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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/05/2023

TO DATE : 09/05/2023

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 03-Aug-2023 | | Bond Future | 1 | 88 | 0.00 |
| 2029 On 03-Aug-2023 | | Bond Future | 1 | 210 | 0.00 |
| 2050 On 03-Aug-2023 | | Bond Future | 1 | 224 | 0.00 |
| R186 On 02-Nov-2023 | | Bond Future | 7 | 2,705 | 0.00 |
| 2030 On 02-May-2024 | 11.94 Put | Bond Future | 44 | 6,434 | 0.00 |
| 2032 On 02-May-2024 | 12.90 Put | Bond Future | 42 | 5,796 | 0.00 |
| R035 On 02-Nov-2023 | | Bond Future | 5 | 3,486 | 0.00 |
| 2037 On 03-Aug-2023 | | Bond Future | 1 | 492 | 0.00 |
| 2044 On 03-Aug-2023 | | Bond Future | 2 | 6 | 0.00 |
| R248 On 03-Aug-2023 | | Bond Future | 3 | 3,900 | 0.00 |
| R209 On 03-Aug-2023 | | Bond Future | 2 | 500 | 0.00 |
| R210 On 03-Aug-2023 | | Bond Future | 1 | 254 | 0.00 |
| R214 On 03-Aug-2023 | | Bond Future | 1 | 200 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 111 | 24,295 | 0.00 |