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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/08/2016

TO DATE : 29/08/2016

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

GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00

R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	141	0.00
R186 On 03/11/2016	Bond Future	Sell	141	0.00
R186 On 03/11/2016	Bond Future	Buy	143	0.00
R186 On 03/11/2016	Bond Future	Sell	143	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Buy	82	0.00
2030 On 03/11/2016	Bond Future	Sell	82	0.00
2030 On 03/11/2016	Bond Future	Buy	85	0.00
2030 On 03/11/2016	Bond Future	Sell	85	0.00

R2037 Bond Future

2037 On 03/11/2016	Bond Future	Buy	16	0.00
2037 On 03/11/2016	Bond Future	Sell	16	0.00
2037 On 03/11/2016	Bond Future	Sell	16	0.00
2037 On 03/11/2016	Bond Future	Buy	16	0.00
2037 On 03/11/2016	Bond Future	Buy	22	0.00
2037 On 03/11/2016	Bond Future	Sell	22	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Buy	10	0.00
R209 On 03/11/2016	Bond Future	Sell	10	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future	Sell	32	0.00
R214 On 03/11/2016	Bond Future	Buy	32	0.00
R214 On 03/11/2016	Bond Future	Sell	32	0.00
R214 On 03/11/2016	Bond Future	Buy	32	0.00

Grand Total for Daily Detailed Turnover:

882 0.00