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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/11/2015

TO DATE : 02/11/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 05/11/2015	Index Future		Buy	21	0.00
ALBI On 05/11/2015	Index Future		Sell	21	0.00
ALBI On 04/02/2016	Index Future		Sell	21	0.00
ALBI On 04/02/2016	Index Future		Buy	21	0.00
ALBI On 05/11/2015	Index Future		Buy	25	0.00
ALBI On 05/11/2015	Index Future		Sell	25	0.00
ALBI On 04/02/2016	Index Future		Sell	25	0.00
ALBI On 04/02/2016	Index Future		Buy	25	0.00
ALBI On 05/11/2015	Index Future		Buy	91	0.00
ALBI On 05/11/2015	Index Future		Sell	91	0.00
ALBI On 04/02/2016	Index Future		Sell	91	0.00
ALBI On 04/02/2016	Index Future		Buy	91	0.00
ALBI On 05/11/2015	Index Future		Sell	137	0.00
ALBI On 05/11/2015	Index Future		Buy	137	0.00

ALBI On 05/11/2015	Index Future	Sell	137	0.00
ALBI On 05/11/2015	Index Future	Buy	137	0.00
ALBI On 04/02/2016	Index Future	Sell	137	0.00
ALBI On 04/02/2016	Index Future	Buy	137	0.00
ALBI On 04/02/2016	Index Future	Buy	137	0.00
ALBI On 04/02/2016	Index Future	Sell	137	0.00

**ES33 Bond Future**

ES33 On 04/02/2016	Bond Future	Sell	8	0.00
ES33 On 04/02/2016	Bond Future	Buy	8	0.00
ES33 On 04/02/2016	Bond Future	Buy	523	0.00
ES33 On 04/02/2016	Bond Future	Sell	523	0.00

**Govi Total Return Index**

GOVI On 05/11/2015	GOVI	Buy	1	0.00
GOVI On 05/11/2015	GOVI	Sell	1	0.00
GOVI On 05/11/2015	GOVI	Sell	1	0.00
GOVI On 05/11/2015	GOVI	Buy	1	0.00
GOVI On 05/11/2015	GOVI	Sell	1	0.00
GOVI On 05/11/2015	GOVI	Buy	1	0.00
GOVI On 04/02/2016	GOVI	Buy	1	0.00
GOVI On 04/02/2016	GOVI	Sell	1	0.00
GOVI On 04/02/2016	GOVI	Sell	1	0.00
GOVI On 04/02/2016	GOVI	Buy	1	0.00
GOVI On 05/11/2015	GOVI	Buy	4	0.00
GOVI On 05/11/2015	GOVI	Sell	4	0.00
GOVI On 04/02/2016	GOVI	Sell	4	0.00
GOVI On 04/02/2016	GOVI	Buy	4	0.00
GOVI On 05/11/2015	GOVI	Buy	18	0.00
GOVI On 05/11/2015	GOVI	Sell	18	0.00
GOVI On 04/02/2016	GOVI	Sell	18	0.00
GOVI On 04/02/2016	GOVI	Buy	18	0.00
GOVI On 05/11/2015	GOVI	Sell	22	0.00
GOVI On 05/11/2015	GOVI	Buy	22	0.00
GOVI On 04/02/2016	GOVI	Buy	22	0.00
GOVI On 04/02/2016	GOVI	Sell	22	0.00
GOVI On 05/11/2015	GOVI	Sell	61	0.00
GOVI On 05/11/2015	GOVI	Buy	61	0.00
GOVI On 05/11/2015	GOVI	Buy	61	0.00
GOVI On 05/11/2015	GOVI	Sell	61	0.00
GOVI On 05/11/2015	GOVI	Sell	61	0.00
GOVI On 05/11/2015	GOVI	Buy	61	0.00
GOVI On 04/02/2016	GOVI	Buy	61	0.00
GOVI On 04/02/2016	GOVI	Buy	61	0.00
GOVI On 04/02/2016	GOVI	Sell	61	0.00
GOVI On 04/02/2016	GOVI	Sell	61	0.00
GOVI On 04/02/2016	GOVI	Buy	61	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI On 04/02/2016	GOVI		Buy	61	0.00
GOVI On 04/02/2016	GOVI		Sell	61	0.00
<b>I2025 Bond Future</b>					
2025 On 05/11/2015	Bond Future		Sell	500	0.00
2025 On 05/11/2015	Bond Future		Buy	500	0.00
2025 On 05/11/2015	Bond Future		Buy	500	0.00
2025 On 05/11/2015	Bond Future		Sell	500	0.00
2025 On 04/02/2016	Bond Future		Sell	500	0.00
2025 On 04/02/2016	Bond Future		Buy	500	0.00
2025 On 04/02/2016	Bond Future		Sell	500	0.00
2025 On 04/02/2016	Bond Future		Buy	500	0.00
<b>I2033 Bond Future</b>					
2033 On 04/02/2016	Bond Future		Buy	185	0.00
2033 On 04/02/2016	Bond Future		Sell	185	0.00
2033 On 04/02/2016	Bond Future		Sell	185	0.00
2033 On 04/02/2016	Bond Future		Buy	185	0.00
<b>I2038 Bond Future</b>					
2038 On 05/11/2015	Bond Future		Buy	60	0.00
2038 On 05/11/2015	Bond Future		Sell	60	0.00
2038 On 04/02/2016	Bond Future		Sell	65	0.00
2038 On 04/02/2016	Bond Future		Buy	65	0.00
2038 On 04/02/2016	Bond Future		Sell	82	0.00
2038 On 04/02/2016	Bond Future		Buy	82	0.00
2038 On 05/11/2015	Bond Future		Buy	112	0.00
2038 On 05/11/2015	Bond Future		Sell	112	0.00
2038 On 05/11/2015	Bond Future		Buy	113	0.00
2038 On 05/11/2015	Bond Future		Sell	113	0.00
2038 On 04/02/2016	Bond Future		Sell	147	0.00
2038 On 04/02/2016	Bond Future		Buy	147	0.00
2038 On 04/02/2016	Bond Future		Sell	271	0.00
2038 On 04/02/2016	Bond Future		Buy	271	0.00
2038 On 05/11/2015	Bond Future		Sell	285	0.00
2038 On 05/11/2015	Bond Future		Buy	285	0.00
2038 On 05/11/2015	Bond Future		Buy	418	0.00
2038 On 05/11/2015	Bond Future		Sell	418	0.00
2038 On 05/11/2015	Bond Future		Buy	418	0.00
2038 On 05/11/2015	Bond Future		Sell	418	0.00
2038 On 04/02/2016	Bond Future		Buy	418	0.00

2038 On 04/02/2016	Bond Future	Sell	418	0.00
2038 On 04/02/2016	Bond Future	Sell	418	0.00
2038 On 04/02/2016	Bond Future	Buy	418	0.00
2038 On 05/11/2015	Bond Future	Buy	429	0.00
2038 On 05/11/2015	Bond Future	Sell	429	0.00
2038 On 05/11/2015	Bond Future	Buy	801	0.00
2038 On 05/11/2015	Bond Future	Sell	801	0.00
2038 On 05/11/2015	Bond Future	Buy	810	0.00
2038 On 05/11/2015	Bond Future	Sell	810	0.00
2038 On 04/02/2016	Bond Future	Sell	860	0.00
2038 On 04/02/2016	Bond Future	Buy	860	0.00
2038 On 04/02/2016	Bond Future	Sell	909	0.00
2038 On 04/02/2016	Bond Future	Buy	909	0.00
2038 On 05/11/2015	Bond Future	Buy	2,040	0.00
2038 On 05/11/2015	Bond Future	Sell	2,040	0.00
2038 On 04/02/2016	Bond Future	Buy	2,040	0.00
2038 On 04/02/2016	Bond Future	Sell	2,040	0.00

**I2046 Bond Future**

2046 On 04/02/2016	Bond Future	Sell	100	0.00
2046 On 04/02/2016	Bond Future	Buy	100	0.00
2046 On 04/02/2016	Bond Future	Sell	100	0.00
2046 On 04/02/2016	Bond Future	Buy	100	0.00
2046 On 04/02/2016	Bond Future	Sell	127	0.00
2046 On 04/02/2016	Bond Future	Buy	127	0.00
2046 On 04/02/2016	Bond Future	Sell	127	0.00
2046 On 04/02/2016	Bond Future	Buy	127	0.00

**New Inflation Linked Index**

IGOV On 05/11/2015	Index Future	Buy	3	0.00
IGOV On 05/11/2015	Index Future	Sell	3	0.00
IGOV On 05/11/2015	Index Future	Buy	3	0.00
IGOV On 05/11/2015	Index Future	Sell	3	0.00
IGOV On 04/02/2016	Index Future	Sell	3	0.00
IGOV On 04/02/2016	Index Future	Buy	3	0.00
IGOV On 04/02/2016	Index Future	Sell	3	0.00
IGOV On 04/02/2016	Index Future	Buy	3	0.00
IGOV On 05/11/2015	Index Future	Buy	14	0.00
IGOV On 05/11/2015	Index Future	Sell	14	0.00
IGOV On 04/02/2016	Index Future	Sell	14	0.00
IGOV On 04/02/2016	Index Future	Buy	14	0.00
IGOV On 05/11/2015	Index Future	Sell	19	0.00
IGOV On 05/11/2015	Index Future	Buy	19	0.00
IGOV On 05/05/2016	Index Future	Buy	19	0.00
IGOV On 05/05/2016	Index Future	Sell	19	0.00
IGOV On 05/11/2015	Index Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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IGOV On 05/11/2015	Index Future		Buy	20	0.00
IGOV On 05/11/2015	Index Future		Buy	20	0.00
IGOV On 05/11/2015	Index Future		Sell	20	0.00
IGOV On 04/02/2016	Index Future		Sell	20	0.00
IGOV On 04/02/2016	Index Future		Buy	20	0.00
IGOV On 04/02/2016	Index Future		Sell	20	0.00
IGOV On 04/02/2016	Index Future		Buy	20	0.00

**R186 Bond Future**

R186 On 05/11/2015	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	3	0.00	
R186 On 04/02/2016	Bond Future		Sell	3	0.00	
R186 On 04/02/2016	Bond Future		Buy	3	0.00	
R186 On 05/11/2015	Bond Future		Sell	4	0.00	
R186 On 05/11/2015	Bond Future		Buy	4	0.00	
R186 On 04/02/2016	Bond Future		Buy	4	0.00	
R186 On 04/02/2016	Bond Future		Sell	4	0.00	
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	4	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	4	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	4	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	4	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	4	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	4	0.00
R186 On 05/11/2015	Bond Future			Sell	7	0.00
R186 On 05/11/2015	Bond Future			Buy	7	0.00
R186 On 04/02/2016	Bond Future			Buy	7	0.00
R186 On 04/02/2016	Bond Future			Sell	7	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	8	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	8	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	8	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	8	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	8	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	8	0.00
R186 On 05/11/2015	Bond Future			Buy	9	0.00
R186 On 05/11/2015	Bond Future			Sell	9	0.00
R186 On 05/11/2015	Bond Future			Sell	9	0.00
R186 On 05/11/2015	Bond Future			Buy	9	0.00
R186 On 04/02/2016	Bond Future			Buy	9	0.00
R186 On 04/02/2016	Bond Future			Sell	9	0.00
R186 On 04/02/2016	Bond Future			Sell	9	0.00
R186 On 04/02/2016	Bond Future			Buy	9	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	11	0.00

