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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/11/2017

TO DATE : 30/11/2017

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| IGOV On 01/02/2018 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 01/02/2018 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 01/02/2018 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 01/02/2018 | Index Future | | Sell | 1 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R186 On 01/02/2018 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 4 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|------|
| R186 On 01/02/2018 | Bond Future | Sell | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 4 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 5 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 5 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 9 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 9 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 12 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 12 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 19 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 19 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 23 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 23 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 24 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 24 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 24 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 24 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 28 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 28 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 29 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 29 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 31 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 31 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 37 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 37 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 41 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 41 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 45 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 45 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 48 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 48 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 50 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 50 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 60 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 60 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 63 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 63 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 71 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 71 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 71 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 71 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 77 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 77 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 01/02/2018 | Bond Future | | Sell | 82 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 82 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 95 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 95 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 97 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 97 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 120 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 120 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 122 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 122 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 131 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 131 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 147 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 147 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 150 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 150 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 150 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 150 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 154 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 154 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 179 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 179 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 203 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 203 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 257 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 257 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 266 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 266 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 269 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 269 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 319 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 319 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 445 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 445 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 507 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 507 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 556 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 556 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 560 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 560 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Buy | 691 | 0.00 |
| R186 On 01/02/2018 | Bond Future | | Sell | 691 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R186 On 01/02/2018 | Bond Future | Sell | 840 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 840 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 898 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 898 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 1,200 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 1,200 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 1,200 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 1,200 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 1,257 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 1,257 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 1,809 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 1,809 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 1,917 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 1,917 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 2,754 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 2,754 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Buy | 2,754 | 0.00 |
| R186 On 01/02/2018 | Bond Future | Sell | 2,754 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R202 On 01/02/2018 | Bond Future | Buy | 725 | 0.00 |
| R202 On 01/02/2018 | Bond Future | Sell | 725 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R023 On 01/02/2018 | Bond Future | Sell | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 9 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 19 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 19 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 42 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 42 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 66 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 66 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Buy | 154 | 0.00 |
| R023 On 01/02/2018 | Bond Future | Sell | 154 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2030 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 1 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| 2030 On 01/02/2018 | Bond Future | | Sell | 2 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 2 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 3 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 8 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 8 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 10 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 10 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 11 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 11 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 22 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 22 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 26 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 26 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 28 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 28 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 29 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 29 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 47 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 47 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 51 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 51 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 56 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 56 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 58 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 58 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 60 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 60 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 62 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 62 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 72 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 72 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 74 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 74 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 110 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 110 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Sell | 126 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | | Buy | 126 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2030 On 01/02/2018 | Bond Future | Sell | 141 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 141 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 223 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 223 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 249 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 249 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 311 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 311 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 417 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 417 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 646 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 646 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 1,500 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 1,500 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 3,297 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 3,297 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 4,000 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 4,000 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 4,000 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 4,000 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Sell | 4,000 | 0.00 |
| 2030 On 01/02/2018 | Bond Future | Buy | 4,000 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 01/02/2018 | Bond Future | Sell | 16 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 16 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 18 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 18 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 20 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 64 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 64 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 88 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 88 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 131 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 131 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 142 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 142 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 203 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 203 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Sell | 360 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | Buy | 360 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2032 On 01/02/2018 | Bond Future | | Sell | 707 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | | Buy | 707 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | | Buy | 1,729 | 0.00 |
| 2032 On 01/02/2018 | Bond Future | | Sell | 1,729 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 01/02/2018 | Bond Future | | Sell | 4 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 4 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 29 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 29 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 29 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 29 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 39 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 39 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 61 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 61 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 65 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 65 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 162 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 162 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 331 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 331 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 405 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 405 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Buy | 405 | 0.00 |
| 2037 On 01/02/2018 | Bond Future | | Sell | 405 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 01/02/2018 | Bond Future | | Buy | 1,350 | 0.00 |
| R204 On 01/02/2018 | Bond Future | | Sell | 1,350 | 0.00 |
| R204 On 01/02/2018 | Bond Future | | Buy | 2,650 | 0.00 |
| R204 On 01/02/2018 | Bond Future | | Sell | 2,650 | 0.00 |
| R204 On 01/02/2018 | Bond Future | | Buy | 4,000 | 0.00 |
| R204 On 01/02/2018 | Bond Future | | Sell | 4,000 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 01/02/2018 | Bond Future | | Sell | 62 | 0.00 |
| 2040 On 01/02/2018 | Bond Future | | Buy | 62 | 0.00 |
| 2040 On 01/02/2018 | Bond Future | | Sell | 250 | 0.00 |
| 2040 On 01/02/2018 | Bond Future | | Buy | 250 | 0.00 |
| 2040 On 01/02/2018 | Bond Future | | Buy | 312 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2040 On 01/02/2018 | Bond Future | Sell | 312 | 0.00 |
|--------------------|-------------|------|-----|------|

