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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/03/2017

TO DATE : 28/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2017		Bond Future	36	2,486	0.00
2030 On 04-May-2017		Bond Future	4	1,962	0.00
R035 On 04-May-2017		Bond Future	1	55	0.00
2037 On 04-May-2017		Bond Future	3	1,815	0.00
R204 On 04-May-2017		Bond Future	1	170	0.00
R248 On 04-May-2017		Bond Future	2	4,000	0.00
R207 On 04-May-2017		Bond Future	2	200	0.00
R209 On 04-May-2017		Bond Future	3	3,100	0.00
R213 On 04-May-2017		Bond Future	2	140	0.00
Grand Total for Daily Turnover Summary:			54	13,928	0.00