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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/05/2023

TO DATE : 29/05/2023

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|------------------------------------------------|------------|-------------|--------------|------------------|-------------|
| R186 On 03-Aug-2023 | | Bond Future | 1 | 70 | 0.00 |
| 2030 On 02-Nov-2023 | | Bond Future | 12 | 2,116 | 0.00 |
| 2032 On 03-Aug-2023 | | Bond Future | 8 | 3,202 | 0.00 |
| R035 On 02-Nov-2023 | | Bond Future | 2 | 16 | 0.00 |
| 2037 On 01-Feb-2024 | 12.09 Call | Bond Future | 7 | 15,050 | 0.00 |
| 2040 On 03-Aug-2023 | | Bond Future | 5 | 640 | 0.00 |
| 2044 On 03-Aug-2023 | | Bond Future | 11 | 705 | 0.00 |
| R248 On 02-Nov-2023 | 11.80 Call | Bond Future | 21 | 1,320 | 0.00 |
| R209 On 02-Nov-2023 | | Bond Future | 3 | 1,010 | 0.00 |
| R213 On 02-Nov-2023 | | Bond Future | 4 | 820 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 74 | 24,949 | 0.00 |