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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/08/2017

TO DATE : 02/08/2017

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 03/08/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 03/08/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 03/08/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 03/08/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 03/08/2017 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 03/08/2017 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Buy | 3 | 0.00 |
| ALBI On 02/11/2017 | Index Future | | Sell | 3 | 0.00 |

| | | | | |
|--------------------|--------------|------|---|------|
| ALBI On 02/11/2017 | Index Future | Sell | 3 | 0.00 |
| ALBI On 02/11/2017 | Index Future | Buy | 3 | 0.00 |

ES33 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| ES33 On 03/08/2017 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 03/08/2017 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 03/08/2017 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 03/08/2017 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 03/08/2017 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 03/08/2017 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 02/11/2017 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 02/11/2017 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 02/11/2017 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 02/11/2017 | Bond Future | Buy | 62 | 0.00 |

ES42 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| ES42 On 03/08/2017 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 03/08/2017 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 03/08/2017 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 03/08/2017 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 03/08/2017 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 03/08/2017 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 02/11/2017 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 02/11/2017 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 02/11/2017 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 02/11/2017 | Bond Future | Buy | 70 | 0.00 |

Govi Total Return Index

| | | | | |
|--------------------|------|------|---|------|
| GOVI On 03/08/2017 | GOVI | Buy | 1 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Sell | 1 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Sell | 1 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Buy | 1 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Buy | 2 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Sell | 2 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Sell | 2 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Buy | 2 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Buy | 4 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Sell | 4 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Sell | 4 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Buy | 4 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Buy | 7 | 0.00 |
| GOVI On 03/08/2017 | GOVI | Sell | 7 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Sell | 7 | 0.00 |
| GOVI On 02/11/2017 | GOVI | Buy | 7 | 0.00 |