R186 On 04/02/2016	Bond Future	8.40	Call	Buy	11	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	11	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	11	0.00
R186 On 05/11/2015	Bond Future			Buy	12	0.00
R186 On 05/11/2015	Bond Future			Sell	12	0.00
R186 On 04/02/2016	Bond Future			Sell	12	0.00
R186 On 04/02/2016	Bond Future			Buy	12	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	13	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	13	0.00
R186 On 05/11/2015	Bond Future			Sell	17	0.00
R186 On 05/11/2015	Bond Future			Buy	17	0.00
R186 On 04/02/2016	Bond Future			Buy	17	0.00
R186 On 04/02/2016	Bond Future			Sell	17	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	18	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	18	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	18	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	18	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	18	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	18	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	18	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	18	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	23	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	23	0.00
R186 On 05/11/2015	Bond Future			Sell	26	0.00
R186 On 05/11/2015	Bond Future			Buy	26	0.00
R186 On 04/02/2016	Bond Future			Buy	26	0.00
R186 On 04/02/2016	Bond Future			Sell	26	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	28	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	28	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	28	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	28	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	28	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	28	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	28	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	28	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	28	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	28	0.00
R186 On 05/11/2015	Bond Future			Sell	30	0.00
R186 On 05/11/2015	Bond Future			Buy	30	0.00
R186 On 04/02/2016	Bond Future			Buy	30	0.00
R186 On 04/02/2016	Bond Future			Sell	30	0.00
R186 On 05/11/2015	Bond Future			Buy	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2015			Sell	32	0.00
R186 On 04/02/2016			Sell	32	0.00
R186 On 04/02/2016			Buy	32	0.00
R186 On 04/02/2016	8.40	Call	Sell	32	0.00
R186 On 04/02/2016	8.40	Call	Buy	32	0.00
R186 On 05/11/2015	8.50	Call	Buy	32	0.00
R186 On 05/11/2015	8.50	Call	Sell	32	0.00
R186 On 04/02/2016	7.90	Call	Buy	32	0.00
R186 On 04/02/2016	7.90	Call	Sell	32	0.00
R186 On 05/11/2015			Sell	33	0.00
R186 On 05/11/2015			Buy	33	0.00
R186 On 04/02/2016			Buy	33	0.00
R186 On 04/02/2016			Sell	33	0.00
R186 On 05/11/2015			Buy	41	0.00
R186 On 05/11/2015			Sell	41	0.00
R186 On 05/11/2015			Sell	41	0.00
R186 On 05/11/2015			Buy	41	0.00
R186 On 04/02/2016			Buy	41	0.00
R186 On 04/02/2016			Sell	41	0.00
R186 On 04/02/2016			Sell	41	0.00
R186 On 04/02/2016			Buy	41	0.00
R186 On 04/02/2016	8.40	Call	Sell	44	0.00
R186 On 04/02/2016	8.40	Call	Buy	44	0.00
R186 On 05/11/2015	8.50	Call	Buy	44	0.00
R186 On 05/11/2015	8.50	Call	Sell	44	0.00
R186 On 04/02/2016	7.90	Call	Buy	44	0.00
R186 On 04/02/2016	7.90	Call	Sell	44	0.00
R186 On 05/11/2015			Buy	45	0.00
R186 On 05/11/2015			Sell	45	0.00
R186 On 04/02/2016			Sell	45	0.00
R186 On 04/02/2016			Buy	45	0.00
R186 On 05/11/2015			Buy	47	0.00
R186 On 05/11/2015			Sell	47	0.00
R186 On 04/02/2016			Sell	47	0.00
R186 On 04/02/2016			Buy	47	0.00
R186 On 05/11/2015			Sell	48	0.00
R186 On 05/11/2015			Buy	48	0.00
R186 On 04/02/2016			Buy	48	0.00
R186 On 04/02/2016			Sell	48	0.00
R186 On 05/11/2015			Sell	55	0.00
R186 On 05/11/2015			Buy	55	0.00
R186 On 04/02/2016			Buy	55	0.00

R186 On 04/02/2016	Bond Future			Sell	55	0.00
R186 On 05/11/2015	Bond Future			Buy	60	0.00
R186 On 05/11/2015	Bond Future			Sell	60	0.00
R186 On 04/02/2016	Bond Future			Sell	60	0.00
R186 On 04/02/2016	Bond Future			Buy	60	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	60	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	60	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	60	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	60	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	60	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	60	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	62	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	62	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	62	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	62	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	62	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	62	0.00
R186 On 05/11/2015	Bond Future			Sell	63	0.00
R186 On 05/11/2015	Bond Future			Buy	63	0.00
R186 On 04/02/2016	Bond Future			Buy	63	0.00
R186 On 04/02/2016	Bond Future			Sell	63	0.00
R186 On 05/11/2015	Bond Future			Buy	74	0.00
R186 On 05/11/2015	Bond Future			Sell	74	0.00
R186 On 04/02/2016	Bond Future			Sell	74	0.00
R186 On 04/02/2016	Bond Future			Buy	74	0.00
R186 On 05/11/2015	Bond Future			Sell	80	0.00
R186 On 05/11/2015	Bond Future			Buy	80	0.00
R186 On 04/02/2016	Bond Future			Buy	80	0.00
R186 On 04/02/2016	Bond Future			Sell	80	0.00
R186 On 05/11/2015	Bond Future			Buy	83	0.00
R186 On 05/11/2015	Bond Future			Sell	83	0.00
R186 On 04/02/2016	Bond Future			Sell	83	0.00
R186 On 04/02/2016	Bond Future			Buy	83	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Buy	91	0.00
R186 On 05/11/2015	Bond Future	8.50	Call	Sell	91	0.00
R186 On 05/11/2015	Bond Future			Sell	100	0.00
R186 On 05/11/2015	Bond Future			Buy	100	0.00
R186 On 04/02/2016	Bond Future			Buy	100	0.00
R186 On 04/02/2016	Bond Future			Sell	100	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Sell	103	0.00
R186 On 04/02/2016	Bond Future	8.40	Call	Buy	103	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Buy	103	0.00
R186 On 04/02/2016	Bond Future	7.90	Call	Sell	103	0.00
R186 On 05/11/2015	Bond Future			Sell	104	0.00
R186 On 05/11/2015	Bond Future			Buy	104	0.00
R186 On 04/02/2016	Bond Future			Buy	104	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016			Sell	104	0.00
R186 On 05/11/2015			Sell	115	0.00
R186 On 05/11/2015			Buy	115	0.00
R186 On 04/02/2016			Buy	115	0.00
R186 On 04/02/2016			Sell	115	0.00
R186 On 05/11/2015	8.50	Call	Buy	122	0.00
R186 On 05/11/2015	8.50	Call	Sell	122	0.00
R186 On 05/11/2015			Sell	124	0.00
R186 On 05/11/2015			Buy	124	0.00
R186 On 04/02/2016			Sell	124	0.00
R186 On 04/02/2016			Buy	124	0.00
R186 On 04/02/2016	8.40	Call	Sell	127	0.00
R186 On 04/02/2016	8.40	Call	Buy	127	0.00
R186 On 05/11/2015	8.50	Call	Buy	127	0.00
R186 On 05/11/2015	8.50	Call	Sell	127	0.00
R186 On 05/11/2015	8.50	Call	Buy	127	0.00
R186 On 05/11/2015	8.50	Call	Sell	127	0.00
R186 On 05/11/2015	8.50	Call	Sell	127	0.00
R186 On 05/11/2015	8.50	Call	Buy	127	0.00
R186 On 04/02/2016	7.90	Call	Buy	127	0.00
R186 On 04/02/2016	7.90	Call	Sell	127	0.00
R186 On 04/02/2016	8.40	Call	Sell	137	0.00
R186 On 04/02/2016	8.40	Call	Buy	137	0.00
R186 On 04/02/2016	7.90	Call	Buy	137	0.00
R186 On 04/02/2016	7.90	Call	Sell	137	0.00
R186 On 05/11/2015			Sell	140	0.00
R186 On 05/11/2015			Buy	140	0.00
R186 On 04/02/2016			Buy	140	0.00
R186 On 04/02/2016			Sell	140	0.00
R186 On 05/11/2015			Buy	155	0.00
R186 On 05/11/2015			Sell	155	0.00
R186 On 04/02/2016			Sell	155	0.00
R186 On 04/02/2016			Buy	155	0.00
R186 On 05/11/2015			Sell	197	0.00
R186 On 05/11/2015			Buy	197	0.00
R186 On 04/02/2016			Buy	197	0.00
R186 On 04/02/2016			Sell	197	0.00
R186 On 05/11/2015			Buy	241	0.00
R186 On 05/11/2015			Sell	241	0.00
R186 On 04/02/2016			Sell	241	0.00
R186 On 04/02/2016			Buy	241	0.00
R186 On 04/02/2016	8.75	Put	Buy	333	0.00

