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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/03/2019 **TO DATE : 19/03/2019**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index						
ALBI On 01/08/2019	Index Future			Sell	8	0.00
ALBI On 01/08/2019	Index Future			Buy	8	0.00
ALBI On 01/08/2019	Index Future			Sell	12	0.00
ALBI On 01/08/2019	Index Future			Buy	12	0.00
ALBI On 01/08/2019	Index Future			Buy	20	0.00
ALBI On 01/08/2019	Index Future			Sell	20	0.00
I2046 Bond Future						
2046 On 02/05/2019	Bond Future			Buy	6	0.00
2046 On 02/05/2019	Bond Future			Sell	6	0.00
2046 On 02/05/2019	Bond Future			Sell	6	0.00
2046 On 02/05/2019	Bond Future			Buy	6	0.00
R2032 Bond Future						

2032 On 02/05/2019	Bond Future	Buy	527	0.00
2032 On 02/05/2019	Bond Future	Sell	527	0.00
2032 On 02/05/2019	Bond Future	Buy	845	0.00
2032 On 02/05/2019	Bond Future	Sell	845	0.00
2032 On 02/05/2019	Bond Future	Sell	1,372	0.00
2032 On 02/05/2019	Bond Future	Buy	1,372	0.00
R2035 Bond Future				
R035 On 02/05/2019	Bond Future	Sell	5	0.00
R035 On 02/05/2019	Bond Future	Buy	5	0.00
R035 On 02/05/2019	Bond Future	Buy	30	0.00
R035 On 02/05/2019	Bond Future	Sell	30	0.00
R035 On 02/05/2019	Bond Future	Sell	40	0.00
R035 On 02/05/2019	Bond Future	Buy	40	0.00
R035 On 02/05/2019	Bond Future	Buy	45	0.00
R035 On 02/05/2019	Bond Future	Sell	45	0.00
Grand Total for Daily Detailed Turnover:			**2,916**	**0.00**