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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/02/2016

TO DATE : 26/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2016		Bond Future	2	360	0.00
2033 On 05-May-2016		Bond Future	3	2,000	0.00
2038 On 05-May-2016		Bond Future	5	1,020	0.00
2050 On 05-May-2016		Bond Future	2	216	0.00
R186 On 05-May-2016		Bond Future	2	56	0.00
R197 On 05-May-2016		Bond Future	1	60	0.00
R203 On 05-May-2016		Bond Future	3	226	0.00
2032 On 05-May-2016		Bond Future	2	132	0.00
Grand Total for Daily Turnover Summary:			20	4,070	0.00