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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/12/2022

TO DATE : 12/12/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2038 On 02-Feb-2023 | | Bond Future | 2 | 140 | 0.00 |
| R186 On 02-Feb-2023 | | Bond Future | 2 | 2 | 0.00 |
| 2030 On 02-Feb-2023 | | Bond Future | 2 | 20 | 0.00 |
| R035 On 04-May-2023 | | Bond Future | 2 | 32 | 0.00 |
| 2037 On 02-Feb-2023 | | Bond Future | 2 | 10 | 0.00 |
| 2040 On 02-Feb-2023 | | Bond Future | 4 | 6,408 | 0.00 |
| 2044 On 02-Feb-2023 | | Bond Future | 13 | 1,682 | 0.00 |
| R248 On 04-May-2023 | | Bond Future | 2 | 6 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 29 | 8,300 | 0.00 |