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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/09/2017

TO DATE : 22/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	24	6,529	0.00
R023 On 02-Nov-2017		Bond Future	13	6,818	0.00
2030 On 02-Nov-2017		Bond Future	21	5,516	0.00
2032 On 02-Nov-2017		Bond Future	15	10,138	0.00
R204 On 02-Nov-2017		Bond Future	15	3,500	0.00
2040 On 02-Nov-2017		Bond Future	3	2,100	0.00
R248 On 02-Nov-2017		Bond Future	6	2,597	0.00
R208 On 02-Nov-2017		Bond Future	1	415	0.00
R209 On 02-Nov-2017		Bond Future	11	473	0.00
R213 On 02-Nov-2017		Bond Future	6	1,413	0.00
R214 On 02-Nov-2017		Bond Future	3	654	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>118</b>	<b>40,153</b>	<b>0.00</b>