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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/02/2023

TO DATE : 13/02/2023

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| <b>R186 Bond Future</b>  |             |     |          |                  |      |
| R186 On 04/05/2023       | Bond Future |     | Buy      | 25               | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Sell     | 25               | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Buy      | 80               | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Sell     | 80               | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Buy      | 225              | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Sell     | 225              | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Buy      | 250              | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Sell     | 250              | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Buy      | 250              | 0.00 |
| R186 On 04/05/2023       | Bond Future |     | Sell     | 250              | 0.00 |
| <b>R2032 Bond Future</b> |             |     |          |                  |      |
| 2032 On 04/05/2023       | Bond Future |     | Buy      | 4                | 0.00 |

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|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 04/05/2023 | Bond Future | Sell | 4   | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Sell | 19  | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Buy  | 19  | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Sell | 86  | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Buy  | 86  | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Buy  | 105 | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Sell | 105 | 0.00 |

**R2044 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| 2044 On 04/05/2023 | Bond Future | Sell | 1 | 0.00 |
| 2044 On 04/05/2023 | Bond Future | Buy  | 1 | 0.00 |
| 2044 On 04/05/2023 | Bond Future | Sell | 1 | 0.00 |
| 2044 On 04/05/2023 | Bond Future | Buy  | 1 | 0.00 |

**R209 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R209 On 02/11/2023 | Bond Future | Buy  | 115 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Sell | 115 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Buy  | 115 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Sell | 115 | 0.00 |

**R213 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R213 On 02/11/2023 | Bond Future | Buy  | 8  | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 8  | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy  | 8  | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 8  | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy  | 19 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 19 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy  | 19 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 19 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy  | 31 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 31 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy  | 85 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 85 | 0.00 |

**Grand Total for Daily Detailed Turnover: 1,446 0.00**