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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/02/2022

TO DATE : 22/02/2022

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |                    |
|--|------------|-------------|--------------|------------------|--------------------|
| 2025 On 05-May-2022                            |            | Bond Future | 2            | 100              | 0.000000000        |
| 2029 On 05-May-2022                            |            | Bond Future | 2            | 2                | 0.000000000        |
| R197 On 05-May-2022                            |            | Bond Future | 1            | 50               | 0.000000000        |
| R202 On 05-May-2022                            |            | Bond Future | 1            | 6                | 0.000000000        |
| 2032 On 04-Aug-2022                            |            | Bond Future | 4            | 284              | 0.000000000        |
| R035 On 05-May-2022                            |            | Bond Future | 5            | 207              | 0.000000000        |
| 2037 On 04-Aug-2022                            |            | Bond Future | 9            | 463              | 0.000000000        |
| 2040 On 04-Aug-2022                            |            | Bond Future | 7            | 756              | 0.000000000        |
| 2044 On 05-May-2022                            |            | Bond Future | 5            | 243              | 0.000000000        |
| R248 On 05-May-2022                            |            | Bond Future | 2            | 392              | 0.000000000        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>38</b>    | <b>2,503</b>     | <b>0.000000000</b> |