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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/03/2017

TO DATE : 20/03/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Buy	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00
GOVI On 04/05/2017	GOVI		Sell	2	0.00
GOVI On 04/05/2017	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Sell	50	0.00

R2040 Bond Future