I2033 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2033 On 03/08/2017 | Bond Future | | Buy | 4,773 | 0.00 |
| 2033 On 03/08/2017 | Bond Future | | Sell | 4,773 | 0.00 |
| 2033 On 02/11/2017 | Bond Future | | Sell | 4,773 | 0.00 |
| 2033 On 02/11/2017 | Bond Future | | Buy | 4,773 | 0.00 |
| I2038 Bond Future | | | | | |
| 2038 On 03/08/2017 | Bond Future | | Sell | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Buy | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Buy | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Sell | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Buy | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Sell | 826 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Buy | 826 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Sell | 826 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Sell | 826 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Buy | 826 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Sell | 10,730 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Buy | 10,730 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Buy | 10,730 | 0.00 |
| 2038 On 03/08/2017 | Bond Future | | Sell | 10,730 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Buy | 10,730 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Sell | 10,730 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Sell | 10,730 | 0.00 |
| 2038 On 02/11/2017 | Bond Future | | Buy | 10,730 | 0.00 |
| I2046 Bond Future | | | | | |
| 2046 On 03/08/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Buy | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Buy | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Buy | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Buy | 19 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Sell | 19 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Buy | 19 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Buy | 10,088 | 0.00 |
| 2046 On 03/08/2017 | Bond Future | | Sell | 10,088 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Sell | 10,088 | 0.00 |
| 2046 On 02/11/2017 | Bond Future | | Buy | 10,088 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|--------|------|
| 2050 On 03/08/2017 | Bond Future | Sell | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Buy | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Sell | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Buy | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Buy | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Sell | 495 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 495 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 495 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 495 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 495 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Buy | 13,791 | 0.00 |
| 2050 On 03/08/2017 | Bond Future | Sell | 13,791 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Sell | 13,791 | 0.00 |
| 2050 On 02/11/2017 | Bond Future | Buy | 13,791 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|----|------|
| IGOV On 03/08/2017 | Index Future | Buy | 2 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 2 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 2 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 4 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 4 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 4 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 4 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 9 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 9 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 9 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 9 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 13 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 13 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 13 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 13 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 16 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 16 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 16 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 16 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 18 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 18 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 18 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 18 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Buy | 23 | 0.00 |
| IGOV On 03/08/2017 | Index Future | Sell | 23 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Sell | 23 | 0.00 |
| IGOV On 02/11/2017 | Index Future | Buy | 23 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|--------------|-----|----------|------------------|------|
| IGOV On 02/11/2017 | Index Future | | Sell | 42 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Buy | 42 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Sell | 77 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Buy | 77 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Buy | 78 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Sell | 78 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Sell | 97 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Buy | 97 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Buy | 138 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Sell | 138 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Sell | 274 | 0.00 |
| IGOV On 03/08/2017 | Index Future | | Buy | 274 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Sell | 274 | 0.00 |
| IGOV On 02/11/2017 | Index Future | | Buy | 274 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 5 | 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 | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 7 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 02/11/2017 | Bond Future | | Sell | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 19 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 25 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 30 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 33 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 39 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 39 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 39 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 39 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 41 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 41 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 42 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 42 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 42 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 42 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 02/11/2017 | Bond Future | Sell | 43 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 43 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 43 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 43 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 45 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 47 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 49 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 71 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 71 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 71 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 71 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 75 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 75 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 75 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 75 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 86 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 86 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 87 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 87 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 88 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 88 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 88 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 88 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 89 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 89 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 100 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 100 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 100 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 104 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 104 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 02/11/2017 | Bond Future | | Sell | 104 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 104 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 114 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 114 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Sell | 118 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Buy | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 118 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 128 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 128 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 216 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 216 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 239 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 239 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 239 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 239 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Buy | 392 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Sell | 392 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Sell | 392 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Buy | 392 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Buy | 392 | 0.00 |
| R186 On 03/08/2017 | Bond Future | | Sell | 392 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 412 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 412 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 412 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 412 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 583 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 583 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 604 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 604 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 604 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 604 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 704 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 704 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 704 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 704 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 855 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 855 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Sell | 855 | 0.00 |
| R186 On 02/11/2017 | Bond Future | | Buy | 855 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R186 On 03/08/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 1,170 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 3,600 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 3,600 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Sell | 3,600 | 0.00 |
| R186 On 02/11/2017 | Bond Future | Buy | 3,600 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Buy | 4,800 | 0.00 |
| R186 On 03/08/2017 | Bond Future | Sell | 4,800 | 0.00 |

