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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/01/2023

TO DATE : 03/01/2023

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### I2046 Bond Future

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2046 On 04/05/2023 | Bond Future |  | Buy  | 26  | 0.00 |
| 2046 On 04/05/2023 | Bond Future |  | Sell | 26  | 0.00 |
| 2046 On 04/05/2023 | Bond Future |  | Sell | 26  | 0.00 |
| 2046 On 04/05/2023 | Bond Future |  | Buy  | 26  | 0.00 |
| 2046 On 02/02/2023 | Bond Future |  | Sell | 113 | 0.00 |
| 2046 On 02/02/2023 | Bond Future |  | Buy  | 113 | 0.00 |
| 2046 On 02/02/2023 | Bond Future |  | Sell | 113 | 0.00 |
| 2046 On 02/02/2023 | Bond Future |  | Buy  | 113 | 0.00 |

#### I2050 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| 2050 On 02/02/2023 | Bond Future |  | Buy  | 23 | 0.00 |
| 2050 On 02/02/2023 | Bond Future |  | Sell | 23 | 0.00 |
| 2050 On 02/02/2023 | Bond Future |  | Sell | 23 | 0.00 |

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|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2050 On 02/02/2023 | Bond Future | Buy  | 23  | 0.00 |
| 2050 On 04/05/2023 | Bond Future | Sell | 113 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | Buy  | 113 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | Sell | 113 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | Buy  | 113 | 0.00 |

**New Inflation Linked Index**

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| IGOV On 02/02/2023 | Index Future | Buy  | 1  | 0.00 |
| IGOV On 02/02/2023 | Index Future | Sell | 1  | 0.00 |
| IGOV On 02/02/2023 | Index Future | Buy  | 5  | 0.00 |
| IGOV On 02/02/2023 | Index Future | Sell | 5  | 0.00 |
| IGOV On 02/02/2023 | Index Future | Buy  | 31 | 0.00 |
| IGOV On 02/02/2023 | Index Future | Sell | 31 | 0.00 |

**R186 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 02/02/2023 | Bond Future | Sell | 16  | 0.00 |
| R186 On 02/02/2023 | Bond Future | Buy  | 16  | 0.00 |
| R186 On 02/02/2023 | Bond Future | Buy  | 16  | 0.00 |
| R186 On 02/02/2023 | Bond Future | Sell | 16  | 0.00 |
| R186 On 04/05/2023 | Bond Future | Sell | 236 | 0.00 |
| R186 On 04/05/2023 | Bond Future | Buy  | 236 | 0.00 |
| R186 On 04/05/2023 | Bond Future | Buy  | 236 | 0.00 |
| R186 On 04/05/2023 | Bond Future | Sell | 236 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 04/05/2023 | Bond Future | Sell | 120 | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Buy  | 120 | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Sell | 120 | 0.00 |
| 2032 On 04/05/2023 | Bond Future | Buy  | 120 | 0.00 |

**R2035 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R035 On 04/05/2023 | Bond Future | Buy  | 178 | 0.00 |
| R035 On 04/05/2023 | Bond Future | Sell | 178 | 0.00 |
| R035 On 04/05/2023 | Bond Future | Sell | 178 | 0.00 |
| R035 On 04/05/2023 | Bond Future | Buy  | 178 | 0.00 |

**R2040 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2040 On 02/02/2023 | Bond Future | Sell | 516 | 0.00 |
| 2040 On 02/02/2023 | Bond Future | Buy  | 516 | 0.00 |
| 2040 On 02/02/2023 | Bond Future | Sell | 516 | 0.00 |
| 2040 On 02/02/2023 | Bond Future | Buy  | 516 | 0.00 |

**R2048 Bond Future**

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts |             |
|---|--------|-----|----------|------------------|-------------|
| R248 On 02/02/2023                              |        |     | Buy      | 1                | 0.00        |
| R248 On 02/02/2023                              |        |     | Sell     | 1                | 0.00        |
| R248 On 02/02/2023                              |        |     | Buy      | 1                | 0.00        |
| R248 On 02/02/2023                              |        |     | Sell     | 1                | 0.00        |
| R248 On 04/05/2023                              |        |     | Buy      | 149              | 0.00        |
| R248 On 04/05/2023                              |        |     | Sell     | 149              | 0.00        |
| R248 On 04/05/2023                              |        |     | Buy      | 149              | 0.00        |
| R248 On 04/05/2023                              |        |     | Sell     | 149              | 0.00        |
| <b>R213 Bond Future</b>                         |        |     |          |                  |             |
| R213 On 02/02/2023                              |        |     | Sell     | 392              | 0.00        |
| R213 On 02/02/2023                              |        |     | Buy      | 392              | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>3,411</b>     | <b>0.00</b> |