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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/07/2021

TO DATE : 15/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Nov-2021		Index Future	6	464	0.00
2025 On 05-Aug-2021		Bond Future	1	80	0.00
R186 On 04-Nov-2021		Bond Future	50	129,970	0.00
R023 On 04-Nov-2021		Bond Future	44	6,900	0.00
2030 On 04-Nov-2021		Bond Future	57	244,751	0.00
2032 On 04-Nov-2021		Bond Future	50	304,408	0.00
R035 On 04-Nov-2021		Bond Future	44	129,944	0.00
2037 On 04-Nov-2021		Bond Future	63	191,228	0.00
2040 On 04-Nov-2021		Bond Future	46	160,036	0.00
2044 On 04-Nov-2021		Bond Future	44	79,322	0.00
R248 On 04-Nov-2021		Bond Future	54	48,072	0.00
R209 On 04-Nov-2021		Bond Future	18	15,376	0.00
R214 On 04-Nov-2021		Bond Future	42	7,056	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>519</b>	<b>1,317,607</b>	<b>0.00</b>