R197 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R197 On 03/08/2017 | Bond Future | Sell | 25 | 0.00 |
| R197 On 03/08/2017 | Bond Future | Buy | 25 | 0.00 |
| R197 On 03/08/2017 | Bond Future | Sell | 25 | 0.00 |
| R197 On 03/08/2017 | Bond Future | Buy | 25 | 0.00 |
| R197 On 03/08/2017 | Bond Future | Buy | 25 | 0.00 |
| R197 On 03/08/2017 | Bond Future | Sell | 25 | 0.00 |
| R197 On 02/11/2017 | Bond Future | Sell | 25 | 0.00 |
| R197 On 02/11/2017 | Bond Future | Buy | 25 | 0.00 |
| R197 On 02/11/2017 | Bond Future | Sell | 25 | 0.00 |
| R197 On 02/11/2017 | Bond Future | Buy | 25 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R202 On 03/08/2017 | Bond Future | Sell | 29 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Buy | 29 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Sell | 340 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Buy | 340 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Sell | 340 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Buy | 340 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Buy | 340 | 0.00 |
| R202 On 03/08/2017 | Bond Future | Sell | 340 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 340 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 340 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 340 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 340 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Buy | 5,159 | 0.00 |
| R202 On 02/11/2017 | Bond Future | Sell | 5,159 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R202 On 03/08/2017 | Bond Future | | Buy | 12,970 | 0.00 |
| R202 On 03/08/2017 | Bond Future | | Sell | 12,970 | 0.00 |
| R202 On 02/11/2017 | Bond Future | | Sell | 12,970 | 0.00 |
| R202 On 02/11/2017 | Bond Future | | Buy | 12,970 | 0.00 |
| R2023 Bond Future | | | | | |
| R023 On 03/08/2017 | Bond Future | | Buy | 1 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 1 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 20 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 20 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 20 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 20 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 20 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 20 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 21 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 21 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 21 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 21 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 21 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 71 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 71 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 71 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 71 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 71 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 71 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 451 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 451 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 451 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 451 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Buy | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 580 | 0.00 |
| R023 On 03/08/2017 | Bond Future | | Sell | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Buy | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | | Sell | 580 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R023 On 02/11/2017 | Bond Future | Sell | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 580 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 850 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 850 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 850 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 850 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 1,500 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 1,500 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Buy | 3,000 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Sell | 3,000 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 3,000 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 3,000 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Buy | 5,750 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Sell | 5,750 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 5,750 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 5,750 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Buy | 7,500 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Sell | 7,500 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 7,500 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 7,500 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Sell | 16,250 | 0.00 |
| R023 On 03/08/2017 | Bond Future | Buy | 16,250 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Buy | 16,250 | 0.00 |
| R023 On 02/11/2017 | Bond Future | Sell | 16,250 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 02/11/2017 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 175 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 175 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 175 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 175 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Buy | 200 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Sell | 200 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Buy | 300 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Sell | 300 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Buy | 390 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Sell | 390 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Buy | 390 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Sell | 390 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Buy | 390 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | Sell | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Buy | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | Sell | 390 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2030 On 02/11/2017 | Bond Future | | Buy | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 390 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 3,850 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 3,850 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 3,850 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 3,850 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Buy | 5,200 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Sell | 5,200 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 5,700 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 5,700 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Buy | 7,400 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Sell | 7,400 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 7,400 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 7,400 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Buy | 10,000 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Sell | 10,000 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 10,000 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 10,000 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Sell | 23,100 | 0.00 |
| 2030 On 03/08/2017 | Bond Future | | Buy | 23,100 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Buy | 23,100 | 0.00 |
| 2030 On 02/11/2017 | Bond Future | | Sell | 23,100 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 03/08/2017 | Bond Future | | Buy | 460 | 0.00 |
| 2032 On 03/08/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 03/08/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 03/08/2017 | Bond Future | | Buy | 460 | 0.00 |
| 2032 On 03/08/2017 | Bond Future | | Buy | 460 | 0.00 |
| 2032 On 03/08/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Buy | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Buy | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Sell | 460 | 0.00 |
| 2032 On 02/11/2017 | Bond Future | | Buy | 460 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 03/08/2017 | Bond Future | | Buy | 1,400 | 0.00 |