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 01/02/2018 | Bond Future | Sell | 164 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Buy | 164 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Sell | 164 | 0.00 |
| 2044 On 01/02/2018 | Bond Future | Buy | 164 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R248 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 2 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 2 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 5 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 5 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 6 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 6 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 7 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 7 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 19 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 19 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 25 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 25 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 39 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 39 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 41 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 41 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 47 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 47 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 61 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 61 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 65 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 65 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 65 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 65 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 67 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 67 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 69 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 69 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 101 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 101 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 102 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 102 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 105 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Sell | 105 | 0.00 |
| R248 On 01/02/2018 | Bond Future | Buy | 131 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R248 On 01/02/2018 | Bond Future | | Sell | 131 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 135 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 135 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 260 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 260 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 330 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 330 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 410 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 410 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 565 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 565 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 676 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 676 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Buy | 1,983 | 0.00 |
| R248 On 01/02/2018 | Bond Future | | Sell | 1,983 | 0.00 |

R207 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| R207 On 01/02/2018 | Bond Future | | Buy | 24 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 24 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 25 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 25 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 25 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 25 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 60 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 60 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 78 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 78 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 99 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 99 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 99 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 99 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 128 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 128 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 382 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 382 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 444 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 444 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 564 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 564 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 1,217 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Sell | 1,217 | 0.00 |
| R207 On 01/02/2018 | Bond Future | | Buy | 2,897 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R207 On 01/02/2018 | Bond Future | Sell | 2,897 | 0.00 |
|--------------------|-------------|------|-------|------|

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R209 On 01/02/2018 | Bond Future | Sell | 26 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 26 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 45 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 45 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 51 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 51 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 125 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 125 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 223 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 223 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 258 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 258 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 503 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 503 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 750 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 750 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 750 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 750 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 1,008 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 1,008 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 1,500 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 4,000 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 4,000 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Buy | 4,000 | 0.00 |
| R209 On 01/02/2018 | Bond Future | Sell | 4,000 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R213 On 01/02/2018 | Bond Future | Sell | 5 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Buy | 5 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Sell | 30 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Buy | 30 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Sell | 32 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Buy | 32 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Sell | 39 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Buy | 39 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Sell | 50 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Buy | 50 | 0.00 |
| R213 On 01/02/2018 | Bond Future | Sell | 67 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|-------------|-----|----------|------------------|-------------|
| R213 On 01/02/2018 | Bond Future | | Buy | 67 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 70 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 70 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 71 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 71 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 100 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 100 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 150 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 150 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 178 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 178 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 542 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 542 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 714 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 714 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Sell | 964 | 0.00 |
| R213 On 01/02/2018 | Bond Future | | Buy | 964 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 01/02/2018 | Bond Future | | Sell | 46 | 0.00 |
| R214 On 01/02/2018 | Bond Future | | Buy | 46 | 0.00 |
| R214 On 01/02/2018 | Bond Future | | Sell | 508 | 0.00 |
| R214 On 01/02/2018 | Bond Future | | Buy | 508 | 0.00 |
| R214 On 01/02/2018 | Bond Future | | Buy | 554 | 0.00 |
| R214 On 01/02/2018 | Bond Future | | Sell | 554 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 88,802 | 0.00 |