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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/01/2019

TO DATE : 18/01/2019

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

ALBI On 07/02/2019	Index Future		Sell	238	0.00
ALBI On 07/02/2019	Index Future		Buy	238	0.00
ALBI On 07/02/2019	Index Future		Sell	238	0.00
ALBI On 07/02/2019	Index Future		Buy	238	0.00
ALBI On 02/05/2019	Index Future		Sell	238	0.00
ALBI On 02/05/2019	Index Future		Buy	238	0.00
ALBI On 02/05/2019	Index Future		Buy	238	0.00
ALBI On 02/05/2019	Index Future		Sell	238	0.00
ALBI On 07/02/2019	Index Future		Buy	513	0.00
ALBI On 07/02/2019	Index Future		Sell	513	0.00
ALBI On 02/05/2019	Index Future		Buy	513	0.00
ALBI On 02/05/2019	Index Future		Sell	513	0.00

ES33 Bond Future

ES33 On 07/02/2019	Bond Future	Buy	11	0.00
ES33 On 07/02/2019	Bond Future	Sell	11	0.00
ES33 On 07/02/2019	Bond Future	Buy	53	0.00
ES33 On 07/02/2019	Bond Future	Sell	53	0.00
ES33 On 07/02/2019	Bond Future	Buy	80	0.00
ES33 On 07/02/2019	Bond Future	Sell	80	0.00
ES33 On 07/02/2019	Bond Future	Buy	350	0.00
ES33 On 07/02/2019	Bond Future	Sell	350	0.00
ES33 On 02/05/2019	Bond Future	Buy	350	0.00
ES33 On 02/05/2019	Bond Future	Sell	350	0.00
ES33 On 02/05/2019	Bond Future	Sell	350	0.00
ES33 On 02/05/2019	Bond Future	Buy	350	0.00
ES33 On 07/02/2019	Bond Future	Sell	494	0.00
ES33 On 07/02/2019	Bond Future	Buy	494	0.00

ES42 Bond Future

ES42 On 07/02/2019	Bond Future	Buy	10	0.00
ES42 On 07/02/2019	Bond Future	Sell	10	0.00
ES42 On 07/02/2019	Bond Future	Buy	10	0.00
ES42 On 07/02/2019	Bond Future	Sell	10	0.00
ES42 On 02/05/2019	Bond Future	Sell	10	0.00
ES42 On 02/05/2019	Bond Future	Buy	10	0.00
ES42 On 02/05/2019	Bond Future	Sell	10	0.00
ES42 On 02/05/2019	Bond Future	Buy	10	0.00
ES42 On 07/02/2019	Bond Future	Buy	124	0.00
ES42 On 07/02/2019	Bond Future	Sell	124	0.00
ES42 On 02/05/2019	Bond Future	Sell	124	0.00
ES42 On 02/05/2019	Bond Future	Buy	124	0.00
ES42 On 07/02/2019	Bond Future	Buy	147	0.00
ES42 On 07/02/2019	Bond Future	Sell	147	0.00
ES42 On 02/05/2019	Bond Future	Sell	147	0.00
ES42 On 02/05/2019	Bond Future	Buy	147	0.00
ES42 On 02/05/2019	Bond Future	Sell	240	0.00
ES42 On 02/05/2019	Bond Future	Buy	240	0.00
ES42 On 07/02/2019	Bond Future	Buy	328	0.00
ES42 On 07/02/2019	Bond Future	Sell	328	0.00
ES42 On 02/05/2019	Bond Future	Sell	328	0.00
ES42 On 02/05/2019	Bond Future	Buy	328	0.00
ES42 On 07/02/2019	Bond Future	Buy	400	0.00
ES42 On 07/02/2019	Bond Future	Sell	400	0.00
ES42 On 07/02/2019	Bond Future	Buy	400	0.00
ES42 On 07/02/2019	Bond Future	Sell	400	0.00
ES42 On 02/05/2019	Bond Future	Sell	400	0.00
ES42 On 02/05/2019	Bond Future	Buy	400	0.00
ES42 On 02/05/2019	Bond Future	Sell	400	0.00
ES42 On 02/05/2019	Bond Future	Buy	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 07/02/2019	Bond Future		Buy	420	0.00
ES42 On 07/02/2019	Bond Future		Sell	420	0.00
ES42 On 02/05/2019	Bond Future		Sell	420	0.00
ES42 On 02/05/2019	Bond Future		Buy	420	0.00
ES42 On 07/02/2019	Bond Future		Buy	480	0.00
ES42 On 07/02/2019	Bond Future		Sell	480	0.00
ES42 On 02/05/2019	Bond Future		Sell	480	0.00
ES42 On 02/05/2019	Bond Future		Buy	480	0.00
ES42 On 07/02/2019	Bond Future		Sell	490	0.00
ES42 On 07/02/2019	Bond Future		Buy	490	0.00
ES42 On 07/02/2019	Bond Future		Buy	610	0.00
ES42 On 07/02/2019	Bond Future		Sell	610	0.00
ES42 On 02/05/2019	Bond Future		Sell	610	0.00
ES42 On 02/05/2019	Bond Future		Buy	610	0.00
ES42 On 07/02/2019	Bond Future		Buy	820	0.00
ES42 On 07/02/2019	Bond Future		Sell	820	0.00
ES42 On 02/05/2019	Bond Future		Sell	820	0.00
ES42 On 02/05/2019	Bond Future		Buy	820	0.00
ES42 On 07/02/2019	Bond Future		Buy	930	0.00
ES42 On 07/02/2019	Bond Future		Sell	930	0.00
ES42 On 02/05/2019	Bond Future		Sell	930	0.00
ES42 On 02/05/2019	Bond Future		Buy	930	0.00
ES42 On 02/05/2019	Bond Future		Sell	4,919	0.00
ES42 On 02/05/2019	Bond Future		Buy	4,919	0.00
ES42 On 07/02/2019	Bond Future		Buy	5,169	0.00
ES42 On 07/02/2019	Bond Future		Sell	5,169	0.00