| | | | | |
|--------------------------|-------------|------|-------|------|
| R035 On 03/08/2017 | Bond Future | Sell | 1,400 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Sell | 1,400 | 0.00 |
| R035 On 02/11/2017 | Bond Future | Buy | 1,400 | 0.00 |
| R2037 Bond Future | | | | |
| 2037 On 03/08/2017 | Bond Future | Buy | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 251 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 251 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 251 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 251 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 251 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 320 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 320 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 600 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 600 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 600 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 600 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 1,060 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 1,060 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 1,440 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 1,440 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 1,440 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 1,440 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 3,690 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 3,690 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 4,750 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 4,750 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Sell | 5,350 | 0.00 |
| 2037 On 03/08/2017 | Bond Future | Buy | 5,350 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Buy | 5,350 | 0.00 |
| 2037 On 02/11/2017 | Bond Future | Sell | 5,350 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| R204 Bond Future | | | | | |
| R204 On 03/08/2017 | Bond Future | | Sell | 63 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 63 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 63 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 63 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 230 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 230 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 265 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 265 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 265 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 265 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 265 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 1,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 1,500 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 1,500 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 1,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 2,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 2,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 2,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 2,500 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 2,500 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 2,500 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Sell | 6,000 | 0.00 |
| R204 On 03/08/2017 | Bond Future | | Buy | 6,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Sell | 6,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | | Buy | 6,000 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R204 On 03/08/2017 | Bond Future | Buy | 12,000 | 0.00 |
| R204 On 03/08/2017 | Bond Future | Sell | 12,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | Sell | 12,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | Buy | 12,000 | 0.00 |
| R204 On 03/08/2017 | Bond Future | Sell | 16,000 | 0.00 |
| R204 On 03/08/2017 | Bond Future | Buy | 16,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | Buy | 16,000 | 0.00 |
| R204 On 02/11/2017 | Bond Future | Sell | 16,000 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2040 On 03/08/2017 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 2 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 2 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 9 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 9 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 9 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 9 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 29 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 29 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 32 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 32 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 33 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 33 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 34 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 34 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 34 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 34 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 34 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 34 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 34 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 34 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 34 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 34 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 43 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 43 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 44 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 44 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 201 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Sell | 201 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 201 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2040 On 03/08/2017 | | | Buy | 230 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 230 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 230 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 230 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 240 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 240 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 240 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 240 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 313 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 313 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 313 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 313 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 428 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 428 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 428 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 428 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 431 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 431 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 439 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 439 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 500 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 500 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 1,400 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 1,400 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 1,400 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 1,400 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 2,560 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 2,560 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 2,560 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 2,560 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 3,940 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 3,940 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 3,940 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 3,940 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 4,491 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 4,491 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 4,571 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 4,571 | 0.00 |
| 2040 On 03/08/2017 | | | Sell | 5,340 | 0.00 |
| 2040 On 03/08/2017 | | | Buy | 5,340 | 0.00 |
| 2040 On 02/11/2017 | | | Buy | 5,340 | 0.00 |
| 2040 On 02/11/2017 | | | Sell | 5,340 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2040 On 02/11/2017 | Bond Future | Sell | 5,903 | 0.00 |
| 2040 On 02/11/2017 | Bond Future | Buy | 5,903 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Sell | 5,991 | 0.00 |
| 2040 On 03/08/2017 | Bond Future | Buy | 5,991 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 03/08/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Sell | 120 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Buy | 120 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Buy | 175 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 175 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Buy | 175 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 175 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Sell | 175 | 0.00 |
| 2044 On 03/08/2017 | Bond Future | Buy | 175 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Buy | 495 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Sell | 495 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Buy | 495 | 0.00 |
| 2044 On 02/11/2017 | Bond Future | Sell | 495 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R248 On 02/11/2017 | Bond Future | Sell | 18 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy | 18 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 20 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy | 20 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 26 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy | 26 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 76 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy | 76 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Buy | 154 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Sell | 154 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Buy | 154 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Sell | 154 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Sell | 154 | 0.00 |
| R248 On 03/08/2017 | Bond Future | Buy | 154 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Buy | 154 | 0.00 |
| R248 On 02/11/2017 | Bond Future | Sell | 154 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| R248 On 02/11/2017 | Bond Future | | Buy | 154 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 154 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 163 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 163 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 215 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 215 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 540 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 540 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 1,058 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 1,058 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R248 On 03/08/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Sell | 8,420 | 0.00 |
| R248 On 02/11/2017 | Bond Future | | Buy | 8,420 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 02/11/2017 | Bond Future | | Buy | 288 | 0.00 |
| R207 On 02/11/2017 | Bond Future | | Sell | 288 | 0.00 |
| R207 On 02/11/2017 | Bond Future | | Buy | 288 | 0.00 |
| R207 On 02/11/2017 | Bond Future | | Sell | 288 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 388 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Buy | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | | Sell | 630 | 0.00 |
| R207 On 02/11/2017 | Bond Future | | Sell | 630 | 0.00 |
| R207 On 02/11/2017 | Bond Future | | Buy | 630 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R207 On 02/11/2017 | Bond Future | Buy | 630 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 630 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy | 630 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 630 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 1,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 1,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 6,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 6,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 12,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 12,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 12,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy | 12,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Buy | 17,000 | 0.00 |
| R207 On 03/08/2017 | Bond Future | Sell | 17,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Sell | 17,000 | 0.00 |
| R207 On 02/11/2017 | Bond Future | Buy | 17,000 | 0.00 |

