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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/07/2022

TO DATE : 15/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Aug-2022		GOVI	11	231	0.00
2025 On 02-Feb-2023		Bond Future	66	12,744	0.00
2029 On 02-Feb-2023		Bond Future	76	4,452	0.00
2033 On 02-Feb-2023		Bond Future	36	38,012	0.00
2038 On 03-Nov-2022		Bond Future	6	1,788	0.00
2046 On 03-Nov-2022		Bond Future	28	9,646	0.00
2050 On 03-Nov-2022		Bond Future	8	9,960	0.00
R186 On 03-Nov-2022		Bond Future	26	24,434	0.00
R197 On 03-Nov-2022		Bond Future	4	60	0.00
R202 On 02-Feb-2023		Bond Future	6	1,076	0.00
R023 On 03-Nov-2022		Bond Future	30	6,100	0.00
2030 On 04-May-2023	12.50 Put	Bond Future	182	123,085	0.00
2032 On 03-Nov-2022		Bond Future	37	23,796	0.00
R035 On 04-May-2023	10.42 Call	Bond Future	41	12,141	0.00
2037 On 03-Nov-2022		Bond Future	45	20,378	0.00
2040 On 04-May-2023	10.73 Call	Bond Future	134	332,097	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2044 On 03-Nov-2022		Bond Future	43	23,110	0.00
R248 On 03-Nov-2022	11.90 Call	Bond Future	58	174,885	0.00
R209 On 03-Nov-2022		Bond Future	31	8,689	0.00
R210 On 02-Feb-2023		Bond Future	4	1,200	0.00
R213 On 03-Nov-2022		Bond Future	18	2,066	0.00
R214 On 03-Nov-2022		Bond Future	34	6,156	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>924</b>	<b>836,106</b>	<b>0.00</b>