I2025 Bond Future

2025 On 07/02/2019	Bond Future		Buy	21	0.00
2025 On 07/02/2019	Bond Future		Sell	21	0.00
2025 On 07/02/2019	Bond Future		Sell	21	0.00
2025 On 07/02/2019	Bond Future		Buy	21	0.00
2025 On 02/05/2019	Bond Future		Buy	21	0.00
2025 On 02/05/2019	Bond Future		Sell	21	0.00
2025 On 02/05/2019	Bond Future		Buy	21	0.00
2025 On 02/05/2019	Bond Future		Sell	21	0.00

I2029 Bond Future

2029 On 07/02/2019	Bond Future		Buy	562	0.00
2029 On 07/02/2019	Bond Future		Sell	562	0.00
2029 On 02/05/2019	Bond Future		Sell	562	0.00

2029 On 02/05/2019	Bond Future	Buy	562	0.00
2029 On 07/02/2019	Bond Future	Buy	1,006	0.00
2029 On 07/02/2019	Bond Future	Sell	1,006	0.00
2029 On 02/05/2019	Bond Future	Sell	1,006	0.00
2029 On 02/05/2019	Bond Future	Buy	1,006	0.00
2029 On 07/02/2019	Bond Future	Sell	1,568	0.00
2029 On 07/02/2019	Bond Future	Buy	1,568	0.00
2029 On 02/05/2019	Bond Future	Sell	1,568	0.00
2029 On 02/05/2019	Bond Future	Buy	1,568	0.00

