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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/08/2017

TO DATE : 04/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 02/11/2017	GOVI		Sell	40	0.00
GOVI On 02/11/2017	GOVI		Buy	40	0.00
GOVI On 02/11/2017	GOVI		Sell	40	0.00
GOVI On 02/11/2017	GOVI		Buy	40	0.00
<b>I2046 Bond Future</b>					
2046 On 02/11/2017	Bond Future		Buy	5,000	0.00
2046 On 02/11/2017	Bond Future		Sell	5,000	0.00
<b>I2050 Bond Future</b>					
2050 On 02/11/2017	Bond Future		Buy	3,050	0.00
2050 On 02/11/2017	Bond Future		Sell	3,050	0.00
<b>R186 Bond Future</b>					

R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	0.00
R186 On 02/11/2017	Bond Future		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Sell	283	0.00
R186 On 02/11/2017	Bond Future		Buy	283	0.00
R186 On 02/11/2017	Bond Future		Sell	540	0.00
R186 On 02/11/2017	Bond Future		Buy	540	0.00
R186 On 02/11/2017	Bond Future		Buy	823	0.00
R186 On 02/11/2017	Bond Future		Sell	823	0.00

**R202 Bond Future**

R202 On 02/11/2017	Bond Future		Buy	25	0.00
R202 On 02/11/2017	Bond Future		Sell	25	0.00

**R2032 Bond Future**

2032 On 01/02/2018	Bond Future	9.20	Call	Sell	3	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	3	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	3	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	3	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	4	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	4	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	5	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	5	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	7	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	7	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	7	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	7	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	7	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	7	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	8	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	8	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	8	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	8	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	9	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	9	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	9	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	9	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	9	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	9	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	9	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	9	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	10	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	10	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	10	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	10	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	10	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	10	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	11	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	11	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	11	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	11	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	12	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	12	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	12	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	12	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	13	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	13	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	13	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	13	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	14	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	14	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	15	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	15	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	15	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	15	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	15	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	15	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	15	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	15	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	16	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	16	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	17	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	17	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	17	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	17	0.00

2032 On 01/02/2018	Bond Future	9.30	Call	Sell	17	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	17	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	18	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	18	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	18	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	18	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	19	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	19	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	19	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	19	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	20	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	20	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	20	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	20	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	20	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	20	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	21	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	21	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	21	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	21	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	21	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	21	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	22	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	22	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	22	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	22	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	23	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	23	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	23	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	23	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	24	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	24	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	24	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	24	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	25	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	25	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	25	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	25	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	26	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	26	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	26	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	26	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	27	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	27	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	28	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	29	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	29	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	29	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	29	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	30	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	30	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	30	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	30	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	30	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	30	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	31	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	31	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	33	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	33	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	34	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	34	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	34	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	34	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	34	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	34	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	35	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	35	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	35	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	35	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	36	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	36	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	36	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	36	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	37	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	37	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	38	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	38	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	39	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	39	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	39	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	39	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	40	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	40	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	40	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	40	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	42	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	42	0.00

2032 On 01/02/2018	Bond Future	9.20	Call	Sell	43	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	43	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	43	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	43	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	43	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	43	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	44	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	44	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	44	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	44	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	46	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	46	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	46	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	46	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	47	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	47	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	48	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	48	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	49	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	49	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	49	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	49	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	50	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	50	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	50	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	50	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	52	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	52	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	54	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	54	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	54	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	54	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	57	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	57	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	58	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	58	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	59	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	59	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	61	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	61	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	61	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	61	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	61	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	61	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	64	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/02/2018	9.40	Call	Sell	65	0.00
2032 On 01/02/2018	9.40	Call	Buy	65	0.00
2032 On 01/02/2018	9.20	Call	Sell	67	0.00
2032 On 01/02/2018	9.20	Call	Buy	67	0.00
2032 On 01/02/2018	9.40	Call	Sell	67	0.00
2032 On 01/02/2018	9.40	Call	Buy	67	0.00
2032 On 01/02/2018	9.30	Call	Sell	67	0.00
2032 On 01/02/2018	9.30	Call	Buy	67	0.00
2032 On 01/02/2018	9.20	Call	Sell	68	0.00
2032 On 01/02/2018	9.20	Call	Buy	68	0.00
2032 On 01/02/2018	9.30	Call	Sell	70	0.00
2032 On 01/02/2018	9.30	Call	Buy	70	0.00
2032 On 01/02/2018	9.30	Call	Sell	71	0.00
2032 On 01/02/2018	9.30	Call	Buy	71	0.00
2032 On 01/02/2018	9.20	Call	Sell	72	0.00
2032 On 01/02/2018	9.20	Call	Buy	72	0.00
2032 On 01/02/2018	9.20	Call	Sell	74	0.00
2032 On 01/02/2018	9.20	Call	Buy	74	0.00
2032 On 01/02/2018	9.40	Call	Sell	74	0.00
2032 On 01/02/2018	9.40	Call	Buy	74	0.00
2032 On 01/02/2018	9.30	Call	Sell	75	0.00
2032 On 01/02/2018	9.30	Call	Buy	75	0.00
2032 On 01/02/2018	9.40	Call	Sell	76	0.00
2032 On 01/02/2018	9.40	Call	Buy	76	0.00
2032 On 01/02/2018	9.40	Call	Sell	77	0.00
2032 On 01/02/2018	9.40	Call	Buy	77	0.00
2032 On 01/02/2018	9.30	Call	Sell	77	0.00
2032 On 01/02/2018	9.30	Call	Buy	77	0.00
2032 On 01/02/2018	9.20	Call	Sell	82	0.00
2032 On 01/02/2018	9.20	Call	Buy	82	0.00
2032 On 01/02/2018	9.40	Call	Sell	82	0.00
2032 On 01/02/2018	9.40	Call	Buy	82	0.00
2032 On 01/02/2018	9.20	Call	Sell	83	0.00
2032 On 01/02/2018	9.20	Call	Buy	83	0.00
2032 On 01/02/2018	9.40	Call	Sell	83	0.00
2032 On 01/02/2018	9.40	Call	Buy	83	0.00
2032 On 01/02/2018	9.20	Call	Sell	85	0.00
2032 On 01/02/2018	9.20	Call	Buy	85	0.00
2032 On 01/02/2018	9.40	Call	Sell	85	0.00
2032 On 01/02/2018	9.40	Call	Buy	85	0.00
2032 On 01/02/2018	9.30	Call	Sell	85	0.00
2032 On 01/02/2018	9.30	Call	Buy	85	0.00

