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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/06/2018

TO DATE : 08/06/2018

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 02/08/2018 | Index Future | | Buy | 8 | 0.00 |
| ALBI On 02/08/2018 | Index Future | | Sell | 8 | 0.00 |
| ALBI On 02/08/2018 | Index Future | | Sell | 8 | 0.00 |
| ALBI On 02/08/2018 | Index Future | | Buy | 8 | 0.00 |

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 02/08/2018 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 02/08/2018 | GOVI | | Sell | 2 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R186 On 02/08/2018 | Bond Future | | Buy | 1 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | Sell | 1 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | Buy | 2 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|------|
| R186 On 02/08/2018 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 3 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 3 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 7 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 7 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 9 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 9 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 12 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 12 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 13 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 13 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 16 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 16 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 19 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 19 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 20 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 20 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 27 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 27 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 30 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 30 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 39 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 39 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 41 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 41 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 42 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 42 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 43 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 43 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 44 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 44 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 45 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 45 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 46 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 46 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 46 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 46 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 50 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 50 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 50 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 50 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Sell | 55 | 0.00 |
| R186 On 02/08/2018 | Bond Future | Buy | 55 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|------|----------|------------------|------|
| R186 On 02/08/2018 | | | Sell | 60 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 60 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 62 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 62 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 62 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 62 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Buy | 67 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Sell | 67 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Buy | 73 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Sell | 73 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 80 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 80 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 86 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 86 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Buy | 89 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Sell | 89 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 90 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 90 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Buy | 91 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Sell | 91 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 95 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 95 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 100 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 100 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 100 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 100 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 100 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 100 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 115 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 115 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Buy | 115 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Sell | 115 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Buy | 120 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Put | Sell | 120 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 132 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 132 | 0.00 |
| R186 On 02/08/2018 | 8.75 | Call | Sell | 133 | 0.00 |
| R186 On 02/08/2018 | 8.75 | Call | Buy | 133 | 0.00 |
| R186 On 02/08/2018 | | | Buy | 141 | 0.00 |
| R186 On 02/08/2018 | | | Sell | 141 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Buy | 143 | 0.00 |
| R186 On 02/08/2018 | 8.50 | Call | Sell | 143 | 0.00 |

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|--------------------|-------------|------|------|------|-------|------|
| R186 On 02/08/2018 | Bond Future | | | Buy | 149 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 149 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Buy | 149 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Sell | 149 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 150 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 150 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 177 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 177 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 185 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 185 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 200 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 200 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 229 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 229 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 230 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 230 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 284 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 284 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 294 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 294 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 300 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 344 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 344 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 417 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 417 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 444 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 444 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Buy | 711 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Sell | 711 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Buy | 713 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Sell | 713 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 750 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 750 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 926 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 926 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 1,210 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 1,210 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | | |
|--------------------|-------------|------|----------|------------------|-------|------|
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Buy | 1,354 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Sell | 1,354 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Buy | 1,375 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Sell | 1,375 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 1,425 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 1,425 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 1,450 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 1,450 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 1,750 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 1,750 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 1,789 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 1,789 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,160 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,160 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,160 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,160 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,166 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,166 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Buy | 2,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Call | Sell | 2,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Sell | 2,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.50 | Put | Buy | 2,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,610 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,610 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,730 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,730 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 2,752 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 2,752 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,800 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,800 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 2,820 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 2,820 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 3,000 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 3,000 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 3,000 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 3,000 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 3,250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 3,250 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 3,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 3,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Buy | 3,500 | 0.00 |
| R186 On 02/08/2018 | Bond Future | | | Sell | 3,500 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|------|------|-------|------|
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Sell | 5,000 | 0.00 |
| R186 On 02/08/2018 | Bond Future | 8.75 | Call | Buy | 5,000 | 0.00 |

R2023 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| R023 On 02/08/2018 | Bond Future | | | Sell | 3 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 3 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 3 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Sell | 3 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Sell | 27 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 27 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 27 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Sell | 27 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 445 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Sell | 445 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Sell | 445 | 0.00 |
| R023 On 02/08/2018 | Bond Future | | | Buy | 445 | 0.00 |