R186 On 04/02/2016	Bond Future	8.75	Put	Sell	333	0.00
R186 On 05/11/2015	Bond Future			Buy	400	0.00
R186 On 05/11/2015	Bond Future			Sell	400	0.00
R186 On 04/02/2016	Bond Future			Sell	400	0.00
R186 On 04/02/2016	Bond Future			Buy	400	0.00
R186 On 05/11/2015	Bond Future			Buy	503	0.00
R186 On 05/11/2015	Bond Future			Sell	503	0.00
R186 On 04/02/2016	Bond Future			Sell	503	0.00
R186 On 04/02/2016	Bond Future			Buy	503	0.00
R186 On 05/11/2015	Bond Future			Sell	526	0.00
R186 On 05/11/2015	Bond Future			Buy	526	0.00
R186 On 04/02/2016	Bond Future			Buy	526	0.00
R186 On 04/02/2016	Bond Future			Sell	526	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	526	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	526	0.00
R186 On 05/11/2015	Bond Future			Buy	545	0.00
R186 On 05/11/2015	Bond Future			Sell	545	0.00
R186 On 04/02/2016	Bond Future			Sell	545	0.00
R186 On 04/02/2016	Bond Future			Buy	545	0.00
R186 On 05/11/2015	Bond Future			Buy	582	0.00
R186 On 05/11/2015	Bond Future			Sell	582	0.00
R186 On 04/02/2016	Bond Future			Sell	582	0.00
R186 On 04/02/2016	Bond Future			Buy	582	0.00
R186 On 05/11/2015	Bond Future			Sell	644	0.00
R186 On 05/11/2015	Bond Future			Buy	644	0.00
R186 On 04/02/2016	Bond Future			Buy	644	0.00
R186 On 04/02/2016	Bond Future			Sell	644	0.00
R186 On 05/11/2015	Bond Future			Sell	663	0.00
R186 On 05/11/2015	Bond Future			Buy	663	0.00
R186 On 04/02/2016	Bond Future			Buy	682	0.00
R186 On 04/02/2016	Bond Future			Sell	682	0.00
R186 On 05/11/2015	Bond Future	8.35	Put	Buy	788	0.00
R186 On 05/11/2015	Bond Future	8.35	Put	Sell	788	0.00
R186 On 05/11/2015	Bond Future			Buy	866	0.00
R186 On 05/11/2015	Bond Future			Sell	866	0.00
R186 On 04/02/2016	Bond Future			Sell	866	0.00
R186 On 04/02/2016	Bond Future			Buy	866	0.00
R186 On 05/11/2015	Bond Future			Sell	903	0.00
R186 On 05/11/2015	Bond Future			Buy	903	0.00
R186 On 04/02/2016	Bond Future			Buy	937	0.00
R186 On 04/02/2016	Bond Future			Sell	937	0.00
R186 On 05/11/2015	Bond Future			Sell	1,042	0.00
R186 On 05/11/2015	Bond Future			Buy	1,042	0.00
R186 On 05/11/2015	Bond Future			Buy	1,100	0.00
R186 On 05/11/2015	Bond Future			Sell	1,100	0.00
R186 On 04/02/2016	Bond Future			Sell	1,100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future		Buy	1,100	0.00
R186 On 04/02/2016	Bond Future		Buy	1,112	0.00
R186 On 04/02/2016	Bond Future		Sell	1,112	0.00
R186 On 05/11/2015	Bond Future		Sell	1,142	0.00
R186 On 05/11/2015	Bond Future		Buy	1,142	0.00
R186 On 04/02/2016	Bond Future		Buy	1,142	0.00
R186 On 04/02/2016	Bond Future		Sell	1,142	0.00
R186 On 05/11/2015	Bond Future		Buy	1,183	0.00
R186 On 05/11/2015	Bond Future		Sell	1,183	0.00
R186 On 04/02/2016	Bond Future		Sell	1,183	0.00
R186 On 04/02/2016	Bond Future		Buy	1,183	0.00
R186 On 05/11/2015	Bond Future		Buy	1,924	0.00
R186 On 05/11/2015	Bond Future		Sell	1,924	0.00
R186 On 04/02/2016	Bond Future		Sell	1,924	0.00
R186 On 04/02/2016	Bond Future		Buy	1,924	0.00
R186 On 05/11/2015	Bond Future		Sell	1,930	0.00
R186 On 05/11/2015	Bond Future		Buy	1,930	0.00
R186 On 04/02/2016	Bond Future		Buy	1,930	0.00
R186 On 04/02/2016	Bond Future		Sell	1,930	0.00
R186 On 05/11/2015	Bond Future		Sell	2,608	0.00
R186 On 05/11/2015	Bond Future		Buy	2,608	0.00
R186 On 04/02/2016	Bond Future		Buy	2,731	0.00
R186 On 04/02/2016	Bond Future		Sell	2,731	0.00
R186 On 05/11/2015	Bond Future		Buy	4,076	0.00
R186 On 05/11/2015	Bond Future		Sell	4,076	0.00
R186 On 04/02/2016	Bond Future		Sell	4,076	0.00
R186 On 04/02/2016	Bond Future		Buy	4,076	0.00
R186 On 05/11/2015	Bond Future		Sell	5,005	0.00
R186 On 05/11/2015	Bond Future		Buy	5,005	0.00
R186 On 04/02/2016	Bond Future		Buy	5,005	0.00
R186 On 04/02/2016	Bond Future		Sell	5,005	0.00
R186 On 05/11/2015	Bond Future		Sell	5,035	0.00
R186 On 05/11/2015	Bond Future		Buy	5,035	0.00
R186 On 04/02/2016	Bond Future		Sell	5,035	0.00
R186 On 04/02/2016	Bond Future		Buy	5,035	0.00
R186 On 05/11/2015	Bond Future		Buy	5,134	0.00
R186 On 05/11/2015	Bond Future		Sell	5,134	0.00
R186 On 04/02/2016	Bond Future		Sell	5,134	0.00
R186 On 04/02/2016	Bond Future		Buy	5,134	0.00
R186 On 05/11/2015	Bond Future		Sell	5,405	0.00
R186 On 05/11/2015	Bond Future		Buy	5,405	0.00
R186 On 04/02/2016	Bond Future		Buy	5,405	0.00

R186 On 04/02/2016	Bond Future	Sell	5,405	0.00
R186 On 05/11/2015	Bond Future	Sell	8,954	0.00
R186 On 05/11/2015	Bond Future	Buy	8,954	0.00
R186 On 04/02/2016	Bond Future	Buy	8,954	0.00
R186 On 04/02/2016	Bond Future	Sell	8,954	0.00

**R202 Bond Future**

R202 On 05/11/2015	Bond Future	Sell	45	0.00
R202 On 05/11/2015	Bond Future	Buy	45	0.00
R202 On 05/11/2015	Bond Future	Buy	45	0.00
R202 On 05/11/2015	Bond Future	Sell	45	0.00
R202 On 05/11/2015	Bond Future	Buy	51	0.00
R202 On 05/11/2015	Bond Future	Sell	51	0.00
R202 On 04/02/2016	Bond Future	Sell	51	0.00
R202 On 04/02/2016	Bond Future	Buy	51	0.00
R202 On 05/11/2015	Bond Future	Buy	192	0.00
R202 On 05/11/2015	Bond Future	Sell	192	0.00
R202 On 04/02/2016	Bond Future	Sell	192	0.00
R202 On 04/02/2016	Bond Future	Buy	192	0.00
R202 On 05/11/2015	Bond Future	Sell	243	0.00
R202 On 05/11/2015	Bond Future	Buy	243	0.00
R202 On 04/02/2016	Bond Future	Buy	243	0.00
R202 On 04/02/2016	Bond Future	Sell	243	0.00
R202 On 04/02/2016	Bond Future	Buy	351	0.00
R202 On 04/02/2016	Bond Future	Sell	351	0.00
R202 On 04/02/2016	Bond Future	Sell	425	0.00
R202 On 04/02/2016	Bond Future	Buy	425	0.00
R202 On 05/11/2015	Bond Future	Buy	628	0.00
R202 On 05/11/2015	Bond Future	Sell	628	0.00
R202 On 05/11/2015	Bond Future	Buy	628	0.00
R202 On 05/11/2015	Bond Future	Sell	628	0.00
R202 On 04/02/2016	Bond Future	Sell	628	0.00
R202 On 04/02/2016	Bond Future	Buy	628	0.00
R202 On 04/02/2016	Bond Future	Sell	628	0.00
R202 On 04/02/2016	Bond Future	Buy	628	0.00
R202 On 04/02/2016	Bond Future	Sell	21,077	0.00
R202 On 04/02/2016	Bond Future	Buy	21,077	0.00

**R2023 Bond Future**

R023 On 05/11/2015	Bond Future	Sell	2	0.00
R023 On 05/11/2015	Bond Future	Buy	2	0.00
R023 On 05/11/2015	Bond Future	Buy	2	0.00
R023 On 05/11/2015	Bond Future	Sell	2	0.00
R023 On 05/11/2015	Bond Future	Buy	2	0.00
R023 On 05/11/2015	Bond Future	Sell	2	0.00
R023 On 04/02/2016	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/02/2016	Bond Future		Buy	2	0.00
R023 On 04/02/2016	Bond Future		Sell	2	0.00
R023 On 04/02/2016	Bond Future		Buy	2	0.00
R023 On 04/02/2016	Bond Future		Buy	2	0.00
R023 On 04/02/2016	Bond Future		Sell	2	0.00
R023 On 05/11/2015	Bond Future		Sell	3	0.00
R023 On 05/11/2015	Bond Future		Buy	3	0.00
R023 On 04/02/2016	Bond Future		Buy	3	0.00
R023 On 04/02/2016	Bond Future		Sell	3	0.00
R023 On 05/11/2015	Bond Future		Buy	4	0.00
R023 On 05/11/2015	Bond Future		Sell	4	0.00
R023 On 04/02/2016	Bond Future		Sell	4	0.00
R023 On 04/02/2016	Bond Future		Buy	4	0.00
R023 On 05/11/2015	Bond Future		Sell	5	0.00
R023 On 05/11/2015	Bond Future		Buy	5	0.00
R023 On 04/02/2016	Bond Future		Buy	5	0.00
R023 On 04/02/2016	Bond Future		Sell	5	0.00
R023 On 05/11/2015	Bond Future		Buy	6	0.00
R023 On 05/11/2015	Bond Future		Sell	6	0.00
R023 On 05/11/2015	Bond Future		Buy	6	0.00
R023 On 05/11/2015	Bond Future		Sell	6	0.00
R023 On 04/02/2016	Bond Future		Sell	6	0.00
R023 On 04/02/2016	Bond Future		Buy	6	0.00
R023 On 04/02/2016	Bond Future		Sell	6	0.00
R023 On 04/02/2016	Bond Future		Buy	6	0.00
R023 On 05/11/2015	Bond Future		Sell	7	0.00
R023 On 05/11/2015	Bond Future		Buy	7	0.00
R023 On 05/11/2015	Bond Future		Buy	7	0.00
R023 On 05/11/2015	Bond Future		Sell	7	0.00
R023 On 04/02/2016	Bond Future		Sell	7	0.00
R023 On 04/02/2016	Bond Future		Buy	7	0.00
R023 On 04/02/2016	Bond Future		Buy	7	0.00
R023 On 04/02/2016	Bond Future		Sell	7	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Buy	8	0.00
R023 On 05/11/2015	Bond Future		Sell	8	0.00
R023 On 04/02/2016	Bond Future		Sell	8	0.00
R023 On 04/02/2016	Bond Future		Buy	8	0.00
R023 On 04/02/2016	Bond Future		Buy	8	0.00
R023 On 04/02/2016	Bond Future		Sell	8	0.00
R023 On 05/11/2015	Bond Future		Buy	9	0.00

