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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/03/2017

TO DATE : 16/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 04-May-2017		Index Future	1	3	0.00
R186 On 04-May-2017		Bond Future	11	859	0.00
R204 On 04-May-2017		Bond Future	3	192	0.00
R248 On 04-May-2017		Bond Future	7	13,790	0.00
R207 On 04-May-2017		Bond Future	19	4,518	0.00
R208 On 04-May-2017		Bond Future	8	8,536	0.00
R209 On 04-May-2017		Bond Future	2	900	0.00
R212 On 04-May-2017		Bond Future	2	100	0.00
Grand Total for Daily Turnover Summary:			53	28,898	0.00