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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/11/2016

TO DATE : 15/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	17	300	0.00
ES33 On 02-Feb-2017		Bond Future	1	60	0.00
R186 On 02-Feb-2017		Bond Future	8	268	0.00
2037 On 02-Feb-2017		Bond Future	6	4,194	0.00
R204 On 02-Feb-2017		Bond Future	1	51	0.00
R210 On 02-Feb-2017		Bond Future	3	72	0.00
Grand Total for Daily Turnover Summary:			36	4,945	0.00