R023 On 05/11/2015	Bond Future	Sell	9	0.00
R023 On 04/02/2016	Bond Future	Sell	9	0.00
R023 On 04/02/2016	Bond Future	Buy	9	0.00
R023 On 05/11/2015	Bond Future	Buy	10	0.00
R023 On 05/11/2015	Bond Future	Sell	10	0.00
R023 On 04/02/2016	Bond Future	Sell	10	0.00
R023 On 04/02/2016	Bond Future	Buy	10	0.00
R023 On 05/11/2015	Bond Future	Buy	17	0.00
R023 On 05/11/2015	Bond Future	Sell	17	0.00
R023 On 04/02/2016	Bond Future	Sell	17	0.00
R023 On 04/02/2016	Bond Future	Buy	17	0.00
R023 On 05/11/2015	Bond Future	Sell	20	0.00
R023 On 05/11/2015	Bond Future	Buy	20	0.00
R023 On 04/02/2016	Bond Future	Buy	20	0.00
R023 On 04/02/2016	Bond Future	Sell	20	0.00
R023 On 05/11/2015	Bond Future	Sell	26	0.00
R023 On 05/11/2015	Bond Future	Buy	26	0.00
R023 On 04/02/2016	Bond Future	Buy	26	0.00
R023 On 04/02/2016	Bond Future	Sell	26	0.00
R023 On 05/11/2015	Bond Future	Sell	28	0.00
R023 On 05/11/2015	Bond Future	Buy	28	0.00
R023 On 04/02/2016	Bond Future	Buy	28	0.00
R023 On 04/02/2016	Bond Future	Sell	28	0.00
R023 On 05/11/2015	Bond Future	Sell	54	0.00
R023 On 05/11/2015	Bond Future	Buy	54	0.00
R023 On 04/02/2016	Bond Future	Sell	54	0.00
R023 On 04/02/2016	Bond Future	Buy	54	0.00
R023 On 05/11/2015	Bond Future	Buy	165	0.00
R023 On 05/11/2015	Bond Future	Sell	165	0.00
R023 On 04/02/2016	Bond Future	Sell	165	0.00
R023 On 04/02/2016	Bond Future	Buy	165	0.00
R023 On 05/11/2015	Bond Future	Sell	169	0.00
R023 On 05/11/2015	Bond Future	Buy	169	0.00
R023 On 04/02/2016	Bond Future	Buy	169	0.00
R023 On 04/02/2016	Bond Future	Sell	169	0.00
R023 On 05/11/2015	Bond Future	Sell	290	0.00
R023 On 05/11/2015	Bond Future	Buy	290	0.00
R023 On 04/02/2016	Bond Future	Sell	290	0.00
R023 On 04/02/2016	Bond Future	Buy	290	0.00
R023 On 05/11/2015	Bond Future	Sell	311	0.00
R023 On 05/11/2015	Bond Future	Buy	311	0.00
R023 On 04/02/2016	Bond Future	Buy	311	0.00
R023 On 04/02/2016	Bond Future	Sell	311	0.00
R023 On 05/11/2015	Bond Future	Sell	429	0.00
R023 On 05/11/2015	Bond Future	Buy	429	0.00
R023 On 04/02/2016	Bond Future	Buy	429	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/02/2016	Bond Future		Sell	429	0.00
R023 On 05/11/2015	Bond Future		Sell	550	0.00
R023 On 05/11/2015	Bond Future		Buy	550	0.00
R023 On 05/11/2015	Bond Future		Sell	550	0.00
R023 On 05/11/2015	Bond Future		Buy	550	0.00
R023 On 04/02/2016	Bond Future		Sell	550	0.00
R023 On 04/02/2016	Bond Future		Buy	550	0.00
R023 On 04/02/2016	Bond Future		Buy	550	0.00
R023 On 04/02/2016	Bond Future		Sell	550	0.00
R023 On 05/11/2015	Bond Future		Sell	569	0.00
R023 On 05/11/2015	Bond Future		Buy	569	0.00
R023 On 04/02/2016	Bond Future		Buy	569	0.00
R023 On 04/02/2016	Bond Future		Sell	569	0.00
R023 On 05/11/2015	Bond Future		Sell	821	0.00
R023 On 05/11/2015	Bond Future		Buy	821	0.00
R023 On 05/11/2015	Bond Future		Buy	821	0.00
R023 On 05/11/2015	Bond Future		Sell	821	0.00
R023 On 04/02/2016	Bond Future		Sell	821	0.00
R023 On 04/02/2016	Bond Future		Buy	821	0.00
R023 On 04/02/2016	Bond Future		Sell	821	0.00
R023 On 04/02/2016	Bond Future		Buy	821	0.00
R023 On 05/11/2015	Bond Future		Sell	3,785	0.00
R023 On 05/11/2015	Bond Future		Buy	3,785	0.00
R023 On 04/02/2016	Bond Future		Buy	3,785	0.00
R023 On 04/02/2016	Bond Future		Sell	3,785	0.00
R023 On 05/11/2015	Bond Future		Sell	5,362	0.00
R023 On 05/11/2015	Bond Future		Buy	5,362	0.00
R023 On 04/02/2016	Bond Future		Sell	5,362	0.00
R023 On 04/02/2016	Bond Future		Buy	5,362	0.00

**R203 Bond Future**

R203 On 05/11/2015	Bond Future		Buy	25	0.00
R203 On 05/11/2015	Bond Future		Sell	25	0.00
R203 On 05/11/2015	Bond Future		Sell	25	0.00
R203 On 05/11/2015	Bond Future		Buy	25	0.00
R203 On 04/02/2016	Bond Future		Sell	25	0.00
R203 On 04/02/2016	Bond Future		Buy	25	0.00
R203 On 04/02/2016	Bond Future		Buy	25	0.00
R203 On 04/02/2016	Bond Future		Sell	25	0.00
R203 On 04/02/2016	Bond Future		Buy	27	0.00
R203 On 04/02/2016	Bond Future		Sell	27	0.00
R203 On 05/11/2015	Bond Future		Sell	33	0.00

R203 On 05/11/2015	Bond Future	Buy	33	0.00
R203 On 04/02/2016	Bond Future	Buy	57	0.00
R203 On 04/02/2016	Bond Future	Sell	57	0.00
R203 On 04/02/2016	Bond Future	Buy	57	0.00
R203 On 04/02/2016	Bond Future	Sell	57	0.00
R203 On 04/02/2016	Bond Future	Buy	58	0.00
R203 On 04/02/2016	Bond Future	Sell	58	0.00
R203 On 05/11/2015	Bond Future	Sell	65	0.00
R203 On 05/11/2015	Bond Future	Buy	65	0.00
R203 On 05/11/2015	Bond Future	Sell	70	0.00
R203 On 05/11/2015	Bond Future	Buy	70	0.00
R203 On 04/02/2016	Bond Future	Buy	97	0.00
R203 On 04/02/2016	Bond Future	Sell	97	0.00
R203 On 04/02/2016	Bond Future	Buy	97	0.00
R203 On 04/02/2016	Bond Future	Sell	97	0.00
R203 On 04/02/2016	Bond Future	Buy	104	0.00
R203 On 04/02/2016	Bond Future	Sell	104	0.00
R203 On 05/11/2015	Bond Future	Sell	114	0.00
R203 On 05/11/2015	Bond Future	Buy	114	0.00
R203 On 04/02/2016	Bond Future	Buy	124	0.00
R203 On 04/02/2016	Bond Future	Sell	124	0.00
R203 On 05/11/2015	Bond Future	Sell	169	0.00
R203 On 05/11/2015	Bond Future	Buy	169	0.00
R203 On 04/02/2016	Bond Future	Buy	169	0.00
R203 On 04/02/2016	Bond Future	Sell	169	0.00
R203 On 05/11/2015	Bond Future	Sell	189	0.00
R203 On 05/11/2015	Bond Future	Buy	189	0.00
R203 On 04/02/2016	Bond Future	Buy	189	0.00
R203 On 04/02/2016	Bond Future	Sell	189	0.00
R203 On 05/11/2015	Bond Future	Sell	190	0.00
R203 On 05/11/2015	Bond Future	Buy	190	0.00
R203 On 05/11/2015	Bond Future	Sell	200	0.00
R203 On 05/11/2015	Bond Future	Buy	200	0.00
R203 On 05/11/2015	Bond Future	Sell	200	0.00
R203 On 05/11/2015	Bond Future	Buy	200	0.00
R203 On 04/02/2016	Bond Future	Buy	200	0.00
R203 On 04/02/2016	Bond Future	Sell	200	0.00
R203 On 04/02/2016	Bond Future	Buy	200	0.00
R203 On 04/02/2016	Bond Future	Sell	200	0.00
R203 On 04/02/2016	Bond Future	Buy	258	0.00
R203 On 04/02/2016	Bond Future	Sell	258	0.00
R203 On 05/11/2015	Bond Future	Sell	324	0.00
R203 On 05/11/2015	Bond Future	Buy	324	0.00
R203 On 05/11/2015	Bond Future	Sell	340	0.00
R203 On 05/11/2015	Bond Future	Buy	340	0.00
R203 On 04/02/2016	Bond Future	Buy	461	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 04/02/2016	Bond Future		Sell	461	0.00
R203 On 05/11/2015	Bond Future		Sell	500	0.00
R203 On 05/11/2015	Bond Future		Buy	500	0.00
R203 On 05/11/2015	Bond Future		Sell	508	0.00
R203 On 05/11/2015	Bond Future		Buy	508	0.00
R203 On 04/02/2016	Bond Future		Buy	508	0.00
R203 On 04/02/2016	Bond Future		Sell	508	0.00
R203 On 04/02/2016	Bond Future		Sell	700	0.00
R203 On 04/02/2016	Bond Future		Buy	700	0.00
R203 On 05/11/2015	Bond Future		Sell	782	0.00
R203 On 05/11/2015	Bond Future		Buy	782	0.00
R203 On 05/11/2015	Bond Future		Buy	854	0.00
R203 On 05/11/2015	Bond Future		Sell	854	0.00
R203 On 05/11/2015	Bond Future		Sell	1,176	0.00
R203 On 05/11/2015	Bond Future		Buy	1,176	0.00
R203 On 04/02/2016	Bond Future		Buy	1,176	0.00
R203 On 04/02/2016	Bond Future		Sell	1,176	0.00
R203 On 05/11/2015	Bond Future		Sell	2,442	0.00
R203 On 05/11/2015	Bond Future		Buy	2,442	0.00
R203 On 04/02/2016	Bond Future		Sell	2,442	0.00
R203 On 04/02/2016	Bond Future		Buy	2,442	0.00
<b>R2030 Bond Future</b>					
2030 On 05/11/2015	Bond Future		Buy	3	0.00
2030 On 05/11/2015	Bond Future		Sell	3	0.00
2030 On 04/02/2016	Bond Future		Sell	3	0.00
2030 On 04/02/2016	Bond Future		Buy	3	0.00
2030 On 05/11/2015	Bond Future		Buy	4	0.00
2030 On 05/11/2015	Bond Future		Sell	4	0.00
2030 On 04/02/2016	Bond Future		Sell	4	0.00
2030 On 04/02/2016	Bond Future		Buy	4	0.00
2030 On 05/11/2015	Bond Future		Buy	9	0.00
2030 On 05/11/2015	Bond Future		Sell	9	0.00
2030 On 05/11/2015	Bond Future		Buy	9	0.00
2030 On 05/11/2015	Bond Future		Sell	9	0.00
2030 On 04/02/2016	Bond Future		Sell	9	0.00
2030 On 04/02/2016	Bond Future		Buy	9	0.00
2030 On 04/02/2016	Bond Future		Sell	9	0.00
2030 On 04/02/2016	Bond Future		Buy	9	0.00
2030 On 05/11/2015	Bond Future		Buy	12	0.00
2030 On 05/11/2015	Bond Future		Sell	12	0.00
2030 On 04/02/2016	Bond Future		Sell	12	0.00