R208 Bond Futures

| | | | | |
|--------------------|-------------|------|-------|------|
| R208 On 03/08/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Buy | 180 | 0.00 |
| R208 On 02/11/2017 | Bond Future | Sell | 180 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Sell | 1,500 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 1,500 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Sell | 2,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 2,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Buy | 3,500 | 0.00 |
| R208 On 03/08/2017 | Bond Future | Sell | 3,500 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| R208 On 03/08/2017 | Bond Future | | Sell | 4,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | | Buy | 4,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Buy | 4,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Sell | 4,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | | Sell | 7,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | | Buy | 7,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Buy | 7,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Sell | 7,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | | Buy | 11,000 | 0.00 |
| R208 On 03/08/2017 | Bond Future | | Sell | 11,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Sell | 11,000 | 0.00 |
| R208 On 02/11/2017 | Bond Future | | Buy | 11,000 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/11/2017 | Bond Future | | Buy | 9 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 9 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 50 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 50 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Buy | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Buy | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Sell | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Buy | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Sell | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Sell | 184 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 184 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 184 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 184 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 184 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Sell | 810 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Buy | 810 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 810 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 810 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 1,450 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 1,450 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 2,550 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 2,550 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 3,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 3,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 3,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Buy | 3,050 | 0.00 |
| R209 On 02/11/2017 | Bond Future | | Sell | 3,050 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Buy | 6,030 | 0.00 |
| R209 On 03/08/2017 | Bond Future | | Sell | 6,030 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R209 On 03/08/2017 | Bond Future | Sell | 6,030 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 6,030 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 6,030 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 6,030 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 6,030 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 9,500 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 9,500 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 9,500 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 9,500 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 14,000 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 14,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 14,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 14,000 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 16,000 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 16,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 16,000 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 16,000 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Sell | 40,310 | 0.00 |
| R209 On 03/08/2017 | Bond Future | Buy | 40,310 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Buy | 40,310 | 0.00 |
| R209 On 02/11/2017 | Bond Future | Sell | 40,310 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 03/08/2017 | Bond Future | Buy | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Buy | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Buy | 213 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Sell | 213 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Buy | 213 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Buy | 213 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Sell | 213 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Buy | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Buy | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Sell | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | Buy | 940 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Sell | 940 | 0.00 |
| R213 On 02/11/2017 | Bond Future | Buy | 940 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| R213 On 02/11/2017 | Bond Future | | Sell | 940 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 940 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 940 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 940 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 1,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 1,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 2,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 2,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 2,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 2,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 8,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 8,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 8,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 8,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 9,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 9,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 9,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 9,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 16,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 16,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 16,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 16,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Sell | 34,000 | 0.00 |
| R213 On 03/08/2017 | Bond Future | | Buy | 34,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Buy | 34,000 | 0.00 |
| R213 On 02/11/2017 | Bond Future | | Sell | 34,000 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 03/08/2017 | Bond Future | | Buy | 212 | 0.00 |
| R214 On 03/08/2017 | Bond Future | | Sell | 212 | 0.00 |
| R214 On 03/08/2017 | Bond Future | | Sell | 212 | 0.00 |
| R214 On 03/08/2017 | Bond Future | | Buy | 212 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R214 On 03/08/2017 | Bond Future | Buy | 212 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Sell | 212 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 212 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 212 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 212 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 212 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 610 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 610 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 1,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 1,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 2,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 2,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 4,110 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 4,110 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 5,000 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 5,000 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Sell | 9,500 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Buy | 9,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 9,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 9,500 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Sell | 19,500 | 0.00 |
| R214 On 03/08/2017 | Bond Future | Buy | 19,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Buy | 19,500 | 0.00 |
| R214 On 02/11/2017 | Bond Future | Sell | 19,500 | 0.00 |

Grand Total for Daily Detailed Turnover:

1,163,742

0.00