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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/02/2016

TO DATE : 02/02/2016

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 05/05/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 05/05/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 05/05/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 05/05/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 05/05/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 05/05/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/02/2016 | Index Future | | Buy | 1 | 0.00 |

ES33 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| ES33 On 05/05/2016 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Buy | 62 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Sell | 62 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Sell | 73 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Buy | 73 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Buy | 73 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Sell | 73 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Sell | 215 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Buy | 215 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Buy | 215 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Sell | 215 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Buy | 350 | 0.00 |
| ES33 On 05/05/2016 | Bond Future | Sell | 350 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Sell | 350 | 0.00 |
| ES33 On 04/02/2016 | Bond Future | Buy | 350 | 0.00 |

ES42 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| ES42 On 04/02/2016 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Sell | 70 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Buy | 70 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Sell | 85 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Buy | 85 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Sell | 85 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Buy | 85 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Buy | 245 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Sell | 245 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Sell | 245 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Buy | 245 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Sell | 400 | 0.00 |
| ES42 On 04/02/2016 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 05/05/2016 | Bond Future | Sell | 400 | 0.00 |

Govi Total Return Index

| | | | | |
|--------------------|------|------|---|------|
| 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 | Buy | 1 | 0.00 |
| GOVI On 04/02/2016 | GOVI | Sell | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | Buy | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | Sell | 1 | 0.00 |
| GOVI On 04/02/2016 | GOVI | Sell | 2 | 0.00 |
| GOVI On 04/02/2016 | GOVI | Buy | 2 | 0.00 |
| GOVI On 04/02/2016 | GOVI | Buy | 2 | 0.00 |
| GOVI On 04/02/2016 | GOVI | Sell | 2 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| GOVI On 05/05/2016 | GOVI | | Buy | 3 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 3 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Buy | 6 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Sell | 6 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 6 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 6 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Sell | 18 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Buy | 18 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 18 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 18 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Buy | 26 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Sell | 26 | 0.00 |
| GOVI On 04/08/2016 | GOVI | | Sell | 26 | 0.00 |
| GOVI On 04/08/2016 | GOVI | | Buy | 26 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Buy | 46 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Sell | 46 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Buy | 46 | 0.00 |
| GOVI On 04/02/2016 | GOVI | | Sell | 46 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 46 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 46 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 46 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Buy | 46 | 0.00 |
| I2025 Bond Future | | | | | |
| 2025 On 04/02/2016 | Bond Future | | Buy | 500 | 0.00 |
| 2025 On 04/02/2016 | Bond Future | | Sell | 500 | 0.00 |
| 2025 On 05/05/2016 | Bond Future | | Sell | 500 | 0.00 |
| 2025 On 05/05/2016 | Bond Future | | Buy | 500 | 0.00 |
| 2025 On 05/05/2016 | Bond Future | | Sell | 500 | 0.00 |
| 2025 On 05/05/2016 | Bond Future | | Buy | 500 | 0.00 |
| I2033 Bond Future | | | | | |
| 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 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 185 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Buy | 185 | 0.00 |
| 2033 On 05/05/2016 | Bond Future | | Sell | 185 | 0.00 |

| | | | | |
|--------------------|-------------|-----|-----|------|
| 2033 On 05/05/2016 | Bond Future | Buy | 185 | 0.00 |
|--------------------|-------------|-----|-----|------|

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2038 On 04/02/2016 | Bond Future | Buy | 271 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Sell | 271 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 271 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 271 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Buy | 947 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Sell | 947 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 947 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 947 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Buy | 1,038 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Sell | 1,038 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 1,038 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 1,038 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Sell | 2,256 | 0.00 |
| 2038 On 04/02/2016 | Bond Future | Buy | 2,256 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Sell | 2,256 | 0.00 |
| 2038 On 05/05/2016 | Bond Future | Buy | 2,256 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2046 On 04/02/2016 | Bond Future | Buy | 227 | 0.00 |
| 2046 On 04/02/2016 | Bond Future | Sell | 227 | 0.00 |
| 2046 On 04/02/2016 | Bond Future | Sell | 227 | 0.00 |
| 2046 On 04/02/2016 | Bond Future | Buy | 227 | 0.00 |
| 2046 On 05/05/2016 | Bond Future | Sell | 227 | 0.00 |
| 2046 On 05/05/2016 | Bond Future | Buy | 227 | 0.00 |
| 2046 On 05/05/2016 | Bond Future | Buy | 227 | 0.00 |
| 2046 On 05/05/2016 | Bond Future | Sell | 227 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2050 On 04/08/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Buy | 51 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Buy | 51 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 04/02/2016 | Bond Future | Buy | 51 | 0.00 |
| 2050 On 04/02/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 04/02/2016 | Bond Future | Buy | 51 | 0.00 |
| 2050 On 04/02/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Buy | 51 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Sell | 51 | 0.00 |
| 2050 On 05/05/2016 | Bond Future | Buy | 51 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|-----|-----|------|
| IGOV On 04/02/2016 | Index Future | Buy | 320 | 0.00 |
|--------------------|--------------|-----|-----|------|