2030 On 04/02/2016	Bond Future	Buy	12	0.00
2030 On 05/11/2015	Bond Future	Buy	21	0.00
2030 On 05/11/2015	Bond Future	Sell	21	0.00
2030 On 04/02/2016	Bond Future	Sell	21	0.00
2030 On 04/02/2016	Bond Future	Buy	21	0.00
2030 On 05/11/2015	Bond Future	Buy	28	0.00
2030 On 05/11/2015	Bond Future	Sell	28	0.00
2030 On 04/02/2016	Bond Future	Sell	28	0.00
2030 On 04/02/2016	Bond Future	Buy	28	0.00
2030 On 05/11/2015	Bond Future	Buy	35	0.00
2030 On 05/11/2015	Bond Future	Sell	35	0.00
2030 On 04/02/2016	Bond Future	Sell	35	0.00
2030 On 04/02/2016	Bond Future	Buy	35	0.00
2030 On 05/11/2015	Bond Future	Buy	40	0.00
2030 On 05/11/2015	Bond Future	Sell	40	0.00
2030 On 04/02/2016	Bond Future	Sell	40	0.00
2030 On 04/02/2016	Bond Future	Buy	40	0.00
2030 On 05/11/2015	Bond Future	Buy	56	0.00
2030 On 05/11/2015	Bond Future	Sell	56	0.00
2030 On 04/02/2016	Bond Future	Sell	56	0.00
2030 On 04/02/2016	Bond Future	Buy	56	0.00
2030 On 05/11/2015	Bond Future	Buy	84	0.00
2030 On 05/11/2015	Bond Future	Sell	84	0.00
2030 On 04/02/2016	Bond Future	Buy	84	0.00
2030 On 04/02/2016	Bond Future	Sell	84	0.00
2030 On 05/11/2015	Bond Future	Buy	193	0.00
2030 On 05/11/2015	Bond Future	Sell	193	0.00
2030 On 04/02/2016	Bond Future	Sell	193	0.00
2030 On 04/02/2016	Bond Future	Buy	193	0.00
2030 On 05/11/2015	Bond Future	Buy	250	0.00
2030 On 05/11/2015	Bond Future	Sell	250	0.00
2030 On 04/02/2016	Bond Future	Sell	250	0.00
2030 On 04/02/2016	Bond Future	Buy	250	0.00
2030 On 05/11/2015	Bond Future	Buy	256	0.00
2030 On 05/11/2015	Bond Future	Sell	256	0.00
2030 On 04/02/2016	Bond Future	Sell	256	0.00
2030 On 04/02/2016	Bond Future	Buy	256	0.00
2030 On 05/11/2015	Bond Future	Buy	261	0.00
2030 On 05/11/2015	Bond Future	Sell	261	0.00
2030 On 04/02/2016	Bond Future	Sell	261	0.00
2030 On 04/02/2016	Bond Future	Buy	261	0.00
2030 On 05/11/2015	Bond Future	Buy	300	0.00
2030 On 05/11/2015	Bond Future	Sell	300	0.00
2030 On 04/02/2016	Bond Future	Sell	300	0.00
2030 On 04/02/2016	Bond Future	Buy	300	0.00
2030 On 05/11/2015	Bond Future	Buy	312	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2015	Bond Future		Sell	312	0.00
2030 On 04/02/2016	Bond Future		Sell	312	0.00
2030 On 04/02/2016	Bond Future		Buy	312	0.00
2030 On 05/11/2015	Bond Future		Buy	410	0.00
2030 On 05/11/2015	Bond Future		Sell	410	0.00
2030 On 04/02/2016	Bond Future		Sell	410	0.00
2030 On 04/02/2016	Bond Future		Buy	410	0.00
2030 On 05/11/2015	Bond Future		Buy	438	0.00
2030 On 05/11/2015	Bond Future		Sell	438	0.00
2030 On 04/02/2016	Bond Future		Sell	438	0.00
2030 On 04/02/2016	Bond Future		Buy	438	0.00
2030 On 05/11/2015	Bond Future		Buy	500	0.00
2030 On 05/11/2015	Bond Future		Sell	500	0.00
2030 On 04/02/2016	Bond Future		Sell	500	0.00
2030 On 04/02/2016	Bond Future		Buy	500	0.00
2030 On 05/11/2015	Bond Future		Buy	2,361	0.00
2030 On 05/11/2015	Bond Future		Sell	2,361	0.00
2030 On 04/02/2016	Bond Future		Sell	2,361	0.00
2030 On 04/02/2016	Bond Future		Buy	2,361	0.00
2030 On 05/11/2015	Bond Future		Buy	4,706	0.00
2030 On 05/11/2015	Bond Future		Sell	4,706	0.00
2030 On 04/02/2016	Bond Future		Sell	4,706	0.00
2030 On 04/02/2016	Bond Future		Buy	4,706	0.00

**R2032 Bond Future**

2032 On 05/11/2015	Bond Future		Buy	2	0.00
2032 On 05/11/2015	Bond Future		Sell	2	0.00
2032 On 04/02/2016	Bond Future		Sell	2	0.00
2032 On 04/02/2016	Bond Future		Buy	2	0.00
2032 On 05/11/2015	Bond Future		Buy	8	0.00
2032 On 05/11/2015	Bond Future		Sell	8	0.00
2032 On 04/02/2016	Bond Future		Sell	8	0.00
2032 On 04/02/2016	Bond Future		Buy	8	0.00
2032 On 05/11/2015	Bond Future		Buy	10	0.00
2032 On 05/11/2015	Bond Future		Sell	10	0.00
2032 On 05/11/2015	Bond Future		Buy	10	0.00
2032 On 05/11/2015	Bond Future		Sell	10	0.00
2032 On 04/02/2016	Bond Future		Sell	10	0.00
2032 On 04/02/2016	Bond Future		Buy	10	0.00
2032 On 04/02/2016	Bond Future		Sell	10	0.00
2032 On 04/02/2016	Bond Future		Buy	10	0.00
2032 On 05/11/2015	Bond Future		Buy	12	0.00

2032 On 05/11/2015	Bond Future	Sell	12	0.00
2032 On 04/02/2016	Bond Future	Sell	12	0.00
2032 On 04/02/2016	Bond Future	Buy	12	0.00
2032 On 05/11/2015	Bond Future	Buy	13	0.00
2032 On 05/11/2015	Bond Future	Sell	13	0.00
2032 On 04/02/2016	Bond Future	Sell	13	0.00
2032 On 04/02/2016	Bond Future	Buy	13	0.00
2032 On 05/11/2015	Bond Future	Buy	14	0.00
2032 On 05/11/2015	Bond Future	Sell	14	0.00
2032 On 04/02/2016	Bond Future	Sell	14	0.00
2032 On 04/02/2016	Bond Future	Buy	14	0.00
2032 On 05/11/2015	Bond Future	Buy	16	0.00
2032 On 05/11/2015	Bond Future	Sell	16	0.00
2032 On 04/02/2016	Bond Future	Sell	16	0.00
2032 On 04/02/2016	Bond Future	Buy	16	0.00
2032 On 05/11/2015	Bond Future	Buy	21	0.00
2032 On 05/11/2015	Bond Future	Sell	21	0.00
2032 On 04/02/2016	Bond Future	Sell	21	0.00
2032 On 04/02/2016	Bond Future	Buy	21	0.00
2032 On 05/11/2015	Bond Future	Buy	25	0.00
2032 On 05/11/2015	Bond Future	Sell	25	0.00
2032 On 05/11/2015	Bond Future	Buy	27	0.00
2032 On 05/11/2015	Bond Future	Sell	27	0.00
2032 On 04/02/2016	Bond Future	Sell	27	0.00
2032 On 04/02/2016	Bond Future	Buy	27	0.00
2032 On 05/11/2015	Bond Future	Buy	33	0.00
2032 On 05/11/2015	Bond Future	Sell	33	0.00
2032 On 04/02/2016	Bond Future	Sell	33	0.00
2032 On 04/02/2016	Bond Future	Buy	33	0.00
2032 On 05/11/2015	Bond Future	Buy	45	0.00
2032 On 05/11/2015	Bond Future	Sell	45	0.00
2032 On 04/02/2016	Bond Future	Sell	45	0.00
2032 On 04/02/2016	Bond Future	Buy	45	0.00
2032 On 05/11/2015	Bond Future	Buy	47	0.00
2032 On 05/11/2015	Bond Future	Sell	47	0.00
2032 On 04/02/2016	Bond Future	Sell	47	0.00
2032 On 04/02/2016	Bond Future	Buy	47	0.00
2032 On 04/02/2016	Bond Future	Sell	47	0.00
2032 On 04/02/2016	Bond Future	Buy	47	0.00
2032 On 05/11/2015	Bond Future	Buy	51	0.00
2032 On 05/11/2015	Bond Future	Sell	51	0.00
2032 On 04/02/2016	Bond Future	Sell	51	0.00
2032 On 04/02/2016	Bond Future	Buy	51	0.00
2032 On 05/11/2015	Bond Future	Buy	73	0.00
2032 On 05/11/2015	Bond Future	Sell	73	0.00
2032 On 04/02/2016	Bond Future	Sell	73	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/02/2016	Bond Future		Buy	73	0.00
2032 On 05/11/2015	Bond Future		Buy	75	0.00
2032 On 05/11/2015	Bond Future		Sell	75	0.00
2032 On 04/02/2016	Bond Future		Sell	75	0.00
2032 On 04/02/2016	Bond Future		Buy	75	0.00
2032 On 05/11/2015	Bond Future		Buy	83	0.00
2032 On 05/11/2015	Bond Future		Sell	83	0.00
2032 On 04/02/2016	Bond Future		Sell	83	0.00
2032 On 04/02/2016	Bond Future		Buy	83	0.00
2032 On 05/11/2015	Bond Future		Buy	87	0.00
2032 On 05/11/2015	Bond Future		Sell	87	0.00
2032 On 04/02/2016	Bond Future		Sell	87	0.00
2032 On 04/02/2016	Bond Future		Buy	87	0.00
2032 On 05/11/2015	Bond Future		Buy	89	0.00
2032 On 05/11/2015	Bond Future		Sell	89	0.00
2032 On 04/02/2016	Bond Future		Sell	89	0.00
2032 On 04/02/2016	Bond Future		Buy	89	0.00
2032 On 05/11/2015	Bond Future		Buy	93	0.00
2032 On 05/11/2015	Bond Future		Sell	93	0.00
2032 On 04/02/2016	Bond Future		Sell	93	0.00
2032 On 04/02/2016	Bond Future		Buy	93	0.00
2032 On 05/11/2015	Bond Future		Buy	103	0.00
2032 On 05/11/2015	Bond Future		Sell	103	0.00
2032 On 04/02/2016	Bond Future		Sell	103	0.00
2032 On 04/02/2016	Bond Future		Buy	103	0.00
2032 On 05/11/2015	Bond Future		Buy	133	0.00
2032 On 05/11/2015	Bond Future		Sell	133	0.00
2032 On 04/02/2016	Bond Future		Sell	133	0.00
2032 On 04/02/2016	Bond Future		Buy	133	0.00
2032 On 05/11/2015	Bond Future		Buy	196	0.00
2032 On 05/11/2015	Bond Future		Sell	196	0.00
2032 On 04/02/2016	Bond Future		Sell	196	0.00
2032 On 04/02/2016	Bond Future		Buy	196	0.00
2032 On 05/11/2015	Bond Future		Buy	236	0.00
2032 On 05/11/2015	Bond Future		Sell	236	0.00
2032 On 04/02/2016	Bond Future		Sell	236	0.00
2032 On 04/02/2016	Bond Future		Buy	236	0.00
2032 On 05/11/2015	Bond Future		Buy	260	0.00
2032 On 05/11/2015	Bond Future		Sell	260	0.00
2032 On 04/02/2016	Bond Future		Sell	260	0.00
2032 On 04/02/2016	Bond Future		Buy	260	0.00
2032 On 05/11/2015	Bond Future		Buy	463	0.00

2032 On 05/11/2015	Bond Future	Sell	463	0.00
2032 On 04/02/2016	Bond Future	Sell	463	0.00
2032 On 04/02/2016	Bond Future	Buy	463	0.00
2032 On 05/11/2015	Bond Future	Buy	516	0.00
2032 On 05/11/2015	Bond Future	Sell	516	0.00
2032 On 04/02/2016	Bond Future	Sell	516	0.00
2032 On 04/02/2016	Bond Future	Buy	516	0.00
2032 On 04/02/2016	Bond Future	Buy	1,245	0.00
2032 On 04/02/2016	Bond Future	Sell	1,245	0.00
2032 On 05/11/2015	Bond Future	Sell	1,270	0.00
2032 On 05/11/2015	Bond Future	Buy	1,270	0.00
2032 On 05/11/2015	Bond Future	Buy	1,471	0.00
2032 On 05/11/2015	Bond Future	Sell	1,471	0.00
2032 On 04/02/2016	Bond Future	Sell	1,471	0.00
2032 On 04/02/2016	Bond Future	Buy	1,471	0.00

