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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/09/2016

TO DATE : 19/09/2016

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		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
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	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future	9.50	Put	Sell	37	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	37	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	40	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	40	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 02/02/2017	Bond Future	9.50	Put Buy	140	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	140	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	144	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	144	0.00
R186 On 03/11/2016	Bond Future		Sell	150	0.00
R186 On 03/11/2016	Bond Future		Buy	150	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	319	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	319	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	320	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	320	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	406	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	406	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	410	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	410	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	485	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	485	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	490	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	491	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	491	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	560	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	560	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	564	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	564	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	778	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	778	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	780	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	780	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	1,690	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	1,690	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	1,693	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	1,693	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	1,960	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	1,960	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Sell	1,963	0.00
R186 On 02/02/2017	Bond Future	9.50	Put Buy	1,963	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future		Buy	76	0.00
R207 On 03/11/2016	Bond Future		Sell	76	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/11/2016	Bond Future		Sell	76	0.00
R207 On 03/11/2016	Bond Future		Buy	76	0.00
R207 On 03/11/2016	Bond Future		Buy	174	0.00
R207 On 03/11/2016	Bond Future		Sell	174	0.00
R208 Bond Futures					
R208 On 03/11/2016	Bond Future		Sell	647	0.00
R208 On 03/11/2016	Bond Future		Buy	647	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Sell	23	0.00
R209 On 03/11/2016	Bond Future		Buy	23	0.00
R209 On 03/11/2016	Bond Future		Sell	23	0.00
R209 On 03/11/2016	Bond Future		Buy	23	0.00
R210 Bond Future					
R210 On 03/11/2016	Bond Future		Buy	21	0.00
R210 On 03/11/2016	Bond Future		Sell	21	0.00
Grand Total for Daily Detailed Turnover:				15,106	0.00