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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/02/2017

TO DATE : 21/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	2	12	0.00
R186 On 04-May-2017		Bond Future	2	200	0.00
R203 On 04-May-2017		Bond Future	1	1	0.00
R035 On 04-May-2017		Bond Future	3	70	0.00
2037 On 04-May-2017		Bond Future	19	1,156	0.00
Grand Total for Daily Turnover Summary:			27	1,439	0.00