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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/07/2015

TO DATE : 24/07/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 06/08/2015	Index Future		Buy	30	0.00
IGOV On 06/08/2015	Index Future		Sell	30	0.00
R186 Bond Future					
R186 On 05/11/2015	Bond Future		Buy	4,200	0.00
R186 On 05/11/2015	Bond Future		Sell	4,200	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	4,666	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	4,666	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	4,667	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	4,667	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	4,667	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	4,667	0.00
Grand Total for Daily Detailed Turnover:				18,230	0.00