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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/07/2022

TO DATE : 27/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	2	30	0.00
GOVI On 04-Aug-2022		GOVI	2	12	0.00
2033 On 02-Feb-2023		Bond Future	2	180	0.00
2038 On 03-Nov-2022		Bond Future	2	100	0.00
2046 On 04-Aug-2022		Bond Future	2	8,444	0.00
2050 On 03-Nov-2022		Bond Future	8	7,790	0.00
R186 On 03-Nov-2022		Bond Future	8	2,200	0.00
R202 On 02-Feb-2023		Bond Future	2	40	0.00
R023 On 03-Nov-2022		Bond Future	2	18	0.00
2030 On 03-Nov-2022		Bond Future	6	890	0.00
2032 On 03-Nov-2022		Bond Future	12	1,424	0.00
R035 On 03-Nov-2022		Bond Future	4	1,800	0.00
2037 On 03-Nov-2022		Bond Future	9	3,152	0.00
2040 On 03-Nov-2022		Bond Future	6	3,030	0.00
2044 On 03-Nov-2022		Bond Future	28	23,288	0.00
R248 On 03-Nov-2022		Bond Future	20	8,652	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 03-Nov-2022		Bond Future	6	866	0.00
R213 On 03-Nov-2022		Bond Future	8	1,028	0.00
R214 On 03-Nov-2022		Bond Future	8	1,506	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>137</b>	<b>64,450</b>	<b>0.00</b>