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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/07/2020 **TO DATE : 20/07/2020**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/11/2020 Index Future			Buy	2	0.00
ALBI On 05/11/2020 Index Future			Sell	2	0.00
ALBI On 05/11/2020 Index Future			Buy	2	0.00
ALBI On 05/11/2020 Index Future			Sell	2	0.00
Govi Total Return Index					
GOVI On 06/08/2020 GOVI			Buy	1	0.00
GOVI On 06/08/2020 GOVI			Sell	1	0.00
R186 Bond Future					
R186 On 06/08/2020 Bond Future			Sell	15	0.00
R186 On 06/08/2020 Bond Future			Buy	15	0.00
R186 On 06/08/2020 Bond Future			Buy	15	0.00

R186 On 06/08/2020	Bond Future	Sell	15	0.00
R186 On 06/08/2020	Bond Future	Sell	19	0.00
R186 On 06/08/2020	Bond Future	Buy	19	0.00
R186 On 06/08/2020	Bond Future	Sell	19	0.00
R186 On 06/08/2020	Bond Future	Buy	19	0.00
Grand Total for Daily Detailed Turnover:			**73**	**0.00**