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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/03/2022

TO DATE : 18/03/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 04-Aug-2022 | | Index Future | 2 | 4 | 0.00 |
| R186 On 04-Aug-2022 | | Bond Future | 2 | 576 | 0.00 |
| 2030 On 05-May-2022 | | Bond Future | 3 | 712 | 0.00 |
| 2032 On 05-May-2022 | | Bond Future | 3 | 353 | 0.00 |
| R035 On 05-May-2022 | | Bond Future | 14 | 4,268 | 0.00 |
| 2040 On 05-May-2022 | | Bond Future | 2 | 116 | 0.00 |
| 2044 On 05-May-2022 | | Bond Future | 2 | 564 | 0.00 |
| R248 On 04-Aug-2022 | | Bond Future | 1 | 5 | 0.00 |
| R209 On 05-May-2022 | | Bond Future | 8 | 648 | 0.00 |
| R213 On 05-May-2022 | | Bond Future | 3 | 256 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 40 | 7,502 | 0.00 |

