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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/01/2017

TO DATE : 16/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	9	298	0.00
ES33 On 02-Feb-2017		Bond Future	6	700	0.00
2038 On 02-Feb-2017		Bond Future	1	1	0.00
R186 On 02-Feb-2017		Bond Future	18	17,888	0.00
Grand Total for Daily Turnover Summary:			34	18,887	0.00