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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/03/2017

TO DATE : 22/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-May-2017		GOVI	3	4	0.00
IGOV On 04-May-2017		Index Future	2	2	0.00
R186 On 04-May-2017		Bond Future	44	9,454	0.00
R023 On 04-May-2017		Bond Future	15	9,682	0.00
2030 On 04-May-2017		Bond Future	1	509	0.00
2032 On 04-May-2017		Bond Future	1	260	0.00
R209 On 04-May-2017		Bond Future	3	198	0.00
Grand Total for Daily Turnover Summary:			69	20,109	0.00