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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/10/2015

TO DATE : 06/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 05/11/2015	Index Future		Sell	2	0.00
IGOV On 05/11/2015	Index Future		Buy	2	0.00

#### R214 Bond Future

R214 On 05/11/2015	Bond Future		Sell	35	0.00
R214 On 05/11/2015	Bond Future		Buy	35	0.00
R214 On 05/11/2015	Bond Future		Sell	68	0.00
R214 On 05/11/2015	Bond Future		Buy	68	0.00
R214 On 05/11/2015	Bond Future		Sell	897	0.00
R214 On 05/11/2015	Bond Future		Buy	897	0.00
R214 On 05/11/2015	Bond Future		Buy	1,000	0.00
R214 On 05/11/2015	Bond Future		Sell	1,000	0.00

**Grand Total for Daily Detailed Turnover:**

**2,002**

**0.00**