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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/11/2016

TO DATE : 16/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 02-Feb-2017		Index Future	1	5	0.00
R186 On 02-Feb-2017		Bond Future	15	1,581	0.00
R023 On 02-Feb-2017		Bond Future	1	10	0.00
2037 On 02-Feb-2017		Bond Future	1	190	0.00
R248 On 02-Feb-2017		Bond Future	10	4,552	0.00
Grand Total for Daily Turnover Summary:			28	6,338	0.00