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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/10/2016

TO DATE : 06/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	1	108	0.00
R186 On 03-Nov-2016		Bond Future	6	114	0.00
2037 On 03-Nov-2016		Bond Future	2	80	0.00
R204 On 03-Nov-2016		Bond Future	4	16	0.00
R248 On 03-Nov-2016		Bond Future	2	36	0.00
Grand Total for Daily Turnover Summary:			15	354	0.00