**R2037 Bond Future**

2037 On 05/11/2015	Bond Future	Sell	11	0.00
2037 On 05/11/2015	Bond Future	Buy	11	0.00
2037 On 04/02/2016	Bond Future	Buy	11	0.00
2037 On 04/02/2016	Bond Future	Sell	11	0.00
2037 On 05/11/2015	Bond Future	Buy	85	0.00
2037 On 05/11/2015	Bond Future	Sell	85	0.00
2037 On 04/02/2016	Bond Future	Sell	85	0.00
2037 On 04/02/2016	Bond Future	Buy	85	0.00
2037 On 05/11/2015	Bond Future	Buy	100	0.00
2037 On 05/11/2015	Bond Future	Sell	100	0.00
2037 On 04/02/2016	Bond Future	Sell	100	0.00
2037 On 04/02/2016	Bond Future	Buy	100	0.00
2037 On 05/11/2015	Bond Future	Buy	293	0.00
2037 On 05/11/2015	Bond Future	Sell	293	0.00
2037 On 04/02/2016	Bond Future	Sell	293	0.00
2037 On 04/02/2016	Bond Future	Buy	293	0.00
2037 On 05/11/2015	Bond Future	Buy	430	0.00
2037 On 05/11/2015	Bond Future	Sell	430	0.00
2037 On 04/02/2016	Bond Future	Sell	430	0.00
2037 On 04/02/2016	Bond Future	Buy	430	0.00
2037 On 05/11/2015	Bond Future	Buy	440	0.00
2037 On 05/11/2015	Bond Future	Sell	440	0.00
2037 On 04/02/2016	Bond Future	Sell	440	0.00
2037 On 04/02/2016	Bond Future	Buy	440	0.00
2037 On 05/11/2015	Bond Future	Buy	457	0.00
2037 On 05/11/2015	Bond Future	Sell	457	0.00
2037 On 04/02/2016	Bond Future	Sell	457	0.00
2037 On 04/02/2016	Bond Future	Buy	457	0.00
2037 On 05/11/2015	Bond Future	Buy	619	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/11/2015	Bond Future		Sell	619	0.00
2037 On 04/02/2016	Bond Future		Sell	619	0.00
2037 On 04/02/2016	Bond Future		Buy	619	0.00
2037 On 05/11/2015	Bond Future		Buy	811	0.00
2037 On 05/11/2015	Bond Future		Sell	811	0.00
2037 On 04/02/2016	Bond Future		Sell	811	0.00
2037 On 04/02/2016	Bond Future		Buy	811	0.00
2037 On 05/11/2015	Bond Future		Buy	1,430	0.00
2037 On 05/11/2015	Bond Future		Sell	1,430	0.00
2037 On 04/02/2016	Bond Future		Sell	1,430	0.00
2037 On 04/02/2016	Bond Future		Buy	1,430	0.00
2037 On 04/02/2016	Bond Future		Sell	1,735	0.00
2037 On 04/02/2016	Bond Future		Buy	1,735	0.00
2037 On 05/11/2015	Bond Future		Buy	3,764	0.00
2037 On 05/11/2015	Bond Future		Sell	3,764	0.00
2037 On 04/02/2016	Bond Future		Sell	3,764	0.00
2037 On 04/02/2016	Bond Future		Buy	3,764	0.00
2037 On 05/11/2015	Bond Future		Buy	8,429	0.00
2037 On 05/11/2015	Bond Future		Sell	8,429	0.00
2037 On 04/02/2016	Bond Future		Buy	8,429	0.00
2037 On 04/02/2016	Bond Future		Sell	8,429	0.00

**R204 Bond Future**

R204 On 04/02/2016	Bond Future		Buy	4	0.00
R204 On 04/02/2016	Bond Future		Sell	4	0.00
R204 On 04/02/2016	Bond Future		Buy	5	0.00
R204 On 04/02/2016	Bond Future		Sell	5	0.00
R204 On 05/11/2015	Bond Future		Sell	10	0.00
R204 On 05/11/2015	Bond Future		Buy	10	0.00
R204 On 05/11/2015	Bond Future		Sell	10	0.00
R204 On 05/11/2015	Bond Future		Buy	10	0.00
R204 On 05/11/2015	Bond Future		Sell	10	0.00
R204 On 05/11/2015	Bond Future		Buy	10	0.00
R204 On 05/11/2015	Bond Future		Sell	10	0.00
R204 On 05/11/2015	Bond Future		Buy	10	0.00
R204 On 04/02/2016	Bond Future		Buy	10	0.00
R204 On 04/02/2016	Bond Future		Sell	10	0.00
R204 On 04/02/2016	Bond Future		Buy	10	0.00
R204 On 04/02/2016	Bond Future		Sell	10	0.00
R204 On 05/11/2015	Bond Future		Sell	16	0.00
R204 On 05/11/2015	Bond Future		Buy	16	0.00
R204 On 04/02/2016	Bond Future		Buy	46	0.00

R204 On 04/02/2016	Bond Future	Sell	46	0.00
R204 On 05/11/2015	Bond Future	Buy	51	0.00
R204 On 05/11/2015	Bond Future	Sell	51	0.00
R204 On 04/02/2016	Bond Future	Sell	51	0.00
R204 On 04/02/2016	Bond Future	Buy	51	0.00
R204 On 05/11/2015	Bond Future	Buy	74	0.00
R204 On 05/11/2015	Bond Future	Sell	74	0.00
R204 On 04/02/2016	Bond Future	Sell	74	0.00
R204 On 04/02/2016	Bond Future	Buy	74	0.00
R204 On 04/02/2016	Bond Future	Sell	75	0.00
R204 On 04/02/2016	Bond Future	Buy	75	0.00
R204 On 05/11/2015	Bond Future	Sell	92	0.00
R204 On 05/11/2015	Bond Future	Buy	92	0.00
R204 On 05/11/2015	Bond Future	Sell	106	0.00
R204 On 05/11/2015	Bond Future	Buy	106	0.00
R204 On 05/11/2015	Bond Future	Sell	132	0.00
R204 On 05/11/2015	Bond Future	Buy	132	0.00
R204 On 05/11/2015	Bond Future	Sell	171	0.00
R204 On 05/11/2015	Bond Future	Buy	171	0.00
R204 On 04/02/2016	Bond Future	Buy	230	0.00
R204 On 04/02/2016	Bond Future	Sell	230	0.00
R204 On 05/11/2015	Bond Future	Sell	283	0.00
R204 On 05/11/2015	Bond Future	Buy	283	0.00
R204 On 05/11/2015	Bond Future	Buy	300	0.00
R204 On 05/11/2015	Bond Future	Sell	300	0.00
R204 On 04/02/2016	Bond Future	Sell	300	0.00
R204 On 04/02/2016	Bond Future	Buy	300	0.00
R204 On 04/02/2016	Bond Future	Buy	332	0.00
R204 On 04/02/2016	Bond Future	Sell	332	0.00
R204 On 04/02/2016	Bond Future	Buy	348	0.00
R204 On 04/02/2016	Bond Future	Sell	348	0.00
R204 On 05/11/2015	Bond Future	Buy	450	0.00
R204 On 05/11/2015	Bond Future	Sell	450	0.00
R204 On 04/02/2016	Bond Future	Sell	450	0.00
R204 On 04/02/2016	Bond Future	Buy	450	0.00
R204 On 05/11/2015	Bond Future	Sell	875	0.00
R204 On 05/11/2015	Bond Future	Buy	875	0.00
R204 On 04/02/2016	Bond Future	Buy	875	0.00
R204 On 04/02/2016	Bond Future	Sell	875	0.00
R204 On 04/02/2016	Bond Future	Buy	910	0.00
R204 On 04/02/2016	Bond Future	Sell	910	0.00
R204 On 05/11/2015	Bond Future	Sell	1,036	0.00
R204 On 05/11/2015	Bond Future	Buy	1,036	0.00
R204 On 05/11/2015	Bond Future	Buy	1,313	0.00
R204 On 05/11/2015	Bond Future	Sell	1,313	0.00
R204 On 04/02/2016	Bond Future	Buy	1,488	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 04/02/2016	Bond Future		Sell	1,488	0.00
R204 On 05/11/2015	Bond Future		Sell	8,910	0.00
R204 On 05/11/2015	Bond Future		Buy	8,910	0.00
R204 On 05/11/2015	Bond Future		Buy	9,209	0.00
R204 On 05/11/2015	Bond Future		Sell	9,209	0.00
R204 On 04/02/2016	Bond Future		Sell	9,209	0.00
R204 On 04/02/2016	Bond Future		Buy	9,209	0.00

**R2044 Bond Future**

2044 On 05/11/2015	Bond Future		Buy	7	0.00
2044 On 05/11/2015	Bond Future		Sell	7	0.00
2044 On 04/02/2016	Bond Future		Sell	7	0.00
2044 On 04/02/2016	Bond Future		Buy	7	0.00
2044 On 05/11/2015	Bond Future		Sell	134	0.00
2044 On 05/11/2015	Bond Future		Buy	134	0.00
2044 On 04/02/2016	Bond Future		Sell	134	0.00
2044 On 04/02/2016	Bond Future		Buy	134	0.00
2044 On 05/11/2015	Bond Future		Buy	188	0.00
2044 On 05/11/2015	Bond Future		Sell	188	0.00
2044 On 04/02/2016	Bond Future		Sell	212	0.00
2044 On 04/02/2016	Bond Future		Buy	212	0.00
2044 On 05/11/2015	Bond Future		Buy	285	0.00
2044 On 05/11/2015	Bond Future		Sell	285	0.00
2044 On 04/02/2016	Bond Future		Sell	285	0.00
2044 On 04/02/2016	Bond Future		Buy	285	0.00
2044 On 05/11/2015	Bond Future		Buy	320	0.00
2044 On 05/11/2015	Bond Future		Sell	320	0.00
2044 On 04/02/2016	Bond Future		Sell	360	0.00
2044 On 04/02/2016	Bond Future		Buy	360	0.00
2044 On 04/02/2016	Bond Future		Sell	386	0.00
2044 On 04/02/2016	Bond Future		Buy	386	0.00
2044 On 05/11/2015	Bond Future		Buy	392	0.00
2044 On 05/11/2015	Bond Future		Sell	392	0.00
2044 On 05/11/2015	Bond Future		Buy	423	0.00
2044 On 05/11/2015	Bond Future		Sell	423	0.00
2044 On 04/02/2016	Bond Future		Sell	423	0.00
2044 On 04/02/2016	Bond Future		Buy	423	0.00
2044 On 05/11/2015	Bond Future		Buy	478	0.00
2044 On 05/11/2015	Bond Future		Sell	478	0.00
2044 On 04/02/2016	Bond Future		Sell	478	0.00
2044 On 04/02/2016	Bond Future		Buy	478	0.00
2044 On 05/11/2015	Bond Future		Buy	601	0.00

