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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/02/2023

TO DATE : 01/02/2023

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|---------------------|------------|-------------|--------------|------------------|------|
| 2033 On 04-May-2023 | | Bond Future | 4 | 312 | 0.00 |
| 2038 On 04-May-2023 | | Bond Future | 4 | 292 | 0.00 |
| 2050 On 04-May-2023 | | Bond Future | 4 | 200 | 0.00 |
| R186 On 02-Nov-2023 | | Bond Future | 10 | 913 | 0.00 |
| R197 On 04-May-2023 | | Bond Future | 4 | 108 | 0.00 |
| 2030 On 04-May-2023 | | Bond Future | 34 | 3,531 | 0.00 |
| 2032 On 04-May-2023 | | Bond Future | 27 | 5,687 | 0.00 |
| R035 On 04-May-2023 | | Bond Future | 32 | 5,177 | 0.00 |
| 2037 On 04-May-2023 | | Bond Future | 19 | 1,852 | 0.00 |
| 2040 On 04-May-2023 | | Bond Future | 14 | 1,162 | 0.00 |
| 2044 On 04-May-2023 | | Bond Future | 29 | 8,666 | 0.00 |
| R248 On 04-May-2023 | | Bond Future | 55 | 19,500 | 0.00 |
| R209 On 04-May-2023 | | Bond Future | 5 | 443 | 0.00 |
| R213 On 04-May-2023 | | Bond Future | 11 | 507 | 0.00 |
| R214 On 04-May-2023 | | Bond Future | 22 | 9,264 | 0.00 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts |
|--|-------------------|----------------|-------------------------|-------------------------|
| Grand Total for Daily Turnover Summary: | | | 274 | 57,614 |
| | | | | 0.00 |