I2033 Bond Future

2033 On 07/02/2019	Bond Future	Buy	188	0.00
2033 On 07/02/2019	Bond Future	Sell	188	0.00
2033 On 02/05/2019	Bond Future	Sell	188	0.00
2033 On 02/05/2019	Bond Future	Buy	188	0.00
2033 On 07/02/2019	Bond Future	Buy	1,015	0.00
2033 On 07/02/2019	Bond Future	Sell	1,015	0.00
2033 On 02/05/2019	Bond Future	Sell	1,015	0.00
2033 On 02/05/2019	Bond Future	Buy	1,015	0.00
2033 On 07/02/2019	Bond Future	Buy	2,183	0.00
2033 On 07/02/2019	Bond Future	Sell	2,183	0.00
2033 On 02/05/2019	Bond Future	Sell	2,183	0.00
2033 On 02/05/2019	Bond Future	Buy	2,183	0.00
2033 On 07/02/2019	Bond Future	Sell	3,386	0.00
2033 On 07/02/2019	Bond Future	Buy	3,386	0.00
2033 On 02/05/2019	Bond Future	Sell	3,386	0.00
2033 On 02/05/2019	Bond Future	Buy	3,386	0.00
2033 On 07/02/2019	Bond Future	Buy	5,770	0.00
2033 On 07/02/2019	Bond Future	Sell	5,770	0.00
2033 On 07/02/2019	Bond Future	Sell	5,770	0.00
2033 On 07/02/2019	Bond Future	Buy	5,770	0.00
2033 On 02/05/2019	Bond Future	Buy	5,770	0.00
2033 On 02/05/2019	Bond Future	Sell	5,770	0.00
2033 On 02/05/2019	Bond Future	Buy	5,770	0.00
2033 On 02/05/2019	Bond Future	Sell	5,770	0.00

I2038 Bond Future

2038 On 07/02/2019	Bond Future	Buy	111	0.00
2038 On 07/02/2019	Bond Future	Sell	111	0.00
2038 On 02/05/2019	Bond Future	Sell	111	0.00
2038 On 02/05/2019	Bond Future	Buy	111	0.00
2038 On 07/02/2019	Bond Future	Buy	1,705	0.00
2038 On 07/02/2019	Bond Future	Sell	1,705	0.00
2038 On 02/05/2019	Bond Future	Sell	1,705	0.00
2038 On 02/05/2019	Bond Future	Buy	1,705	0.00
2038 On 07/02/2019	Bond Future	Buy	2,213	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 07/02/2019			Sell	2,213	0.00
2038 On 02/05/2019			Sell	2,213	0.00
2038 On 02/05/2019			Buy	2,213	0.00
2038 On 07/02/2019			Sell	4,029	0.00
2038 On 07/02/2019			Buy	4,029	0.00
2038 On 02/05/2019			Buy	4,029	0.00
2038 On 02/05/2019			Sell	4,029	0.00

I2046 Bond Future

2046 On 07/02/2019			Buy	34	0.00
2046 On 07/02/2019			Sell	34	0.00
2046 On 02/05/2019			Sell	34	0.00
2046 On 02/05/2019			Buy	34	0.00
2046 On 07/02/2019			Sell	154	0.00
2046 On 07/02/2019			Buy	154	0.00
2046 On 07/02/2019			Sell	154	0.00
2046 On 07/02/2019			Buy	154	0.00
2046 On 02/05/2019			Sell	154	0.00
2046 On 02/05/2019			Buy	154	0.00
2046 On 02/05/2019			Buy	154	0.00
2046 On 02/05/2019			Sell	154	0.00
2046 On 07/02/2019			Buy	422	0.00
2046 On 07/02/2019			Sell	422	0.00
2046 On 02/05/2019			Sell	422	0.00
2046 On 02/05/2019			Buy	422	0.00
2046 On 07/02/2019			Sell	456	0.00
2046 On 07/02/2019			Buy	456	0.00
2046 On 02/05/2019			Sell	456	0.00
2046 On 02/05/2019			Buy	456	0.00

I2050 Bond Future

2050 On 07/02/2019			Buy	874	0.00
2050 On 07/02/2019			Sell	874	0.00
2050 On 02/05/2019			Sell	874	0.00
2050 On 02/05/2019			Buy	874	0.00
2050 On 07/02/2019			Buy	1,348	0.00
2050 On 07/02/2019			Sell	1,348	0.00
2050 On 02/05/2019			Sell	1,348	0.00
2050 On 02/05/2019			Buy	1,348	0.00
2050 On 07/02/2019			Sell	2,222	0.00
2050 On 07/02/2019			Buy	2,222	0.00

