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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/02/2022

TO DATE : 25/02/2022

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |                    |
|--|------------|-------------|--------------|------------------|--------------------|
| 2050 On 05-May-2022                            |            | Bond Future | 2            | 100              | 0.000000000        |
| R186 On 05-May-2022                            |            | Bond Future | 3            | 16               | 0.000000000        |
| 2030 On 04-Aug-2022                            |            | Bond Future | 22           | 6,004            | 0.000000000        |
| 2032 On 05-May-2022                            |            | Bond Future | 2            | 8                | 0.000000000        |
| R035 On 05-May-2022                            |            | Bond Future | 2            | 8                | 0.000000000        |
| 2040 On 04-Aug-2022                            |            | Bond Future | 16           | 5,136            | 0.000000000        |
| 2044 On 05-May-2022                            |            | Bond Future | 2            | 4                | 0.000000000        |
| R209 On 05-May-2022                            |            | Bond Future | 5            | 1,284            | 0.000000000        |
| R213 On 05-May-2022                            |            | Bond Future | 8            | 730              | 0.000000000        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>62</b>    | <b>13,290</b>    | <b>0.000000000</b> |