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

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| IGOV On 04/02/2016 | Index Future | | Sell | 320 | 0.00 |
| IGOV On 05/05/2016 | Index Future | | Sell | 320 | 0.00 |
| IGOV On 05/05/2016 | Index Future | | Buy | 320 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 04/02/2016 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 3 | 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 05/05/2016 | Bond Future | | Sell | 9 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 9 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 12 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 12 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 12 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 12 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 18 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 23 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 27 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 32 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 32 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 32 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 41 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 41 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 41 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 41 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 47 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Sell | 47 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 47 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 47 | 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 05/05/2016 | Bond Future | | Buy | 60 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 60 | 0.00 |
| R186 On 04/02/2016 | Bond Future | | Buy | 74 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R186 On 04/02/2016 | Bond Future | Sell | 74 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 74 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 74 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 155 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 155 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 155 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 155 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 340 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 340 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 340 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 340 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 545 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 545 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 545 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 545 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 689 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 689 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 706 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 706 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 977 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 977 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 1,118 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 1,118 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 1,155 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 1,155 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 1,183 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 1,183 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 1,183 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 1,183 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 1,244 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 1,244 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 1,924 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 1,924 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 1,924 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 1,924 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 2,865 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 2,865 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 3,074 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 3,074 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Buy | 4,016 | 0.00 |
| R186 On 04/02/2016 | Bond Future | Sell | 4,016 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Sell | 4,016 | 0.00 |
| R186 On 05/05/2016 | Bond Future | Buy | 4,016 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|-----|----|------|
| R202 On 04/02/2016 | Bond Future | Buy | 51 | 0.00 |
|--------------------|-------------|-----|----|------|

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R202 On 04/02/2016 | Bond Future | | Sell | 51 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Sell | 51 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Buy | 51 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Buy | 192 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Sell | 192 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Sell | 192 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Buy | 192 | 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 05/05/2016 | Bond Future | | Sell | 243 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Buy | 243 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Buy | 703 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Sell | 703 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Sell | 703 | 0.00 |
| R202 On 04/02/2016 | Bond Future | | Buy | 703 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Sell | 703 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Buy | 703 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Sell | 703 | 0.00 |
| R202 On 05/05/2016 | Bond Future | | Buy | 703 | 0.00 |
| R2023 Bond Future | | | | | |
| 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 | | Sell | 2 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Sell | 2 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Buy | 2 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Sell | 2 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Buy | 2 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 4 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Sell | 4 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Sell | 4 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Buy | 4 | 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 04/02/2016 | Bond Future | | Sell | 6 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Sell | 6 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Buy | 6 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Sell | 6 | 0.00 |
| R023 On 05/05/2016 | Bond Future | | Buy | 6 | 0.00 |
| R023 On 04/02/2016 | Bond Future | | Buy | 7 | 0.00 |

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|--------------------|-------------|------|-----|------|
| R023 On 04/02/2016 | Bond Future | Sell | 7 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 7 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 7 | 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 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 8 | 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 05/05/2016 | Bond Future | Sell | 9 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 9 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Buy | 10 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Sell | 10 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 10 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 10 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Buy | 17 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Sell | 17 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 17 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 17 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Buy | 54 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Sell | 54 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 54 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 54 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Buy | 165 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Sell | 165 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 165 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 165 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Sell | 273 | 0.00 |
| R023 On 04/02/2016 | Bond Future | Buy | 273 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 273 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Sell | 273 | 0.00 |

R203 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R203 On 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R203 On 04/02/2016 | Bond Future | Sell | 27 | 0.00 |
| R203 On 04/02/2016 | Bond Future | Buy | 27 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Buy | 27 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Sell | 27 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Buy | 56 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Sell | 56 | 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 | 57 | 0.00 |
| R203 On 05/05/2016 | Bond Future | Buy | 57 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R203 On 05/05/2016 | Bond Future | | Sell | 57 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Sell | 58 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Buy | 58 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 96 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 96 | 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 | 97 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Sell | 104 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Buy | 104 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 117 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 117 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 201 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 201 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 213 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 213 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Sell | 258 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Buy | 258 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 391 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 391 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Sell | 461 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Buy | 461 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 539 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 539 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Buy | 627 | 0.00 |
| R203 On 05/05/2016 | Bond Future | | Sell | 627 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Sell | 700 | 0.00 |
| R203 On 04/02/2016 | Bond Future | | Buy | 700 | 0.00 |

