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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/10/2017 **TO DATE : 05/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017			Bond Future	16	4,574	0.00
R023 On 02-Nov-2017			Bond Future	8	3,236	0.00
2030 On 02-Nov-2017			Bond Future	4	1,146	0.00
2032 On 02-Nov-2017			Bond Future	3	5,548	0.00
R035 On 02-Nov-2017			Bond Future	4	4,913	0.00
2037 On 02-Nov-2017			Bond Future	4	400	0.00
2044 On 02-Nov-2017			Bond Future	2	34	0.00
R248 On 02-Nov-2017			Bond Future	2	462	0.00
R207 On 02-Nov-2017			Bond Future	2	54	0.00
R208 On 02-Nov-2017			Bond Future	2	250	0.00
R209 On 01-Feb-2018			Bond Future	10	766	0.00
R212 On 02-Nov-2017			Bond Future	2	10	0.00
R214 On 01-Feb-2018			Bond Future	3	916	0.00
Grand Total for Daily Turnover Summary:				**62**	**22,309**	**0.00**