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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/07/2015

TO DATE : 17/07/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 06/08/2015	GOVI		Sell	2	0.00
GOVI On 06/08/2015	GOVI		Buy	2	0.00

#### Jibar Tradeable Future

JBAF On 21/10/2015	Jibar Tradeable Future		Sell	500	0.00
JBAF On 21/10/2015	Jibar Tradeable Future		Buy	500	0.00
JBAF On 18/11/2015	Jibar Tradeable Future		Buy	500	0.00
JBAF On 18/11/2015	Jibar Tradeable Future		Sell	500	0.00

#### New Inflation Linked Index

IGOV On 06/08/2015	Index Future		Sell	9	0.00
IGOV On 06/08/2015	Index Future		Buy	9	0.00

#### R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	5	0.00	
R186 On 06/08/2015	Bond Future		Sell	5	0.00	
R186 On 06/08/2015	Bond Future		Buy	7	0.00	
R186 On 06/08/2015	Bond Future		Sell	7	0.00	
R186 On 06/08/2015	Bond Future		Sell	10	0.00	
R186 On 06/08/2015	Bond Future		Buy	10	0.00	
R186 On 06/08/2015	Bond Future		Sell	10	0.00	
R186 On 06/08/2015	Bond Future		Buy	10	0.00	
R186 On 06/08/2015	Bond Future		Sell	10	0.00	
R186 On 06/08/2015	Bond Future		Buy	10	0.00	
R186 On 06/08/2015	Bond Future		Buy	24	0.00	
R186 On 06/08/2015	Bond Future		Sell	24	0.00	
R186 On 06/08/2015	Bond Future		Buy	75	0.00	
R186 On 06/08/2015	Bond Future		Sell	75	0.00	
R186 On 06/08/2015	Bond Future		Buy	80	0.00	
R186 On 06/08/2015	Bond Future		Sell	80	0.00	
R186 On 05/11/2015	Bond Future		Buy	230	0.00	
R186 On 05/11/2015	Bond Future		Sell	230	0.00	
R186 On 05/11/2015	Bond Future		Sell	230	0.00	
R186 On 05/11/2015	Bond Future		Buy	230	0.00	
R186 On 06/08/2015	Bond Future	7.75	Call	Buy	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Buy	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Buy	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future			Buy	1,150	0.00
R186 On 06/08/2015	Bond Future			Sell	1,150	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Sell	1,200	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Buy	1,200	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Sell	1,200	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Buy	1,200	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Sell	1,200	0.00
R186 On 05/11/2015	Bond Future	7.75	Call	Buy	1,200	0.00
R186 On 06/08/2015	Bond Future			Sell	1,371	0.00
R186 On 06/08/2015	Bond Future			Buy	1,371	0.00

**R207 Bond Future**

R207 On 06/08/2015	Bond Future		Buy	50	0.00
R207 On 06/08/2015	Bond Future		Sell	50	0.00

**Grand Total for Daily Detailed Turnover:**

**10,863 0.00**