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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/01/2022

TO DATE : 25/01/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|---------------------|------------|--------------|--------------|------------------|-------------|
| ALBI On 05-May-2022 | | Index Future | 2 | 88 | 0.000000000 |
| ES33 On 04-Aug-2022 | | Bond Future | 4 | 1,052 | 0.000000000 |
| ES42 On 04-Aug-2022 | | Bond Future | 22 | 14,316 | 0.000000000 |
| GOVI On 05-May-2022 | | GOVI | 29 | 2,305 | 0.000000000 |
| 2025 On 05-May-2022 | | Bond Future | 8 | 776 | 0.000000000 |
| 2033 On 05-May-2022 | | Bond Future | 4 | 16 | 0.000000000 |
| IGOV On 05-May-2022 | | Index Future | 4 | 950 | 0.000000000 |
| R186 On 05-May-2022 | | Bond Future | 80 | 110,328 | 0.000000000 |
| R197 On 05-May-2022 | | Bond Future | 8 | 408 | 0.000000000 |
| R023 On 04-Aug-2022 | | Bond Future | 52 | 10,260 | 0.000000000 |
| 2030 On 04-Aug-2022 | | Bond Future | 117 | 153,444 | 0.000000000 |
| 2032 On 05-May-2022 | | Bond Future | 69 | 259,647 | 0.000000000 |
| R035 On 04-Aug-2022 | | Bond Future | 149 | 210,108 | 0.000000000 |
| 2037 On 04-Aug-2022 | | Bond Future | 84 | 188,294 | 0.000000000 |
| 2040 On 04-Aug-2022 | | Bond Future | 102 | 224,252 | 0.000000000 |
| 2044 On 04-Aug-2022 | | Bond Future | 92 | 83,246 | 0.000000000 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|-------------------|----------------|---------------------|-------------------------|--------------------|
| R248 On 04-Aug-2022 | | Bond Future | 83 | 60,473 | 0.000000000 |
| R209 On 04-Aug-2022 | | Bond Future | 73 | 43,592 | 0.000000000 |
| R213 On 05-May-2022 | | Bond Future | 16 | 3,100 | 0.000000000 |
| R214 On 04-Aug-2022 | | Bond Future | 54 | 38,328 | 0.000000000 |
| Grand Total for Daily Turnover Summary: | | | 1,052 | 1,404,983 | 0.000000000 |
