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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/07/2015

TO DATE : 16/07/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Jibar Tradeable Future</b>					
JBAF On 17/02/2016	Jibar Tradeable Future		Buy	500	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Sell	500	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Buy	2,000	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Sell	2,500	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Buy	2,500	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2015	Bond Future		Sell	20	0.00
R186 On 06/08/2015	Bond Future		Buy	20	0.00
R186 On 06/08/2015	Bond Future		Sell	20	0.00
R186 On 06/08/2015	Bond Future		Buy	20	0.00
R186 On 05/11/2015	Bond Future		Buy	20	0.00
R186 On 05/11/2015	Bond Future		Sell	20	0.00

R186 On 06/08/2015	Bond Future	Buy	130	0.00
R186 On 06/08/2015	Bond Future	Sell	130	0.00
R186 On 06/08/2015	Bond Future	Buy	150	0.00
R186 On 06/08/2015	Bond Future	Sell	150	0.00
R186 On 06/08/2015	Bond Future	Buy	150	0.00
R186 On 06/08/2015	Bond Future	Sell	150	0.00

**R203 Bond Future**

R203 On 06/08/2015	Bond Future	Sell	19	0.00
R203 On 06/08/2015	Bond Future	Buy	19	0.00
R203 On 06/08/2015	Bond Future	Sell	19	0.00
R203 On 06/08/2015	Bond Future	Buy	19	0.00
R203 On 05/11/2015	Bond Future	Buy	19	0.00
R203 On 05/11/2015	Bond Future	Sell	19	0.00
R203 On 05/11/2015	Bond Future	Buy	19	0.00
R203 On 05/11/2015	Bond Future	Sell	19	0.00

**R2030 Bond Future**

2030 On 06/08/2015	Bond Future	Sell	3	0.00
2030 On 06/08/2015	Bond Future	Buy	3	0.00
2030 On 06/08/2015	Bond Future	Sell	23	0.00
2030 On 06/08/2015	Bond Future	Buy	23	0.00
2030 On 06/08/2015	Bond Future	Sell	32	0.00
2030 On 06/08/2015	Bond Future	Buy	32	0.00
2030 On 06/08/2015	Bond Future	Sell	43	0.00
2030 On 06/08/2015	Bond Future	Buy	43	0.00

**R2032 Bond Future**

2032 On 06/08/2015	Bond Future	Sell	3	0.00
2032 On 06/08/2015	Bond Future	Buy	3	0.00
2032 On 06/08/2015	Bond Future	Sell	22	0.00
2032 On 06/08/2015	Bond Future	Buy	22	0.00
2032 On 06/08/2015	Bond Future	Sell	32	0.00
2032 On 06/08/2015	Bond Future	Buy	32	0.00
2032 On 06/08/2015	Bond Future	Sell	42	0.00
2032 On 06/08/2015	Bond Future	Buy	42	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Sell	3	0.00
2037 On 06/08/2015	Bond Future	Buy	3	0.00
2037 On 06/08/2015	Bond Future	Sell	8	0.00
2037 On 06/08/2015	Bond Future	Buy	8	0.00
2037 On 06/08/2015	Bond Future	Sell	10	0.00
2037 On 06/08/2015	Bond Future	Buy	10	0.00
2037 On 06/08/2015	Bond Future	Sell	22	0.00
2037 On 06/08/2015	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/08/2015			Sell	31	0.00
2037 On 06/08/2015			Buy	31	0.00
2037 On 06/08/2015			Sell	42	0.00
2037 On 06/08/2015			Buy	42	0.00
2037 On 06/08/2015			Buy	310	0.00
2037 On 06/08/2015			Sell	310	0.00

**R204 Bond Future**

R204 On 06/08/2015			Sell	28	0.00
R204 On 06/08/2015			Buy	28	0.00
R204 On 06/08/2015			Sell	28	0.00
R204 On 06/08/2015			Buy	28	0.00
R204 On 05/11/2015			Sell	28	0.00
R204 On 05/11/2015			Buy	28	0.00
R204 On 05/11/2015			Buy	28	0.00
R204 On 05/11/2015			Sell	28	0.00

**R207 Bond Future**

R207 On 06/08/2015			Buy	21	0.00
R207 On 06/08/2015			Sell	21	0.00
R207 On 06/08/2015			Sell	21	0.00
R207 On 06/08/2015			Buy	21	0.00
R207 On 05/11/2015			Buy	21	0.00
R207 On 05/11/2015			Sell	21	0.00
R207 On 05/11/2015			Buy	21	0.00
R207 On 05/11/2015			Sell	21	0.00
R207 On 06/08/2015			Buy	790	0.00
R207 On 06/08/2015			Sell	790	0.00

**R209 Bond Future**

R209 On 06/08/2015			Sell	4	0.00
R209 On 06/08/2015			Buy	4	0.00
R209 On 06/08/2015			Sell	11	0.00
R209 On 06/08/2015			Buy	11	0.00
R209 On 06/08/2015			Sell	13	0.00
R209 On 06/08/2015			Buy	13	0.00
R209 On 06/08/2015			Sell	28	0.00
R209 On 06/08/2015			Buy	28	0.00
R209 On 06/08/2015			Sell	40	0.00
R209 On 06/08/2015			Buy	40	0.00
R209 On 06/08/2015			Sell	53	0.00

R209 On 06/08/2015 Bond Future

Buy

53

0.00

**Grand Total for Daily Detailed Turnover:**

**7,327**

**0.00**