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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/01/2022

TO DATE : 13/01/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 03-Feb-2022 | | Index Future | 2 | 10 | 0.00 |
| 2046 On 05-May-2022 | | Bond Future | 3 | 2,590 | 0.00 |
| R186 On 05-May-2022 | | Bond Future | 20 | 52,338 | 0.00 |
| R202 On 05-May-2022 | | Bond Future | 6 | 3,512 | 0.00 |
| 2030 On 05-May-2022 | | Bond Future | 18 | 31,354 | 0.00 |
| 2032 On 05-May-2022 | | Bond Future | 21 | 84,322 | 0.00 |
| R035 On 05-May-2022 | | Bond Future | 25 | 56,614 | 0.00 |
| 2037 On 05-May-2022 | | Bond Future | 12 | 6,861 | 0.00 |
| 2040 On 05-May-2022 | | Bond Future | 9 | 1,084 | 0.00 |
| R248 On 05-May-2022 | | Bond Future | 4 | 102 | 0.00 |
| R209 On 03-Feb-2022 | | Bond Future | 3 | 722 | 0.00 |
| R213 On 05-May-2022 | | Bond Future | 8 | 5,994 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 131 | 245,503 | 0.00 |