2032 On 01/02/2018	Bond Future	9.30	Call	Sell	87	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	87	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	88	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	88	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	89	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	89	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	90	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	90	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	91	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	91	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	92	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	92	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	93	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	93	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	94	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	94	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	94	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	94	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	94	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	94	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	94	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	94	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	95	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	95	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	96	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	96	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	97	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	97	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	98	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	98	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	98	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	98	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	101	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	101	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	101	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	101	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	101	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	101	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	102	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	102	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	103	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	103	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	103	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	103	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	103	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	103	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	105	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	105	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	105	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	105	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	105	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	105	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	107	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	107	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	107	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	109	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	109	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	110	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	110	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	111	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	111	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	112	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	112	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	113	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	113	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	115	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	115	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	115	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	115	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	116	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	116	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	118	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	118	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	120	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	120	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	120	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	120	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	123	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	123	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	130	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	130	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	132	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	132	0.00

2032 On 01/02/2018	Bond Future	9.30	Call	Sell	138	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	138	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	140	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	140	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	143	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	143	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	149	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	149	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	154	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	154	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	161	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	161	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	164	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	164	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	175	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	175	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	175	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	175	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	181	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	181	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	188	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	188	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	193	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	193	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	193	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	193	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	197	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	197	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	200	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	200	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	201	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	201	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	217	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	217	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	226	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	226	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	264	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	264	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	277	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	277	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	292	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	292	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	303	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	303	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	305	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	305	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	317	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	317	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	348	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	348	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	350	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	350	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	384	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	384	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	386	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	386	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	400	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	400	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	401	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	401	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	460	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	460	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	507	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	507	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	527	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	527	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	663	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	663	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	699	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	699	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	732	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	732	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	761	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	761	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	772	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	772	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	802	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	802	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	6,800	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	6,800	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Buy	6,800	0.00
2032 On 01/02/2018	Bond Future	9.40	Call	Sell	6,800	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	7,500	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	7,500	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Buy	7,500	0.00
2032 On 01/02/2018	Bond Future	9.20	Call	Sell	7,500	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	7,800	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Buy	7,800	0.00

2032 On 01/02/2018	Bond Future	9.30	Call	Buy	7,800	0.00
2032 On 01/02/2018	Bond Future	9.30	Call	Sell	7,800	0.00

**R2037 Bond Future**

2037 On 02/11/2017	Bond Future			Sell	30	0.00
2037 On 02/11/2017	Bond Future			Buy	30	0.00
2037 On 02/11/2017	Bond Future			Buy	30	0.00
2037 On 02/11/2017	Bond Future			Sell	30	0.00

**R2048 Bond Future**

R248 On 02/11/2017	Bond Future			Buy	7,000	0.00
R248 On 02/11/2017	Bond Future			Sell	7,000	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future			Sell	2	0.00
R209 On 02/11/2017	Bond Future			Buy	2	0.00
R209 On 02/11/2017	Bond Future			Buy	36	0.00
R209 On 02/11/2017	Bond Future			Sell	36	0.00
R209 On 02/11/2017	Bond Future			Sell	70	0.00
R209 On 02/11/2017	Bond Future			Buy	70	0.00
R209 On 02/11/2017	Bond Future			Sell	82	0.00
R209 On 02/11/2017	Bond Future			Buy	82	0.00
R209 On 02/11/2017	Bond Future			Buy	178	0.00
R209 On 02/11/2017	Bond Future			Sell	178	0.00
R209 On 02/11/2017	Bond Future			Buy	4,500	0.00
R209 On 02/11/2017	Bond Future			Sell	4,500	0.00

**R210 Bond Future**

R210 On 02/11/2017	Bond Future			Buy	55	0.00
R210 On 02/11/2017	Bond Future			Sell	55	0.00

**R213 Bond Future**

R213 On 02/11/2017	Bond Future			Sell	60	0.00
R213 On 02/11/2017	Bond Future			Buy	60	0.00
R213 On 02/11/2017	Bond Future			Sell	60	0.00
R213 On 02/11/2017	Bond Future			Buy	60	0.00
R213 On 02/11/2017	Bond Future			Sell	12,000	0.00
R213 On 02/11/2017	Bond Future			Buy	12,000	0.00

**R214 Bond Future**

R214 On 02/11/2017	Bond Future			Buy	37	0.00
R214 On 02/11/2017	Bond Future			Sell	37	0.00
R214 On 02/11/2017	Bond Future			Buy	37	0.00
R214 On 02/11/2017	Bond Future			Sell	37	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****100,290****0.00**