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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/06/2023

TO DATE : 05/06/2023

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 02-Nov-2023 | | Bond Future | 5 | 644 | 0.00 |
| 2030 On 03-Aug-2023 | | Bond Future | 3 | 3,520 | 0.00 |
| 2032 On 03-Aug-2023 | | Bond Future | 3 | 130 | 0.00 |
| R035 On 03-Aug-2023 | | Bond Future | 8 | 724 | 0.00 |
| 2037 On 03-Aug-2023 | | Bond Future | 1 | 1,500 | 0.00 |
| 2044 On 03-Aug-2023 | | Bond Future | 1 | 10 | 0.00 |
| R053 On 02-Nov-2023 | | Bond Future | 2 | 2,698 | 0.00 |
| R209 On 03-Aug-2023 | | Bond Future | 2 | 92 | 0.00 |
| R213 On 02-Nov-2023 | | Bond Future | 2 | 130 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 27 | 9,448 | 0.00 |

