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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/07/2022

TO DATE : 20/07/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|---------------------|------------|--------------|--------------|------------------|------|
| ALBI On 03-Nov-2022 | | Index Future | 5 | 605 | 0.00 |
| 2025 On 03-Nov-2022 | | Bond Future | 5 | 1,858 | 0.00 |
| 2029 On 03-Nov-2022 | | Bond Future | 8 | 4,048 | 0.00 |
| 2033 On 03-Nov-2022 | | Bond Future | 4 | 1,680 | 0.00 |
| 2038 On 03-Nov-2022 | | Bond Future | 4 | 2,524 | 0.00 |
| 2046 On 03-Nov-2022 | | Bond Future | 6 | 18,068 | 0.00 |
| 2050 On 03-Nov-2022 | | Bond Future | 4 | 1,448 | 0.00 |
| R186 On 03-Nov-2022 | | Bond Future | 5 | 4,894 | 0.00 |
| R197 On 03-Nov-2022 | | Bond Future | 4 | 860 | 0.00 |
| R202 On 03-Nov-2022 | | Bond Future | 8 | 1,836 | 0.00 |
| R023 On 03-Nov-2022 | | Bond Future | 4 | 13,480 | 0.00 |
| 2030 On 03-Nov-2022 | | Bond Future | 12 | 1,402 | 0.00 |
| 2032 On 04-May-2023 | 10.62 Call | Bond Future | 60 | 21,805 | 0.00 |
| 2037 On 04-May-2023 | 11.03 Call | Bond Future | 41 | 11,176 | 0.00 |
| 2040 On 04-Aug-2022 | | Bond Future | 1 | 2,937 | 0.00 |
| 2044 On 03-Nov-2022 | | Bond Future | 4 | 50,000 | 0.00 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|-------------------|----------------|-------------------------|-------------------------|-------------|
| R248 On 03-Nov-2022 | | Bond Future | 9 | 93,360 | 0.00 |
| R210 On 03-Nov-2022 | | Bond Future | 8 | 2,224 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 192 | 234,205 | 0.00 |