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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/12/2022

TO DATE : 08/12/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 02-Feb-2023 | | Index Future | 2 | 8 | 0.00 |
| 2025 On 02-Feb-2023 | | Bond Future | 2 | 36 | 0.00 |
| R186 On 02-Feb-2023 | | Bond Future | 3 | 147 | 0.00 |
| 2030 On 02-Feb-2023 | | Bond Future | 2 | 6 | 0.00 |
| 2037 On 02-Feb-2023 | | Bond Future | 2 | 68 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 11 | 265 | 0.00 |