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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/08/2016

TO DATE : 22/08/2016

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

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		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

#### I2025 Bond Future

2025 On 03/11/2016	Bond Future		Sell	3	0.00
2025 On 03/11/2016	Bond Future		Buy	3	0.00
2025 On 03/11/2016	Bond Future		Sell	5	0.00
2025 On 03/11/2016	Bond Future		Buy	5	0.00
2025 On 03/11/2016	Bond Future		Sell	8	0.00
2025 On 03/11/2016	Bond Future		Buy	8	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	3	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	3	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	3	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	3	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	3	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	3	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future			Sell	5	0.00
R186 On 03/11/2016	Bond Future			Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00



Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	11	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	11	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	12	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	12	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	15	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	15	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	15	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	15	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	17	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	17	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	17	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	17	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	17	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	17	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	18	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	18	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	19	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	19	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	19	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	19	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	23	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	23	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	23	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	23	0.00

R186 On 03/11/2016	Bond Future	9.66	Put	Sell	26	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	26	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	27	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	27	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	28	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	28	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	29	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	29	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	30	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	30	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	30	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	30	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	32	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	32	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	33	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	33	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	34	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	34	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	35	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	35	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	36	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	36	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	36	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	36	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	37	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	37	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	37	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	37	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	40	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	40	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	41	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	41	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	43	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	43	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	43	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	43	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	109	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	131	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	131	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	131	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	131	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	147	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	147	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	147	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	147	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	217	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	217	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	217	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	217	0.00
R186 On 03/11/2016	Bond Future			Buy	430	0.00
R186 On 03/11/2016	Bond Future			Sell	430	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	447	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	447	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	448	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	448	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	492	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	492	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	492	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	492	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	728	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	728	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	728	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	728	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	1,024	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	1,024	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	1,025	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	1,025	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	1,107	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	1,107	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	1,109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	1,109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5,000	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5,000	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5,000	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5,000	0.00

**R2023 Bond Future**

R023 On 03/11/2016	Bond Future			Buy	91	0.00
R023 On 03/11/2016	Bond Future			Sell	91	0.00
R023 On 03/11/2016	Bond Future			Sell	91	0.00
R023 On 03/11/2016	Bond Future			Buy	91	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2016	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	10.25	Put	Sell	6	0.00
R209 On 03/11/2016	10.25	Put	Buy	6	0.00
R209 On 03/11/2016	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	10.25	Put	Sell	7	0.00
R209 On 03/11/2016	10.25	Put	Buy	7	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	8	0.00
R209 On 03/11/2016	10.25	Put	Buy	8	0.00
R209 On 03/11/2016	10.25	Put	Sell	9	0.00
R209 On 03/11/2016	10.25	Put	Buy	9	0.00
R209 On 03/11/2016	10.25	Put	Sell	9	0.00
R209 On 03/11/2016	10.25	Put	Buy	9	0.00
R209 On 03/11/2016	10.25	Put	Sell	10	0.00
R209 On 03/11/2016	10.25	Put	Buy	10	0.00
R209 On 03/11/2016	10.25	Put	Sell	11	0.00
R209 On 03/11/2016	10.25	Put	Buy	11	0.00
R209 On 03/11/2016	10.25	Put	Sell	15	0.00
R209 On 03/11/2016	10.25	Put	Buy	15	0.00
R209 On 03/11/2016	10.25	Put	Sell	17	0.00
R209 On 03/11/2016	10.25	Put	Buy	17	0.00
R209 On 03/11/2016	10.25	Put	Sell	18	0.00
R209 On 03/11/2016	10.25	Put	Buy	18	0.00
R209 On 03/11/2016	10.25	Put	Sell	19	0.00
R209 On 03/11/2016	10.25	Put	Buy	19	0.00
R209 On 03/11/2016	10.25	Put	Sell	23	0.00
R209 On 03/11/2016	10.25	Put	Buy	23	0.00
R209 On 03/11/2016	10.25	Put	Sell	26	0.00

R209 On 03/11/2016	Bond Future	10.25	Put	Buy	26	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	29	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	29	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	30	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	30	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	32	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	32	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	34	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	34	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	36	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	36	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	37	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	37	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	40	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	40	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	43	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	43	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	109	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	109	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	131	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	131	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	148	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	148	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	217	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	217	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	447	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	447	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	492	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	492	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	727	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	727	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1,024	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1,024	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	1,108	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	1,108	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Sell	5,000	0.00
R209 On 03/11/2016	Bond Future	10.25	Put	Buy	5,000	0.00

**Grand Total for Daily Detailed Turnover:**

**30,645**

**0.00**