2044 On 05/11/2015	Bond Future	Sell	601	0.00
2044 On 04/02/2016	Bond Future	Sell	601	0.00
2044 On 04/02/2016	Bond Future	Buy	601	0.00
2044 On 05/11/2015	Bond Future	Buy	754	0.00
2044 On 05/11/2015	Bond Future	Sell	754	0.00
2044 On 04/02/2016	Bond Future	Sell	754	0.00
2044 On 04/02/2016	Bond Future	Buy	754	0.00
2044 On 05/11/2015	Bond Future	Buy	768	0.00
2044 On 05/11/2015	Bond Future	Sell	768	0.00
2044 On 04/02/2016	Bond Future	Sell	768	0.00
2044 On 04/02/2016	Bond Future	Buy	768	0.00
2044 On 05/11/2015	Bond Future	Buy	1,068	0.00
2044 On 05/11/2015	Bond Future	Sell	1,068	0.00
2044 On 04/02/2016	Bond Future	Sell	1,068	0.00
2044 On 04/02/2016	Bond Future	Buy	1,068	0.00
2044 On 05/11/2015	Bond Future	Buy	1,297	0.00
2044 On 05/11/2015	Bond Future	Sell	1,297	0.00
2044 On 04/02/2016	Bond Future	Sell	1,297	0.00
2044 On 04/02/2016	Bond Future	Buy	1,297	0.00
2044 On 05/11/2015	Bond Future	Buy	4,878	0.00
2044 On 05/11/2015	Bond Future	Sell	4,878	0.00
2044 On 04/02/2016	Bond Future	Sell	4,878	0.00
2044 On 04/02/2016	Bond Future	Buy	4,878	0.00
2044 On 05/11/2015	Bond Future	Sell	11,586	0.00
2044 On 05/11/2015	Bond Future	Buy	11,586	0.00
2044 On 04/02/2016	Bond Future	Sell	11,644	0.00
2044 On 04/02/2016	Bond Future	Buy	11,644	0.00

**R2048 Bond Future**

R248 On 05/11/2015	Bond Future	Sell	7	0.00
R248 On 05/11/2015	Bond Future	Buy	7	0.00
R248 On 04/02/2016	Bond Future	Buy	7	0.00
R248 On 04/02/2016	Bond Future	Sell	7	0.00
R248 On 05/11/2015	Bond Future	Buy	182	0.00
R248 On 05/11/2015	Bond Future	Sell	182	0.00
R248 On 04/02/2016	Bond Future	Sell	207	0.00
R248 On 04/02/2016	Bond Future	Buy	207	0.00
R248 On 05/11/2015	Bond Future	Buy	309	0.00
R248 On 05/11/2015	Bond Future	Sell	309	0.00
R248 On 05/11/2015	Bond Future	Buy	327	0.00
R248 On 05/11/2015	Bond Future	Sell	327	0.00
R248 On 04/02/2016	Bond Future	Sell	351	0.00
R248 On 04/02/2016	Bond Future	Buy	351	0.00
R248 On 04/02/2016	Bond Future	Sell	377	0.00
R248 On 04/02/2016	Bond Future	Buy	377	0.00
R248 On 05/11/2015	Bond Future	Buy	620	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2015	Bond Future		Sell	620	0.00
R248 On 05/11/2015	Bond Future		Buy	620	0.00
R248 On 05/11/2015	Bond Future		Sell	620	0.00
R248 On 04/02/2016	Bond Future		Buy	620	0.00
R248 On 04/02/2016	Bond Future		Sell	620	0.00
R248 On 04/02/2016	Bond Future		Sell	620	0.00
R248 On 04/02/2016	Bond Future		Buy	620	0.00
R248 On 05/11/2015	Bond Future		Sell	818	0.00
R248 On 05/11/2015	Bond Future		Buy	818	0.00
R248 On 04/02/2016	Bond Future		Sell	935	0.00
R248 On 04/02/2016	Bond Future		Buy	935	0.00

**R207 Bond Future**

R207 On 05/11/2015	Bond Future		Sell	5	0.00
R207 On 05/11/2015	Bond Future		Buy	5	0.00
R207 On 05/11/2015	Bond Future		Sell	5	0.00
R207 On 05/11/2015	Bond Future		Buy	5	0.00
R207 On 04/02/2016	Bond Future		Sell	5	0.00
R207 On 04/02/2016	Bond Future		Buy	5	0.00
R207 On 04/02/2016	Bond Future		Buy	5	0.00
R207 On 04/02/2016	Bond Future		Sell	5	0.00
R207 On 05/11/2015	Bond Future		Buy	8	0.00
R207 On 05/11/2015	Bond Future		Sell	8	0.00
R207 On 04/02/2016	Bond Future		Sell	8	0.00
R207 On 04/02/2016	Bond Future		Buy	8	0.00
R207 On 05/11/2015	Bond Future		Sell	353	0.00
R207 On 05/11/2015	Bond Future		Buy	353	0.00
R207 On 04/02/2016	Bond Future		Buy	371	0.00
R207 On 04/02/2016	Bond Future		Sell	371	0.00
R207 On 05/11/2015	Bond Future		Buy	515	0.00
R207 On 05/11/2015	Bond Future		Sell	515	0.00
R207 On 04/02/2016	Bond Future		Sell	515	0.00
R207 On 04/02/2016	Bond Future		Buy	515	0.00
R207 On 05/11/2015	Bond Future		Buy	600	0.00
R207 On 05/11/2015	Bond Future		Sell	600	0.00
R207 On 04/02/2016	Bond Future		Sell	600	0.00
R207 On 04/02/2016	Bond Future		Buy	600	0.00
R207 On 05/11/2015	Bond Future		Sell	607	0.00
R207 On 05/11/2015	Bond Future		Buy	607	0.00
R207 On 04/02/2016	Bond Future		Buy	640	0.00
R207 On 04/02/2016	Bond Future		Sell	640	0.00
R207 On 05/11/2015	Bond Future		Sell	1,123	0.00

R207 On 05/11/2015	Bond Future	Buy	1,123	0.00
R207 On 04/02/2016	Bond Future	Buy	1,123	0.00
R207 On 04/02/2016	Bond Future	Sell	1,123	0.00
R207 On 04/02/2016	Bond Future	Buy	1,171	0.00
R207 On 04/02/2016	Bond Future	Sell	1,171	0.00
R207 On 04/02/2016	Bond Future	Buy	1,195	0.00
R207 On 04/02/2016	Bond Future	Sell	1,195	0.00
R207 On 05/11/2015	Bond Future	Sell	1,201	0.00
R207 On 05/11/2015	Bond Future	Buy	1,201	0.00
R207 On 05/11/2015	Bond Future	Sell	2,161	0.00
R207 On 05/11/2015	Bond Future	Buy	2,161	0.00
R207 On 04/02/2016	Bond Future	Sell	2,206	0.00
R207 On 04/02/2016	Bond Future	Buy	2,206	0.00

**R208 Bond Futures**

R208 On 05/11/2015	Bond Future	Buy	4	0.00
R208 On 05/11/2015	Bond Future	Sell	4	0.00
R208 On 04/02/2016	Bond Future	Sell	4	0.00
R208 On 04/02/2016	Bond Future	Buy	4	0.00
R208 On 05/11/2015	Bond Future	Buy	10	0.00
R208 On 05/11/2015	Bond Future	Sell	10	0.00
R208 On 04/02/2016	Bond Future	Sell	10	0.00
R208 On 04/02/2016	Bond Future	Buy	10	0.00
R208 On 05/11/2015	Bond Future	Buy	20	0.00
R208 On 05/11/2015	Bond Future	Sell	20	0.00
R208 On 04/02/2016	Bond Future	Sell	20	0.00
R208 On 04/02/2016	Bond Future	Buy	20	0.00
R208 On 05/11/2015	Bond Future	Buy	22	0.00
R208 On 05/11/2015	Bond Future	Sell	22	0.00
R208 On 04/02/2016	Bond Future	Sell	22	0.00
R208 On 04/02/2016	Bond Future	Buy	22	0.00
R208 On 05/11/2015	Bond Future	Buy	25	0.00
R208 On 05/11/2015	Bond Future	Sell	25	0.00
R208 On 04/02/2016	Bond Future	Sell	25	0.00
R208 On 04/02/2016	Bond Future	Buy	25	0.00
R208 On 05/11/2015	Bond Future	Buy	85	0.00
R208 On 05/11/2015	Bond Future	Sell	85	0.00
R208 On 04/02/2016	Bond Future	Sell	85	0.00
R208 On 04/02/2016	Bond Future	Buy	85	0.00
R208 On 05/11/2015	Bond Future	Buy	102	0.00
R208 On 05/11/2015	Bond Future	Sell	102	0.00
R208 On 04/02/2016	Bond Future	Sell	102	0.00
R208 On 04/02/2016	Bond Future	Buy	102	0.00
R208 On 04/02/2016	Bond Future	Buy	127	0.00
R208 On 04/02/2016	Bond Future	Sell	127	0.00
R208 On 04/02/2016	Bond Future	Buy	215	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 04/02/2016	Bond Future		Sell	215	0.00
R208 On 04/02/2016	Bond Future		Buy	231	0.00
R208 On 04/02/2016	Bond Future		Sell	231	0.00
R208 On 05/11/2015	Bond Future		Buy	240	0.00
R208 On 05/11/2015	Bond Future		Sell	240	0.00
R208 On 04/02/2016	Bond Future		Sell	240	0.00
R208 On 04/02/2016	Bond Future		Buy	240	0.00
R208 On 05/11/2015	Bond Future		Buy	266	0.00
R208 On 05/11/2015	Bond Future		Sell	266	0.00
R208 On 04/02/2016	Bond Future		Sell	266	0.00
R208 On 04/02/2016	Bond Future		Buy	266	0.00
R208 On 05/11/2015	Bond Future		Sell	286	0.00
R208 On 05/11/2015	Bond Future		Buy	286	0.00
R208 On 05/11/2015	Bond Future		Sell	486	0.00
R208 On 05/11/2015	Bond Future		Buy	486	0.00
R208 On 05/11/2015	Bond Future		Sell	514	0.00
R208 On 05/11/2015	Bond Future		Buy	514	0.00
R208 On 05/11/2015	Bond Future		Buy	521	0.00
R208 On 05/11/2015	Bond Future		Sell	521	0.00
R208 On 04/02/2016	Bond Future		Sell	521	0.00
R208 On 04/02/2016	Bond Future		Buy	521	0.00
R208 On 04/02/2016	Bond Future		Buy	521	0.00
R208 On 04/02/2016	Bond Future		Buy	573	0.00
R208 On 04/02/2016	Bond Future		Sell	573	0.00
R208 On 05/11/2015	Bond Future		Buy	805	0.00
R208 On 05/11/2015	Bond Future		Sell	805	0.00
R208 On 04/02/2016	Bond Future		Sell	805	0.00
R208 On 04/02/2016	Bond Future		Buy	805	0.00
R208 On 05/11/2015	Bond Future		Buy	1,286	0.00
R208 On 05/11/2015	Bond Future		Sell	1,286	0.00
R208 On 04/02/2016	Bond Future		Buy	1,956	0.00
R208 On 04/02/2016	Bond Future		Sell	1,956	0.00
R208 On 05/11/2015	Bond Future		Sell	2,100	0.00
R208 On 05/11/2015	Bond Future		Buy	2,100	0.00
R208 On 04/02/2016	Bond Future		Buy	2,100	0.00
R208 On 04/02/2016	Bond Future		Sell	2,100	0.00

**R209 Bond Future**

R209 On 05/11/2015	Bond Future		Buy	2	0.00
R209 On 05/11/2015	Bond Future		Sell	2	0.00
R209 On 04/02/2016	Bond Future		Sell	2	0.00
R209 On 04/02/2016	Bond Future		Buy	2	0.00
R209 On 05/11/2015	Bond Future		Sell	8	0.00

