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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/03/2017

TO DATE : 24/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 04-May-2017		Bond Future	1	50	0.00
IGOV On 03-Aug-2017		Index Future	6	230	0.00
R186 On 04-May-2017		Bond Future	33	1,222	0.00
R204 On 04-May-2017		Bond Future	1	30	0.00
R207 On 04-May-2017		Bond Future	2	200	0.00
R209 On 02-Nov-2017	9.00 Call	Bond Future	19	27,308	0.00
R213 On 04-May-2017		Bond Future	2	960	0.00
Grand Total for Daily Turnover Summary:			64	30,000	0.00