2050 On 02/05/2019	Bond Future	Sell	2,222	0.00
2050 On 02/05/2019	Bond Future	Buy	2,222	0.00

R186 Bond Future

R186 On 07/02/2019	Bond Future	Buy	47	0.00
R186 On 07/02/2019	Bond Future	Sell	47	0.00
R186 On 07/02/2019	Bond Future	Buy	65	0.00
R186 On 07/02/2019	Bond Future	Sell	65	0.00
R186 On 07/02/2019	Bond Future	Buy	75	0.00
R186 On 07/02/2019	Bond Future	Sell	75	0.00
R186 On 07/02/2019	Bond Future	Buy	187	0.00
R186 On 07/02/2019	Bond Future	Sell	187	0.00
R186 On 07/02/2019	Bond Future	Sell	189	0.00
R186 On 07/02/2019	Bond Future	Buy	189	0.00
R186 On 07/02/2019	Bond Future	Buy	189	0.00
R186 On 07/02/2019	Bond Future	Sell	189	0.00
R186 On 02/05/2019	Bond Future	Sell	189	0.00
R186 On 02/05/2019	Bond Future	Buy	189	0.00
R186 On 02/05/2019	Bond Future	Sell	189	0.00
R186 On 02/05/2019	Bond Future	Buy	189	0.00

R197 Bond Future

R197 On 07/02/2019	Bond Future	Buy	31	0.00
R197 On 07/02/2019	Bond Future	Sell	31	0.00
R197 On 02/05/2019	Bond Future	Sell	31	0.00
R197 On 02/05/2019	Bond Future	Buy	31	0.00
R197 On 07/02/2019	Bond Future	Buy	251	0.00
R197 On 07/02/2019	Bond Future	Sell	251	0.00
R197 On 02/05/2019	Bond Future	Sell	251	0.00
R197 On 02/05/2019	Bond Future	Buy	251	0.00
R197 On 07/02/2019	Bond Future	Buy	319	0.00
R197 On 07/02/2019	Bond Future	Sell	319	0.00
R197 On 02/05/2019	Bond Future	Sell	319	0.00
R197 On 02/05/2019	Bond Future	Buy	319	0.00
R197 On 07/02/2019	Bond Future	Sell	601	0.00
R197 On 07/02/2019	Bond Future	Buy	601	0.00
R197 On 02/05/2019	Bond Future	Sell	601	0.00
R197 On 02/05/2019	Bond Future	Buy	601	0.00
R197 On 07/02/2019	Bond Future	Sell	950	0.00
R197 On 07/02/2019	Bond Future	Sell	950	0.00
R197 On 07/02/2019	Bond Future	Buy	950	0.00
R197 On 07/02/2019	Bond Future	Buy	950	0.00
R197 On 02/05/2019	Bond Future	Buy	950	0.00
R197 On 02/05/2019	Bond Future	Sell	950	0.00
R197 On 02/05/2019	Bond Future	Buy	950	0.00
R197 On 02/05/2019	Bond Future	Sell	950	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 07/02/2019	Bond Future		Sell	163	0.00
R202 On 07/02/2019	Bond Future		Buy	163	0.00
R202 On 07/02/2019	Bond Future		Buy	163	0.00
R202 On 07/02/2019	Bond Future		Sell	163	0.00
R202 On 02/05/2019	Bond Future		Buy	163	0.00
R202 On 02/05/2019	Bond Future		Sell	163	0.00
R202 On 02/05/2019	Bond Future		Sell	163	0.00
R202 On 02/05/2019	Bond Future		Buy	163	0.00
R202 On 07/02/2019	Bond Future		Sell	1,552	0.00
R202 On 07/02/2019	Bond Future		Buy	1,552	0.00
R202 On 07/02/2019	Bond Future		Sell	1,552	0.00
R202 On 07/02/2019	Bond Future		Buy	1,552	0.00
R202 On 02/05/2019	Bond Future		Sell	1,552	0.00
R202 On 02/05/2019	Bond Future		Buy	1,552	0.00
R202 On 02/05/2019	Bond Future		Buy	1,552	0.00
R202 On 02/05/2019	Bond Future		Sell	1,552	0.00
R2023 Bond Future					
R023 On 07/02/2019	Bond Future		Sell	154	0.00
R023 On 07/02/2019	Bond Future		Buy	154	0.00
R023 On 07/02/2019	Bond Future		Sell	154	0.00
R023 On 07/02/2019	Bond Future		Buy	154	0.00
R023 On 02/05/2019	Bond Future		Sell	226	0.00
R023 On 02/05/2019	Bond Future		Buy	226	0.00
R023 On 02/05/2019	Bond Future		Buy	226	0.00
R023 On 02/05/2019	Bond Future		Sell	226	0.00
R2030 Bond Future					
2030 On 02/05/2019	Bond Future		Buy	93	0.00
2030 On 02/05/2019	Bond Future		Sell	93	0.00
2030 On 02/05/2019	Bond Future		Sell	93	0.00
2030 On 02/05/2019	Bond Future		Buy	93	0.00
2030 On 07/02/2019	Bond Future		Buy	147	0.00
2030 On 07/02/2019	Bond Future		Sell	147	0.00
2030 On 07/02/2019	Bond Future		Buy	147	0.00
2030 On 07/02/2019	Bond Future		Sell	147	0.00
R2037 Bond Future					
2037 On 07/02/2019	Bond Future		Buy	40	0.00

