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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/11/2016

TO DATE : 30/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	5	0.00
ES33 On 02-Feb-2017		Bond Future	3	35	0.00
2050 On 02-Feb-2017		Bond Future	1	120	0.00
IGOV On 02-Feb-2017		Index Future	1	121	0.00
R186 On 02-Feb-2017		Bond Future	8	441	0.00
R202 On 02-Feb-2017		Bond Future	1	21	0.00
2030 On 02-Feb-2017		Bond Future	5	2,732	0.00
Grand Total for Daily Turnover Summary:			21	3,475	0.00