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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/11/2016

TO DATE : 30/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Sell	4	0.00
ALBI On 02/02/2017	Index Future		Buy	4	0.00

ES33 Bond Future

ES33 On 02/02/2017	Bond Future		Sell	1	0.00
ES33 On 02/02/2017	Bond Future		Buy	1	0.00
ES33 On 02/02/2017	Bond Future		Sell	2	0.00
ES33 On 02/02/2017	Bond Future		Buy	2	0.00
ES33 On 02/02/2017	Bond Future		Sell	32	0.00
ES33 On 02/02/2017	Bond Future		Buy	32	0.00

I2050 Bond Future

2050 On 02/02/2017	Bond Future	Buy	120	0.00
2050 On 02/02/2017	Bond Future	Sell	120	0.00

New Inflation Linked Index

IGOV On 02/02/2017	Index Future	Buy	121	0.00
IGOV On 02/02/2017	Index Future	Sell	121	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	116	0.00
R186 On 02/02/2017	Bond Future	Sell	116	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Sell	21	0.00
R202 On 02/02/2017	Bond Future	Buy	21	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Sell	120	0.00
2030 On 02/02/2017	Bond Future	Buy	120	0.00
2030 On 02/02/2017	Bond Future	Sell	239	0.00
2030 On 02/02/2017	Bond Future	Buy	239	0.00
2030 On 02/02/2017	Bond Future	Sell	425	0.00
2030 On 02/02/2017	Bond Future	Buy	425	0.00
2030 On 02/02/2017	Bond Future	Sell	582	0.00
2030 On 02/02/2017	Bond Future	Buy	582	0.00
2030 On 02/02/2017	Bond Future	Sell	1,366	0.00
2030 On 02/02/2017	Bond Future	Buy	1,366	0.00

Grand Total for Daily Detailed Turnover: 3,475 0.00