209 On 01/02/2018	10.22	Put	Sell	57	0.00
R209 On 01/02/2018	10.22	Put	Buy	57	0.00
R209 On 01/02/2018	10.22	Put	Sell	57	0.00
R209 On 01/02/2018	9.87	Put	Sell	57	0.00
R209 On 01/02/2018	9.87	Put	Buy	57	0.00
R209 On 01/02/2018	9.87	Put	Buy	57	0.00
R209 On 01/02/2018	9.87	Put	Sell	57	0.00
R209 On 01/02/2018			Buy	71	0.00
R209 On 01/02/2018			Sell	71	0.00
R209 On 01/02/2018			Buy	105	0.00
R209 On 01/02/2018			Sell	105	0.00
R209 On 01/02/2018	9.33	Call	Buy	123	0.00
R209 On 01/02/2018	9.33	Call	Sell	123	0.00
R209 On 01/02/2018	9.33	Call	Buy	123	0.00
R209 On 01/02/2018	9.33	Call	Sell	123	0.00
R209 On 01/02/2018	9.59	Put	Sell	123	0.00
R209 On 01/02/2018	9.59	Put	Buy	123	0.00
R209 On 01/02/2018	9.59	Put	Sell	123	0.00
R209 On 01/02/2018	9.59	Put	Buy	123	0.00
R209 On 01/02/2018	9.88	Put	Buy	123	0.00
R209 On 01/02/2018	9.88	Put	Sell	123	0.00
R209 On 01/02/2018	9.88	Put	Sell	123	0.00
R209 On 01/02/2018	9.88	Put	Buy	123	0.00
R209 On 01/11/2018	9.34	Call	Sell	180	0.00
R209 On 01/11/2018	9.34	Call	Buy	180	0.00
R209 On 01/11/2018	9.34	Call	Buy	180	0.00

R209 On 01/11/2018	Bond Future	9.34	Call	Sell	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	180	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	180	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	180	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Buy	180	0.00
R209 On 01/11/2018	Bond Future	9.94	Put	Sell	180	0.00
R209 On 01/11/2018	Bond Future	10.57	Put	Sell	180	0.00
R209 On 01/11/2018	Bond Future	10.57	Put	Buy	180	0.00
R209 On 01/11/2018	Bond Future	10.57	Put	Buy	180	0.00
R209 On 01/11/2018	Bond Future	10.57	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Buy	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	180	0.00
R209 On 01/02/2018	Bond Future			Buy	1,154	0.00
R209 On 01/02/2018	Bond Future			Sell	1,154	0.00
R209 On 01/02/2018	Bond Future			Buy	2,913	0.00
R209 On 01/02/2018	Bond Future			Sell	2,913	0.00
R209 On 01/02/2018	Bond Future			Buy	2,940	0.00
R209 On 01/02/2018	Bond Future			Sell	2,940	0.00
R209 On 01/02/2018	Bond Future			Sell	7,183	0.00
R209 On 01/02/2018	Bond Future			Buy	7,183	0.00

Grand Total for Daily Detailed Turnover:

59,481

0.00