R2030 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| 2030 On 02/08/2018 | Bond Future | | | Sell | 10 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 10 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 10 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 10 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 20 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 20 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 40 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 40 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 40 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 40 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 70 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 70 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 80 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 80 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 90 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 90 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 100 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 100 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Sell | 440 | 0.00 |
| 2030 On 02/08/2018 | Bond Future | | | Buy | 440 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|------|----------|------------------|------|
| 2030 On 02/08/2018 | | | Sell | 450 | 0.00 |
| 2030 On 02/08/2018 | | | Buy | 450 | 0.00 |
| 2030 On 02/08/2018 | | | Sell | 1,000 | 0.00 |
| 2030 On 02/08/2018 | | | Buy | 1,000 | 0.00 |
| 2030 On 02/08/2018 | | | Sell | 2,200 | 0.00 |
| 2030 On 02/08/2018 | | | Buy | 2,200 | 0.00 |
| 2030 On 02/08/2018 | | | Sell | 2,650 | 0.00 |
| 2030 On 02/08/2018 | | | Buy | 2,650 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 02/08/2018 | | | Sell | 370 | 0.00 |
| 2032 On 02/08/2018 | | | Buy | 370 | 0.00 |
| 2032 On 02/08/2018 | | | Sell | 1,790 | 0.00 |
| 2032 On 02/08/2018 | | | Buy | 1,790 | 0.00 |
| 2032 On 02/08/2018 | | | Buy | 2,160 | 0.00 |
| 2032 On 02/08/2018 | | | Sell | 2,160 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 02/08/2018 | | | Sell | 260 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 260 | 0.00 |
| R035 On 02/08/2018 | | | Sell | 296 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 296 | 0.00 |
| R035 On 02/08/2018 | | | Sell | 334 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 334 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 630 | 0.00 |
| R035 On 02/08/2018 | | | Sell | 630 | 0.00 |
| R035 On 02/08/2018 | | | Sell | 1,280 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 1,280 | 0.00 |
| R035 On 02/08/2018 | | | Buy | 1,540 | 0.00 |
| R035 On 02/08/2018 | | | Sell | 1,540 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 5 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 6 | 0.00 |

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|--------------------|-------------|------|------|------|-----|------|
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Buy | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Sell | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Buy | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Buy | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Sell | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Buy | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Sell | 6 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 9 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 10 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 10 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Sell | 170 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Buy | 170 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Sell | 200 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Buy | 200 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Sell | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Buy | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Sell | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.80 | Call | Buy | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Buy | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Sell | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Buy | 324 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.20 | Call | Sell | 324 | 0.00 |
| 2040 On 02/08/2018 | Bond Future | | | Sell | 500 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|------|----------|------------------|------|
| 2040 On 02/08/2018 | | | Buy | 500 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Sell | 553 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Sell | 553 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Sell | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Sell | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Sell | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 553 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Sell | 553 | 0.00 |
| 2040 On 02/08/2018 | | | Buy | 750 | 0.00 |
| 2040 On 02/08/2018 | | | Sell | 750 | 0.00 |
| 2040 On 02/08/2018 | | | Sell | 850 | 0.00 |
| 2040 On 02/08/2018 | | | Buy | 850 | 0.00 |
| 2040 On 02/08/2018 | | | Sell | 1,020 | 0.00 |
| 2040 On 02/08/2018 | | | Buy | 1,020 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 1,435 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Buy | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.80 | Call | Sell | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Buy | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 9.20 | Call | Sell | 1,770 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Buy | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 8.50 | Call | Buy | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | 9.10 | Call | Buy | 2,378 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|------|------|-------|------|
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,378 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,378 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,378 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Buy | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 8.50 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Sell | 2,950 | 0.00 |
| 2040 On 01/11/2018 | Bond Future | 9.10 | Call | Buy | 2,950 | 0.00 |

R2044 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|----|------|
| 2044 On 02/08/2018 | Bond Future | | | Sell | 14 | 0.00 |
| 2044 On 02/08/2018 | Bond Future | | | Buy | 14 | 0.00 |
| 2044 On 02/08/2018 | Bond Future | | | Sell | 38 | 0.00 |
| 2044 On 02/08/2018 | Bond Future | | | Buy | 38 | 0.00 |
| 2044 On 02/08/2018 | Bond Future | | | Buy | 52 | 0.00 |
| 2044 On 02/08/2018 | Bond Future | | | Sell | 52 | 0.00 |

R2048 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| R248 On 02/08/2018 | Bond Future | | | Sell | 10 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 10 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 30 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 30 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 50 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 50 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 70 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 70 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 100 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 100 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 141 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 141 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 160 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 160 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 210 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 210 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 310 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Buy | 310 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | | Sell | 340 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R248 On 02/08/2018 | Bond Future | | Buy | 340 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | Buy | 340 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | Sell | 340 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | Buy | 1,000 | 0.00 |
| R248 On 02/08/2018 | Bond Future | | Sell | 1,000 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 02/08/2018 | Bond Future | | Buy | 12 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 12 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 16 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Buy | 16 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 16 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Buy | 16 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Buy | 25 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 25 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Buy | 34 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 34 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Sell | 103 | 0.00 |
| R208 On 02/08/2018 | Bond Future | | Buy | 103 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/08/2018 | Bond Future | | Sell | 8 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 8 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 10 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 10 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 10 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 10 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 13 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 13 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 19 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 19 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 19 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 19 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 20 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 20 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 30 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 30 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 58 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 58 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Sell | 100 | 0.00 |
| R209 On 02/08/2018 | Bond Future | | Buy | 100 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R209 On 02/08/2018 | Bond Future | Buy | 100 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 100 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 146 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 146 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 155 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 155 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 160 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 160 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 165 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 165 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 173 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 173 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 250 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 250 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 250 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 250 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 308 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 308 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 328 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 328 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 380 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 380 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Buy | 410 | 0.00 |
| R209 On 02/08/2018 | Bond Future | Sell | 410 | 0.00 |

Grand Total for Daily Detailed Turnover:

143,587

0.00