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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/06/2017

TO DATE : 28/06/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	1	3	0.00
R186 On 03-Aug-2017		Bond Future	44	4,903	0.00
2030 On 03-Aug-2017		Bond Future	5	836	0.00
R248 On 03-Aug-2017		Bond Future	1	40	0.00
R209 On 03-Aug-2017		Bond Future	1	100	0.00
R213 On 03-Aug-2017		Bond Future	4	3,576	0.00
Grand Total for Daily Turnover Summary:			56	9,458	0.00