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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/07/2022

TO DATE : 21/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2023		Bond Future	6	626	0.00
2033 On 02-Feb-2023		Bond Future	4	6,280	0.00
2038 On 03-Nov-2022		Bond Future	4	3,440	0.00
2046 On 03-Nov-2022		Bond Future	8	3,368	0.00
2050 On 03-Nov-2022		Bond Future	8	3,368	0.00
IGOV On 03-Nov-2022		Index Future	6	342	0.00
R186 On 03-Nov-2022		Bond Future	8	777	0.00
R202 On 02-Feb-2023		Bond Future	4	1,360	0.00
2030 On 03-Nov-2022		Bond Future	2	34	0.00
2032 On 03-Nov-2022		Bond Future	2	18	0.00
R035 On 02-Feb-2023		Bond Future	4	12,400	0.00
2037 On 02-Feb-2023		Bond Future	6	14,006	0.00
2040 On 02-Feb-2023		Bond Future	4	3,120	0.00
2044 On 02-Feb-2023		Bond Future	4	2,440	0.00
R248 On 03-Nov-2022		Bond Future	1	10,000	0.00
R214 On 02-Feb-2023		Bond Future	8	4,350	0.00



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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
<b>Grand Total for Daily Turnover Summary:</b>			<b>79</b>	<b>65,929</b>

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