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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/09/2016

TO DATE : 23/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 03/11/2016	Index Future		Sell	1	0.00
AL37 On 03/11/2016	Index Future		Buy	1	0.00
AL37 On 03/11/2016	Index Future		Sell	1	0.00
AL37 On 03/11/2016	Index Future		Buy	1	0.00
AL37 On 03/11/2016	Index Future		Sell	1	0.00
AL37 On 03/11/2016	Index Future		Buy	1	0.00
AL37 On 03/11/2016	Index Future		Sell	2	0.00
AL37 On 03/11/2016	Index Future		Buy	2	0.00
AL37 On 03/11/2016	Index Future		Buy	5	0.00
AL37 On 03/11/2016	Index Future		Sell	5	0.00
<b>Govi Total Return Index</b>					
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00

GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Sell	5	0.00
GOVI On 03/11/2016	GOVI		Buy	5	0.00

**R186 Bond Future**

R186 On 03/11/2016	Bond Future		Sell	7	0.00	
R186 On 03/11/2016	Bond Future		Buy	7	0.00	
R186 On 03/11/2016	Bond Future		Sell	7	0.00	
R186 On 03/11/2016	Bond Future		Buy	7	0.00	
R186 On 03/11/2016	Bond Future		Sell	11	0.00	
R186 On 03/11/2016	Bond Future		Buy	11	0.00	
R186 On 03/11/2016	Bond Future		Sell	12	0.00	
R186 On 03/11/2016	Bond Future		Buy	12	0.00	
R186 On 03/11/2016	Bond Future		Sell	16	0.00	
R186 On 03/11/2016	Bond Future		Buy	16	0.00	
R186 On 03/11/2016	Bond Future		Sell	25	0.00	
R186 On 03/11/2016	Bond Future		Buy	25	0.00	
R186 On 03/11/2016	Bond Future		Sell	27	0.00	
R186 On 03/11/2016	Bond Future		Buy	27	0.00	
R186 On 03/11/2016	Bond Future		Sell	35	0.00	
R186 On 03/11/2016	Bond Future		Buy	35	0.00	
R186 On 03/11/2016	Bond Future		Sell	37	0.00	
R186 On 03/11/2016	Bond Future		Buy	37	0.00	
R186 On 03/11/2016	Bond Future		Buy	43	0.00	
R186 On 03/11/2016	Bond Future		Sell	43	0.00	
R186 On 03/11/2016	Bond Future		Buy	44	0.00	
R186 On 03/11/2016	Bond Future		Sell	44	0.00	
R186 On 03/11/2016	Bond Future		Sell	48	0.00	
R186 On 03/11/2016	Bond Future		Buy	48	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		Sell	50	0.00	
R186 On 03/11/2016	Bond Future		Buy	50	0.00	
R186 On 03/11/2016	Bond Future		Buy	53	0.00	
R186 On 03/11/2016	Bond Future		Sell	53	0.00	
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	54	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	54	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	54	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	54	0.00
R186 On 03/11/2016	Bond Future		Buy	59	0.00	
R186 On 03/11/2016	Bond Future		Sell	59	0.00	
R186 On 03/11/2016	Bond Future		Sell	61	0.00	
R186 On 03/11/2016	Bond Future		Buy	61	0.00	
R186 On 03/11/2016	Bond Future		Sell	65	0.00	
R186 On 03/11/2016	Bond Future		Buy	65	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016			Sell	90	0.00
R186 On 03/11/2016			Buy	90	0.00
R186 On 03/11/2016			Sell	92	0.00
R186 On 03/11/2016			Buy	92	0.00
R186 On 03/11/2016			Sell	96	0.00
R186 On 03/11/2016			Buy	96	0.00
R186 On 03/11/2016			Sell	104	0.00
R186 On 03/11/2016			Buy	104	0.00
R186 On 03/11/2016			Sell	143	0.00
R186 On 03/11/2016			Buy	143	0.00
R186 On 03/11/2016			Sell	174	0.00
R186 On 03/11/2016			Buy	174	0.00
R186 On 03/11/2016			Sell	967	0.00
R186 On 03/11/2016			Buy	967	0.00
R186 On 03/11/2016			Buy	1,980	0.00
R186 On 03/11/2016			Sell	1,980	0.00

**R204 Bond Future**

R204 On 03/11/2016			Buy	5	0.00
R204 On 03/11/2016			Sell	5	0.00
R204 On 03/11/2016			Buy	5	0.00
R204 On 03/11/2016			Sell	5	0.00

**R2048 Bond Future**

R248 On 03/11/2016			Sell	60	0.00
R248 On 03/11/2016			Buy	60	0.00
R248 On 03/11/2016			Sell	60	0.00
R248 On 03/11/2016			Buy	60	0.00
R248 On 03/11/2016			Sell	60	0.00
R248 On 03/11/2016			Buy	60	0.00
R248 On 03/11/2016			Buy	60	0.00
R248 On 03/11/2016			Sell	60	0.00
R248 On 03/11/2016			Buy	60	0.00
R248 On 03/11/2016			Sell	60	0.00
R248 On 03/11/2016			Buy	150	0.00
R248 On 03/11/2016			Sell	150	0.00
R248 On 03/11/2016			Buy	150	0.00
R248 On 03/11/2016			Sell	150	0.00
R248 On 03/11/2016			Buy	150	0.00
R248 On 03/11/2016			Buy	150	0.00
R248 On 03/11/2016			Sell	150	0.00

