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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/03/2016

TO DATE : 14/03/2016

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

GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Buy	3	0.00
R186 On 05/05/2016	Bond Future		Sell	3	0.00
R186 On 05/05/2016	Bond Future		Buy	9	0.00
R186 On 05/05/2016	Bond Future		Sell	9	0.00

R186 On 05/05/2016	Bond Future		Buy	14	0.00	
R186 On 05/05/2016	Bond Future		Sell	14	0.00	
R186 On 05/05/2016	Bond Future		Buy	28	0.00	
R186 On 05/05/2016	Bond Future		Sell	28	0.00	
R186 On 05/05/2016	Bond Future		Buy	98	0.00	
R186 On 05/05/2016	Bond Future		Sell	98	0.00	
R186 On 05/05/2016	Bond Future		Buy	179	0.00	
R186 On 05/05/2016	Bond Future		Sell	179	0.00	
R186 On 05/05/2016	Bond Future		Sell	331	0.00	
R186 On 05/05/2016	Bond Future		Buy	331	0.00	
R186 On 05/05/2016	Bond Future		Buy	500	0.00	
R186 On 05/05/2016	Bond Future		Sell	500	0.00	
R186 On 05/05/2016	Bond Future		Buy	500	0.00	
R186 On 05/05/2016	Bond Future		Sell	500	0.00	
R186 On 05/05/2016	Bond Future		Buy	500	0.00	
R186 On 05/05/2016	Bond Future		Sell	500	0.00	
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	679	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	679	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	5,821	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	5,821	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	6,500	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	6,500	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future		Buy	16	0.00
R197 On 05/05/2016	Bond Future		Sell	16	0.00
R197 On 05/05/2016	Bond Future		Buy	67	0.00
R197 On 05/05/2016	Bond Future		Sell	67	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future		Buy	1	0.00
R202 On 05/05/2016	Bond Future		Sell	1	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future		Buy	110	0.00
R203 On 05/05/2016	Bond Future		Sell	110	0.00
R203 On 05/05/2016	Bond Future		Sell	110	0.00
R203 On 05/05/2016	Bond Future		Buy	110	0.00

R2030 Bond Future

2030 On 05/05/2016	Bond Future		Sell	1	0.00
2030 On 05/05/2016	Bond Future		Buy	1	0.00
2030 On 05/05/2016	Bond Future		Sell	1	0.00
2030 On 05/05/2016	Bond Future		Buy	1	0.00

R2032 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2016	Bond Future		Buy	715	0.00
2032 On 05/05/2016	Bond Future		Sell	715	0.00
R2035 Bond Future					
R035 On 05/05/2016	Bond Future		Buy	715	0.00
R035 On 05/05/2016	Bond Future		Sell	715	0.00
R2037 Bond Future					
2037 On 05/05/2016	Bond Future		Sell	23	0.00
2037 On 05/05/2016	Bond Future		Buy	23	0.00
2037 On 05/05/2016	Bond Future		Sell	70	0.00
2037 On 05/05/2016	Bond Future		Buy	70	0.00
2037 On 05/05/2016	Bond Future		Sell	216	0.00
2037 On 05/05/2016	Bond Future		Buy	216	0.00
2037 On 05/05/2016	Bond Future		Sell	357	0.00
2037 On 05/05/2016	Bond Future		Buy	357	0.00
2037 On 05/05/2016	Bond Future		Sell	444	0.00
2037 On 05/05/2016	Bond Future		Buy	444	0.00
2037 On 05/05/2016	Bond Future		Sell	1,110	0.00
2037 On 05/05/2016	Bond Future		Buy	1,110	0.00
2037 On 05/05/2016	Bond Future		Buy	2,000	0.00
2037 On 05/05/2016	Bond Future		Sell	2,000	0.00
R2040 Bond Future					
2040 On 05/05/2016	Bond Future		Buy	2	0.00
2040 On 05/05/2016	Bond Future		Sell	2	0.00
2040 On 05/05/2016	Bond Future		Buy	11	0.00
2040 On 05/05/2016	Bond Future		Sell	11	0.00
2040 On 05/05/2016	Bond Future		Buy	1,585	0.00
2040 On 05/05/2016	Bond Future		Sell	1,585	0.00
2040 On 05/05/2016	Bond Future		Buy	1,598	0.00
2040 On 05/05/2016	Bond Future		Sell	1,598	0.00
R2048 Bond Future					
R248 On 05/05/2016	Bond Future		Buy	10	0.00
R248 On 05/05/2016	Bond Future		Sell	10	0.00
R248 On 05/05/2016	Bond Future		Buy	10	0.00
R248 On 05/05/2016	Bond Future		Sell	10	0.00
R248 On 05/05/2016	Bond Future		Buy	1,060	0.00
R248 On 05/05/2016	Bond Future		Sell	1,060	0.00
R248 On 05/05/2016	Bond Future		Buy	1,080	0.00

R248 On 05/05/2016	Bond Future	Sell	1,080	0.00
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R208 Bond Futures

R208 On 05/05/2016	Bond Future	Buy	14	0.00
R208 On 05/05/2016	Bond Future	Sell	14	0.00
R208 On 05/05/2016	Bond Future	Buy	180	0.00
R208 On 05/05/2016	Bond Future	Sell	180	0.00
R208 On 05/05/2016	Bond Future	Sell	180	0.00
R208 On 05/05/2016	Bond Future	Buy	180	0.00

R209 Bond Future

R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 05/05/2016	Bond Future	Sell	3	0.00
R209 On 05/05/2016	Bond Future	Buy	3	0.00
R209 On 05/05/2016	Bond Future	Buy	3	0.00
R209 On 05/05/2016	Bond Future	Sell	3	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	7	0.00
R209 On 05/05/2016	Bond Future	Sell	7	0.00
R209 On 05/05/2016	Bond Future	Buy	17	0.00
R209 On 05/05/2016	Bond Future	Sell	17	0.00
R209 On 05/05/2016	Bond Future	Buy	18	0.00
R209 On 05/05/2016	Bond Future	Sell	18	0.00
R209 On 05/05/2016	Bond Future	Buy	19	0.00
R209 On 05/05/2016	Bond Future	Sell	19	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	22	0.00
R209 On 05/05/2016	Bond Future	Sell	22	0.00
R209 On 05/05/2016	Bond Future	Buy	25	0.00
R209 On 05/05/2016	Bond Future	Sell	25	0.00
R209 On 05/05/2016	Bond Future	Buy	33	0.00
R209 On 05/05/2016	Bond Future	Sell	33	0.00
R209 On 05/05/2016	Bond Future	Buy	38	0.00
R209 On 05/05/2016	Bond Future	Sell	38	0.00
R209 On 05/05/2016	Bond Future	Buy	42	0.00
R209 On 05/05/2016	Bond Future	Sell	42	0.00
R209 On 05/05/2016	Bond Future	Buy	60	0.00

