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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/05/2017

TO DATE : 24/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
JBAF On 20-Mar-2018		Jibar Tradeable Future	2	2,000	0.00
R186 On 03-Aug-2017		Bond Future	82	27,949	0.00
R023 On 03-Aug-2017		Bond Future	1	60	0.00
2040 On 03-Aug-2017		Bond Future	1	1,000	0.00
2044 On 03-Aug-2017		Bond Future	10	1,580	0.00
R248 On 03-Aug-2017		Bond Future	16	954	0.00
R207 On 03-Aug-2017		Bond Future	3	1,802	0.00
R209 On 03-Aug-2017		Bond Future	2	226	0.00
Grand Total for Daily Turnover Summary:			117	35,571	0.00