R209 On 05/11/2015	Bond Future	Buy	8	0.00
R209 On 05/11/2015	Bond Future	Buy	8	0.00
R209 On 05/11/2015	Bond Future	Sell	8	0.00
R209 On 04/02/2016	Bond Future	Sell	8	0.00
R209 On 04/02/2016	Bond Future	Buy	8	0.00
R209 On 04/02/2016	Bond Future	Buy	8	0.00
R209 On 04/02/2016	Bond Future	Sell	8	0.00
R209 On 05/11/2015	Bond Future	Sell	15	0.00
R209 On 05/11/2015	Bond Future	Buy	15	0.00
R209 On 04/02/2016	Bond Future	Buy	15	0.00
R209 On 04/02/2016	Bond Future	Sell	15	0.00
R209 On 05/11/2015	Bond Future	Buy	22	0.00
R209 On 05/11/2015	Bond Future	Sell	22	0.00
R209 On 05/11/2015	Bond Future	Buy	22	0.00
R209 On 05/11/2015	Bond Future	Sell	22	0.00
R209 On 04/02/2016	Bond Future	Sell	22	0.00
R209 On 04/02/2016	Bond Future	Buy	22	0.00
R209 On 04/02/2016	Bond Future	Sell	22	0.00
R209 On 04/02/2016	Bond Future	Buy	22	0.00
R209 On 05/11/2015	Bond Future	Buy	24	0.00
R209 On 05/11/2015	Bond Future	Sell	24	0.00
R209 On 04/02/2016	Bond Future	Sell	24	0.00
R209 On 04/02/2016	Bond Future	Buy	24	0.00
R209 On 05/11/2015	Bond Future	Buy	26	0.00
R209 On 05/11/2015	Bond Future	Sell	26	0.00
R209 On 04/02/2016	Bond Future	Sell	26	0.00
R209 On 04/02/2016	Bond Future	Buy	26	0.00
R209 On 05/11/2015	Bond Future	Buy	30	0.00
R209 On 05/11/2015	Bond Future	Sell	30	0.00
R209 On 05/11/2015	Bond Future	Sell	108	0.00
R209 On 05/11/2015	Bond Future	Buy	108	0.00
R209 On 05/11/2015	Bond Future	Buy	112	0.00
R209 On 05/11/2015	Bond Future	Sell	112	0.00
R209 On 04/02/2016	Bond Future	Sell	112	0.00
R209 On 04/02/2016	Bond Future	Buy	112	0.00
R209 On 05/11/2015	Bond Future	Sell	182	0.00
R209 On 05/11/2015	Bond Future	Buy	182	0.00
R209 On 05/11/2015	Bond Future	Sell	182	0.00
R209 On 05/11/2015	Bond Future	Buy	182	0.00
R209 On 04/02/2016	Bond Future	Buy	182	0.00
R209 On 04/02/2016	Bond Future	Sell	182	0.00
R209 On 05/11/2015	Bond Future	Buy	205	0.00
R209 On 05/11/2015	Bond Future	Sell	205	0.00
R209 On 04/02/2016	Bond Future	Sell	205	0.00
R209 On 04/02/2016	Bond Future	Buy	205	0.00
R209 On 05/11/2015	Bond Future	Buy	221	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/11/2015	Bond Future		Sell	221	0.00
R209 On 04/02/2016	Bond Future		Sell	221	0.00
R209 On 04/02/2016	Bond Future		Buy	221	0.00
R209 On 05/11/2015	Bond Future		Buy	272	0.00
R209 On 05/11/2015	Bond Future		Sell	272	0.00
R209 On 04/02/2016	Bond Future		Sell	272	0.00
R209 On 04/02/2016	Bond Future		Buy	272	0.00
R209 On 05/11/2015	Bond Future		Buy	320	0.00
R209 On 05/11/2015	Bond Future		Sell	320	0.00
R209 On 05/11/2015	Bond Future		Sell	709	0.00
R209 On 05/11/2015	Bond Future		Buy	709	0.00
R209 On 04/02/2016	Bond Future		Buy	709	0.00
R209 On 04/02/2016	Bond Future		Sell	709	0.00
<b>R210 Bond Future</b>					
R210 On 05/11/2015	Bond Future		Buy	69	0.00
R210 On 05/11/2015	Bond Future		Sell	69	0.00
R210 On 04/02/2016	Bond Future		Sell	69	0.00
R210 On 04/02/2016	Bond Future		Buy	69	0.00
R210 On 05/11/2015	Bond Future		Buy	262	0.00
R210 On 05/11/2015	Bond Future		Sell	262	0.00
R210 On 04/02/2016	Bond Future		Sell	262	0.00
R210 On 04/02/2016	Bond Future		Buy	262	0.00
R210 On 05/11/2015	Bond Future		Sell	331	0.00
R210 On 05/11/2015	Bond Future		Buy	331	0.00
R210 On 04/02/2016	Bond Future		Buy	331	0.00
R210 On 04/02/2016	Bond Future		Sell	331	0.00
<b>R212 Bond Future</b>					
R212 On 05/11/2015	Bond Future		Buy	100	0.00
R212 On 05/11/2015	Bond Future		Sell	100	0.00
R212 On 05/11/2015	Bond Future		Buy	100	0.00
R212 On 05/11/2015	Bond Future		Sell	100	0.00
R212 On 04/02/2016	Bond Future		Sell	100	0.00
R212 On 04/02/2016	Bond Future		Buy	100	0.00
R212 On 04/02/2016	Bond Future		Sell	100	0.00
R212 On 04/02/2016	Bond Future		Buy	100	0.00
<b>R213 Bond Future</b>					
R213 On 05/11/2015	Bond Future		Sell	16	0.00
R213 On 05/11/2015	Bond Future		Buy	16	0.00

R213 On 05/11/2015	Bond Future	Sell	16	0.00
R213 On 05/11/2015	Bond Future	Buy	16	0.00
R213 On 04/02/2016	Bond Future	Buy	16	0.00
R213 On 04/02/2016	Bond Future	Sell	16	0.00
R213 On 04/02/2016	Bond Future	Buy	16	0.00
R213 On 04/02/2016	Bond Future	Sell	16	0.00
R213 On 05/11/2015	Bond Future	Buy	21	0.00
R213 On 05/11/2015	Bond Future	Sell	21	0.00
R213 On 04/02/2016	Bond Future	Sell	21	0.00
R213 On 04/02/2016	Bond Future	Buy	21	0.00
R213 On 05/11/2015	Bond Future	Sell	45	0.00
R213 On 05/11/2015	Bond Future	Buy	45	0.00
R213 On 04/02/2016	Bond Future	Buy	45	0.00
R213 On 04/02/2016	Bond Future	Sell	45	0.00
R213 On 05/11/2015	Bond Future	Buy	77	0.00
R213 On 05/11/2015	Bond Future	Sell	77	0.00
R213 On 04/02/2016	Bond Future	Sell	77	0.00
R213 On 04/02/2016	Bond Future	Buy	77	0.00
R213 On 05/11/2015	Bond Future	Sell	98	0.00
R213 On 05/11/2015	Bond Future	Buy	98	0.00
R213 On 04/02/2016	Bond Future	Buy	98	0.00
R213 On 04/02/2016	Bond Future	Sell	98	0.00
R213 On 05/11/2015	Bond Future	Sell	110	0.00
R213 On 05/11/2015	Bond Future	Buy	110	0.00
R213 On 04/02/2016	Bond Future	Buy	110	0.00
R213 On 04/02/2016	Bond Future	Sell	110	0.00
R213 On 05/11/2015	Bond Future	Sell	123	0.00
R213 On 05/11/2015	Bond Future	Buy	123	0.00
R213 On 04/02/2016	Bond Future	Buy	123	0.00
R213 On 04/02/2016	Bond Future	Sell	123	0.00
R213 On 05/11/2015	Bond Future	Sell	135	0.00
R213 On 05/11/2015	Bond Future	Buy	135	0.00
R213 On 04/02/2016	Bond Future	Buy	135	0.00
R213 On 04/02/2016	Bond Future	Sell	135	0.00
R213 On 05/11/2015	Bond Future	Sell	143	0.00
R213 On 05/11/2015	Bond Future	Buy	143	0.00
R213 On 04/02/2016	Bond Future	Buy	143	0.00
R213 On 04/02/2016	Bond Future	Sell	143	0.00
R213 On 05/11/2015	Bond Future	Sell	380	0.00
R213 On 05/11/2015	Bond Future	Buy	380	0.00
R213 On 04/02/2016	Bond Future	Buy	380	0.00
R213 On 04/02/2016	Bond Future	Sell	380	0.00
R213 On 05/11/2015	Bond Future	Sell	474	0.00
R213 On 05/11/2015	Bond Future	Buy	474	0.00
R213 On 04/02/2016	Bond Future	Buy	474	0.00
R213 On 04/02/2016	Bond Future	Sell	474	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/11/2015	Bond Future		Sell	1,882	0.00
R213 On 05/11/2015	Bond Future		Buy	1,882	0.00
R213 On 04/02/2016	Bond Future		Buy	1,882	0.00
R213 On 04/02/2016	Bond Future		Sell	1,882	0.00
R213 On 05/11/2015	Bond Future		Sell	3,324	0.00
R213 On 05/11/2015	Bond Future		Buy	3,324	0.00
R213 On 04/02/2016	Bond Future		Buy	3,324	0.00
R213 On 04/02/2016	Bond Future		Sell	3,324	0.00

**R214 Bond Future**

R214 On 05/11/2015	Bond Future		Buy	14	0.00
R214 On 05/11/2015	Bond Future		Sell	14	0.00
R214 On 04/02/2016	Bond Future		Sell	14	0.00
R214 On 04/02/2016	Bond Future		Buy	14	0.00
R214 On 05/11/2015	Bond Future		Buy	22	0.00
R214 On 05/11/2015	Bond Future		Sell	22	0.00
R214 On 04/02/2016	Bond Future		Sell	22	0.00
R214 On 04/02/2016	Bond Future		Buy	22	0.00
R214 On 05/11/2015	Bond Future		Sell	36	0.00
R214 On 05/11/2015	Bond Future		Buy	36	0.00
R214 On 04/02/2016	Bond Future		Buy	36	0.00
R214 On 04/02/2016	Bond Future		Sell	36	0.00
R214 On 05/11/2015	Bond Future		Sell	184	0.00
R214 On 05/11/2015	Bond Future		Buy	184	0.00
R214 On 05/11/2015	Bond Future		Sell	271	0.00
R214 On 05/11/2015	Bond Future		Buy	271	0.00
R214 On 04/02/2016	Bond Future		Buy	376	0.00
R214 On 04/02/2016	Bond Future		Sell	376	0.00
R214 On 04/02/2016	Bond Future		Buy	392	0.00
R214 On 04/02/2016	Bond Future		Sell	392	0.00
R214 On 05/11/2015	Bond Future		Sell	569	0.00
R214 On 05/11/2015	Bond Future		Buy	569	0.00
R214 On 04/02/2016	Bond Future		Buy	644	0.00
R214 On 04/02/2016	Bond Future		Sell	644	0.00
R214 On 05/11/2015	Bond Future		Sell	1,024	0.00
R214 On 05/11/2015	Bond Future		Buy	1,024	0.00
R214 On 04/02/2016	Bond Future		Sell	1,412	0.00
R214 On 04/02/2016	Bond Future		Buy	1,412	0.00

**Grand Total for Daily Detailed Turnover:**

**402,850**

**0.00**