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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2019 **TO DATE : 28/06/2019**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 01/08/2019 Index Future			Sell	3	0.00
ALBI On 01/08/2019 Index Future			Buy	3	0.00
ALBI On 01/08/2019 Index Future			Buy	14	0.00
ALBI On 01/08/2019 Index Future			Sell	14	0.00
ALBI On 01/08/2019 Index Future			Buy	17	0.00
ALBI On 01/08/2019 Index Future			Sell	17	0.00
Govi Total Return Index					
GOVI On 01/08/2019 GOVI			Sell	4	0.00
GOVI On 01/08/2019 GOVI			Buy	4	0.00
GOVI On 01/08/2019 GOVI			Buy	4	0.00
GOVI On 01/08/2019 GOVI			Sell	4	0.00
R2044 Bond Future					

2044 On 01/08/2019	Bond Future	Buy	1	0.00
2044 On 01/08/2019	Bond Future	Sell	1	0.00
2044 On 01/08/2019	Bond Future	Buy	2	0.00
2044 On 01/08/2019	Bond Future	Sell	2	0.00
2044 On 01/08/2019	Bond Future	Buy	20	0.00
2044 On 01/08/2019	Bond Future	Sell	20	0.00
2044 On 01/08/2019	Bond Future	Buy	20	0.00
2044 On 01/08/2019	Bond Future	Sell	20	0.00
2044 On 01/08/2019	Bond Future	Buy	21	0.00
2044 On 01/08/2019	Bond Future	Sell	21	0.00
2044 On 01/08/2019	Bond Future	Buy	126	0.00
2044 On 01/08/2019	Bond Future	Sell	126	0.00
2044 On 01/08/2019	Bond Future	Sell	150	0.00
2044 On 01/08/2019	Bond Future	Buy	150	0.00
R209 Bond Future				
R209 On 01/08/2019	Bond Future	Buy	97	0.00
R209 On 01/08/2019	Bond Future	Sell	97	0.00
R209 On 01/08/2019	Bond Future	Sell	97	0.00
R209 On 01/08/2019	Bond Future	Buy	97	0.00
Grand Total for Daily Detailed Turnover:			**576**	**0.00**