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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/07/2023

TO DATE : 12/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	100	46,046	0.00
2030 On 02-Nov-2023		Bond Future	128	56,663	0.00
2032 On 02-Nov-2023		Bond Future	48	44,324	0.00
R035 On 02-Nov-2023		Bond Future	92	69,042	0.00
2037 On 02-Nov-2023		Bond Future	83	55,848	0.00
2040 On 02-Nov-2023		Bond Future	31	7,246	0.00
2044 On 02-Nov-2023		Bond Future	7	6,002	0.00
R248 On 03-Aug-2023		Bond Future	5	743	0.00
R209 On 02-Nov-2023		Bond Future	15	438	0.00
R214 On 02-Nov-2023		Bond Future	6	78	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>515</b>	<b>286,430</b>	<b>0.00</b>

