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**INTEREST RATE AND CURRENCY DERIVATIVES**

# DERIVATIVES DAILY DETAILED TURNOVER REPORT

**FROM DATE : 23/06/2015** **TO DATE : 23/06/2015**

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|---|
| **Govi Total Return Index** | | | | | | |
| GOVI On 06/08/2015 | GOVI | | | Buy | 2 | 0.00 |
| GOVI On 06/08/2015 | GOVI | | | Sell | 2 | 0.00 |
| **Jibar Tradeable Future** | | | | | | |
| JBAF On 18/11/2015 | Jibar Tradeable Future | | | Buy | 1,000 | 0.00 |
| JBAF On 18/11/2015 | Jibar Tradeable Future | | | Sell | 1,000 | 0.00 |
| **R186 Bond Future** | | | | | | |
| R186 On 06/08/2015 | Bond Future | | | Sell | 50 | 0.00 |
| R186 On 06/08/2015 | Bond Future | | | Buy | 50 | 0.00 |
| **R204 Bond Future** | | | | | | |
| R204 On 06/08/2015 | Bond Future | | | Sell | 143 | 0.00 |
| R204 On 06/08/2015 | Bond Future | | | Buy | 143 | 0.00 |

| | | | | |
|---|---|---|---|---|
| R204 On 06/08/2015 | Bond Future | Sell | 143 | 0.00 |
| R204 On 06/08/2015 | Bond Future | Buy | 143 | 0.00 |
| **R2048 Bond Future** | | | | |
| R248 On 06/08/2015 | Bond Future | Buy | 50 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 50 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 100 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Buy | 100 | 0.00 |
| **R207 Bond Future** | | | | |
| R207 On 06/08/2015 | Bond Future | Buy | 138 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 138 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Sell | 138 | 0.00 |
| R207 On 06/08/2015 | Bond Future | Buy | 138 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **1,764** | **0.00** |