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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/11/2017

TO DATE : 02/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 01-Feb-2018		Bond Future	1	300	0.00
R186 On 01-Feb-2018		Bond Future	26	3,156	0.00
R023 On 01-Feb-2018		Bond Future	20	101,409	0.00
2030 On 01-Feb-2018		Bond Future	9	110,300	0.00
2032 On 01-Feb-2018		Bond Future	5	7,240	0.00
R035 On 01-Feb-2018		Bond Future	8	4,960	0.00
2037 On 01-Feb-2018		Bond Future	13	20,106	0.00
R204 On 01-Feb-2018		Bond Future	16	72,000	0.00
2040 On 01-Feb-2018		Bond Future	25	39,627	0.00
2044 On 01-Feb-2018		Bond Future	8	1,080	0.00
R248 On 01-Feb-2018		Bond Future	18	4,988	0.00
R207 On 01-Feb-2018		Bond Future	7	72,000	0.00
R208 On 01-Feb-2018		Bond Future	9	30,435	0.00
R209 On 01-Feb-2018		Bond Future	60	223,321	0.00
R212 On 01-Feb-2018		Bond Future	2	10	0.00
R213 On 01-Feb-2018		Bond Future	14	156,000	0.00
R214 On 01-Feb-2018		Bond Future	21	123,720	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
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<b>Grand Total for Daily Turnover Summary:</b>			<b>262</b>	<b>970,652</b>	<b>0.00</b>
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