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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/09/2017

TO DATE : 29/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	15	1,438	0.00
2030 On 02-Nov-2017		Bond Future	3	920	0.00
2037 On 02-Nov-2017		Bond Future	5	2,082	0.00
2040 On 02-Nov-2017		Bond Future	1	750	0.00
R248 On 02-Nov-2017		Bond Future	2	800	0.00
R209 On 02-Nov-2017		Bond Future	1	132	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>27</b>	<b>6,122</b>	<b>0.00</b>