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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 09/05/2022

TO DATE : 09/05/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/08/2022	Index Future		Sell	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00
ALBI On 04/08/2022	Index Future		Sell	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00
ALBI On 04/08/2022	Index Future		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 04/08/2022	Bond Future		Buy	1	0.00
R186 On 04/08/2022	Bond Future		Sell	1	0.00
R186 On 04/08/2022	Bond Future		Buy	1	0.00
R186 On 04/08/2022	Bond Future		Sell	1	0.00

**R2023 Bond Future**

R023 On 04/08/2022	Bond Future	Sell	7	0.00
R023 On 04/08/2022	Bond Future	Buy	7	0.00

**R2030 Bond Future**

2030 On 04/08/2022	Bond Future	Buy	52	0.00
2030 On 04/08/2022	Bond Future	Sell	52	0.00
2030 On 04/08/2022	Bond Future	Sell	61	0.00
2030 On 04/08/2022	Bond Future	Buy	61	0.00
2030 On 04/08/2022	Bond Future	Buy	68	0.00
2030 On 04/08/2022	Bond Future	Sell	68	0.00

**R2032 Bond Future**

2032 On 04/08/2022	Bond Future	Sell	10	0.00
2032 On 04/08/2022	Bond Future	Buy	10	0.00
2032 On 03/11/2022	Bond Future	Buy	30	0.00
2032 On 03/11/2022	Bond Future	Sell	30	0.00
2032 On 03/11/2022	Bond Future	Sell	30	0.00
2032 On 03/11/2022	Bond Future	Buy	30	0.00

**R2037 Bond Future**

2037 On 04/08/2022	Bond Future	Sell	2	0.00
2037 On 04/08/2022	Bond Future	Buy	2	0.00
2037 On 04/08/2022	Bond Future	Buy	2	0.00
2037 On 04/08/2022	Bond Future	Sell	2	0.00

**R209 Bond Future**

R209 On 04/08/2022	Bond Future	Buy	11	0.00
R209 On 04/08/2022	Bond Future	Sell	11	0.00
R209 On 04/08/2022	Bond Future	Buy	17	0.00
R209 On 04/08/2022	Bond Future	Sell	17	0.00
R209 On 04/08/2022	Bond Future	Buy	144	0.00
R209 On 04/08/2022	Bond Future	Sell	144	0.00
R209 On 04/08/2022	Bond Future	Buy	156	0.00
R209 On 04/08/2022	Bond Future	Sell	156	0.00
R209 On 04/08/2022	Bond Future	Buy	328	0.00
R209 On 04/08/2022	Bond Future	Sell	328	0.00

**Grand Total for Daily Detailed Turnover: 923 0.00**