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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/05/2015

TO DATE : 26/05/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
JBAF On 17-Feb-2016		Jibar Tradeable Future	1	2,000	0.00
R186 On 06-Aug-2015		Bond Future	1	5	0.00
R023 On 06-Aug-2015		Bond Future	6	5,014	0.00
2032 On 06-Aug-2015		Bond Future	1	6	0.00
R204 On 06-Aug-2015		Bond Future	3	3,300	0.00
2044 On 06-Aug-2015		Bond Future	1	2	0.00
R207 On 06-Aug-2015		Bond Future	3	2,500	0.00
R208 On 06-Aug-2015		Bond Future	1	6	0.00
R209 On 06-Aug-2015		Bond Future	1	3	0.00
Grand Total for Daily Turnover Summary:			18	12,836	0.00