2037 On 07/02/2019	Bond Future	Sell	40	0.00
2037 On 07/02/2019	Bond Future	Buy	40	0.00
2037 On 07/02/2019	Bond Future	Sell	40	0.00
2037 On 02/05/2019	Bond Future	Buy	149	0.00
2037 On 02/05/2019	Bond Future	Sell	149	0.00
2037 On 02/05/2019	Bond Future	Sell	149	0.00
2037 On 02/05/2019	Bond Future	Buy	149	0.00

R2040 Bond Future

2040 On 07/02/2019	Bond Future	Sell	25	0.00
2040 On 07/02/2019	Bond Future	Buy	25	0.00
2040 On 07/02/2019	Bond Future	Buy	25	0.00
2040 On 07/02/2019	Bond Future	Sell	25	0.00
2040 On 02/05/2019	Bond Future	Buy	25	0.00
2040 On 02/05/2019	Bond Future	Sell	25	0.00
2040 On 02/05/2019	Bond Future	Buy	25	0.00
2040 On 02/05/2019	Bond Future	Sell	25	0.00

R2048 Bond Future

R248 On 07/02/2019	Bond Future	Sell	8	0.00
R248 On 07/02/2019	Bond Future	Buy	8	0.00
R248 On 07/02/2019	Bond Future	Buy	8	0.00
R248 On 07/02/2019	Bond Future	Sell	8	0.00
R248 On 02/05/2019	Bond Future	Sell	34	0.00
R248 On 02/05/2019	Bond Future	Buy	34	0.00
R248 On 02/05/2019	Bond Future	Sell	34	0.00
R248 On 02/05/2019	Bond Future	Buy	34	0.00

R207 Bond Future

R207 On 07/02/2019	Bond Future	Sell	110	0.00
R207 On 07/02/2019	Bond Future	Buy	110	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future	Sell	9	0.00
R209 On 07/02/2019	Bond Future	Buy	9	0.00
R209 On 07/02/2019	Bond Future	Sell	10	0.00
R209 On 07/02/2019	Bond Future	Buy	10	0.00
R209 On 07/02/2019	Bond Future	Sell	19	0.00
R209 On 07/02/2019	Bond Future	Buy	19	0.00
R209 On 07/02/2019	Bond Future	Sell	133	0.00
R209 On 07/02/2019	Bond Future	Buy	133	0.00
R209 On 07/02/2019	Bond Future	Sell	171	0.00
R209 On 07/02/2019	Bond Future	Buy	171	0.00

R210 Bond Future

R210 On 07/02/2019	Bond Future	Buy	190	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 07/02/2019	Bond Future		Sell	190	0.00
R210 On 02/05/2019	Bond Future		Sell	190	0.00
R210 On 02/05/2019	Bond Future		Buy	190	0.00
R210 On 07/02/2019	Bond Future		Buy	336	0.00
R210 On 07/02/2019	Bond Future		Sell	336	0.00
R210 On 02/05/2019	Bond Future		Sell	336	0.00
R210 On 02/05/2019	Bond Future		Buy	336	0.00
R210 On 07/02/2019	Bond Future		Sell	526	0.00
R210 On 07/02/2019	Bond Future		Buy	526	0.00
R210 On 02/05/2019	Bond Future		Sell	526	0.00
R210 On 02/05/2019	Bond Future		Buy	526	0.00
Grand Total for Daily Detailed Turnover:				112,818	0.00