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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/12/2015

TO DATE : 04/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 04/02/2016	Bond Future		Sell	20	0.00
ES33 On 04/02/2016	Bond Future		Buy	20	0.00
ES33 On 04/02/2016	Bond Future		Sell	111	0.00
ES33 On 04/02/2016	Bond Future		Buy	111	0.00
Govi Total Return Index					
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
I2038 Bond Future					
2038 On 04/02/2016	Bond Future		Sell	109	0.00
2038 On 04/02/2016	Bond Future		Buy	109	0.00
I2046 Bond Future					

