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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/08/2023

TO DATE : 14/08/2023

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 02-Nov-2023                            |            | Bond Future | 1            | 560              | 0.00        |
| 2030 On 02-Nov-2023                            |            | Bond Future | 3            | 462              | 0.00        |
| 2032 On 02-Nov-2023                            |            | Bond Future | 15           | 8,708            | 0.00        |
| R035 On 02-Nov-2023                            |            | Bond Future | 1            | 220              | 0.00        |
| 2040 On 01-Feb-2024                            |            | Bond Future | 17           | 2,812            | 0.00        |
| R248 On 02-Nov-2023                            |            | Bond Future | 5            | 14               | 0.00        |
| R214 On 02-Nov-2023                            |            | Bond Future | 6            | 2,900            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>48</b>    | <b>15,676</b>    | <b>0.00</b> |