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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2016

TO DATE : 29/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Jibar Tradeable Future</b>					
JBAF On 21/12/2016	Jibar Tradeable Future		Sell	10,000	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Buy	10,000	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Sell	10,000	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Buy	10,000	0.00
<b>R186 Bond Future</b>					
R186 On 03/11/2016	Bond Future		Sell	20	0.00
R186 On 03/11/2016	Bond Future		Buy	20	0.00
R186 On 03/11/2016	Bond Future		Sell	20	0.00
R186 On 03/11/2016	Bond Future		Buy	20	0.00
R186 On 03/11/2016	Bond Future		Buy	2,000	0.00
R186 On 03/11/2016	Bond Future		Sell	2,000	0.00
R186 On 03/11/2016	Bond Future		Sell	2,000	0.00
R186 On 03/11/2016	Bond Future		Buy	2,000	0.00

**R2023 Bond Future**

R023 On 03/11/2016	Bond Future	Sell	2	0.00
R023 On 03/11/2016	Bond Future	Buy	2	0.00
R023 On 03/11/2016	Bond Future	Sell	7	0.00
R023 On 03/11/2016	Bond Future	Buy	7	0.00
R023 On 03/11/2016	Bond Future	Sell	9	0.00
R023 On 03/11/2016	Bond Future	Buy	9	0.00
R023 On 03/11/2016	Bond Future	Sell	10	0.00
R023 On 03/11/2016	Bond Future	Buy	10	0.00
R023 On 03/11/2016	Bond Future	Sell	18	0.00
R023 On 03/11/2016	Bond Future	Buy	18	0.00
R023 On 03/11/2016	Bond Future	Sell	41	0.00
R023 On 03/11/2016	Bond Future	Buy	41	0.00
R023 On 03/11/2016	Bond Future	Sell	73	0.00
R023 On 03/11/2016	Bond Future	Buy	73	0.00
R023 On 03/11/2016	Bond Future	Sell	119	0.00
R023 On 03/11/2016	Bond Future	Buy	119	0.00
R023 On 03/11/2016	Bond Future	Sell	336	0.00
R023 On 03/11/2016	Bond Future	Buy	336	0.00
R023 On 03/11/2016	Bond Future	Sell	2,290	0.00
R023 On 03/11/2016	Bond Future	Buy	2,290	0.00
R023 On 03/11/2016	Bond Future	Buy	2,905	0.00
R023 On 03/11/2016	Bond Future	Sell	2,905	0.00

**R208 Bond Futures**

R208 On 03/11/2016	Bond Future	Buy	176	0.00
R208 On 03/11/2016	Bond Future	Sell	176	0.00

**Grand Total for Daily Detailed Turnover: 30,026 0.00**