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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 11/12/2017

TO DATE : 11/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	2	2	0.00
R186 On 01-Feb-2018		Bond Future	2	10	0.00
R023 On 01-Feb-2018		Bond Future	2	2	0.00
2032 On 01-Feb-2018		Bond Future	11	258	0.00
2037 On 01-Feb-2018		Bond Future	2	20	0.00
R204 On 01-Feb-2018		Bond Future	2	120	0.00
2040 On 01-Feb-2018		Bond Future	1	53	0.00
R248 On 01-Feb-2018		Bond Future	3	600	0.00
R209 On 01-Feb-2018		Bond Future	3	716	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>28</b>	<b>1,781</b>	<b>0.00</b>