R2030 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| 2030 On 04/02/2016 | Bond Future | | Buy | 3 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Sell | 3 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | | Sell | 3 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | | Buy | 3 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Buy | 4 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | | Sell | 4 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | | Sell | 4 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | | Buy | 4 | 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 04/02/2016 | Bond Future | Sell | 9 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 9 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 9 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 9 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 9 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 12 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 12 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 12 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 12 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 21 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 21 | 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 05/05/2016 | Bond Future | Buy | 28 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 28 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 35 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 35 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 35 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 35 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 40 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 40 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 40 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 40 | 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 05/05/2016 | Bond Future | Sell | 84 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 84 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 193 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 193 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 193 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 193 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Buy | 410 | 0.00 |
| 2030 On 04/02/2016 | Bond Future | Sell | 410 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Sell | 410 | 0.00 |
| 2030 On 05/05/2016 | Bond Future | Buy | 410 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2032 On 04/02/2016 | Bond Future | Buy | 2 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 2 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 2 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 2 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 8 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 8 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| 2032 On 05/05/2016 | Bond Future | | Buy | 8 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 9 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 9 | 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 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 05/05/2016 | Bond Future | | Sell | 10 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 10 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 10 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 10 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 14 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Sell | 14 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 14 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 14 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 14 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 14 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 16 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Sell | 16 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 16 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 16 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 21 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Sell | 21 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 21 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 21 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 27 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Sell | 27 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 27 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 27 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 29 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 29 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 33 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Sell | 33 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Sell | 33 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 33 | 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 05/05/2016 | Bond Future | | Sell | 47 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | | Buy | 47 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | | Buy | 51 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2032 On 04/02/2016 | Bond Future | Sell | 51 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 51 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 51 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 76 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 76 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 87 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 87 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 87 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 87 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 93 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 93 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 93 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 93 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 128 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 128 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 133 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 133 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 133 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 133 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 196 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 196 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 196 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 196 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 260 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 260 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 260 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 260 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 463 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 463 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 463 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 463 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Buy | 1,157 | 0.00 |
| 2032 On 04/02/2016 | Bond Future | Sell | 1,157 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Sell | 1,157 | 0.00 |
| 2032 On 05/05/2016 | Bond Future | Buy | 1,157 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R035 On 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Buy | 20 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Sell | 20 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Buy | 58 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Sell | 58 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Sell | 86 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Buy | 86 | 0.00 |
| R035 On 05/05/2016 | Bond Future | Sell | 86 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R035 On 05/05/2016 | Bond Future | | Buy | 86 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 04/02/2016 | Bond Future | | Buy | 5 | 0.00 |
| 2037 On 04/02/2016 | Bond Future | | Sell | 5 | 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 05/05/2016 | Bond Future | | Buy | 11 | 0.00 |
| 2037 On 05/05/2016 | Bond Future | | Sell | 11 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 04/02/2016 | Bond Future | | Sell | 4 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 4 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 4 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 4 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Sell | 5 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 5 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 5 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 5 | 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 04/02/2016 | Bond Future | | Buy | 10 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 10 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 10 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 10 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 10 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Sell | 46 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 46 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 46 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 46 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 51 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Sell | 51 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 51 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Buy | 51 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Buy | 74 | 0.00 |
| R204 On 04/02/2016 | Bond Future | | Sell | 74 | 0.00 |
| R204 On 05/05/2016 | Bond Future | | Sell | 74 | 0.00 |
| R204 On 05/05/2016 | 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 05/05/2016 | Bond Future | Sell | 75 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 75 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 230 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 230 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 300 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 300 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 300 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 300 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 348 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 348 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 450 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 450 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 450 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 450 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 462 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 462 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 638 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 638 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 824 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 824 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 824 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 824 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 910 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 910 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 1,027 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 1,027 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 1,263 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 1,263 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Sell | 1,488 | 0.00 |
| R204 On 04/02/2016 | Bond Future | Buy | 1,488 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Sell | 3,390 | 0.00 |
| R204 On 05/05/2016 | Bond Future | Buy | 3,390 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 04/02/2016 | Bond Future | Sell | 7 | 0.00 |
| 2044 On 04/02/2016 | Bond Future | Buy | 7 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Buy | 7 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Sell | 7 | 0.00 |
| 2044 On 04/02/2016 | Bond Future | Buy | 12 | 0.00 |
| 2044 On 04/02/2016 | Bond Future | Sell | 12 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Sell | 19 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Buy | 19 | 0.00 |
| 2044 On 04/02/2016 | Bond Future | Buy | 212 | 0.00 |
| 2044 On 04/02/2016 | Bond Future | Sell | 212 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Sell | 299 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Buy | 299 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2044 On 04/02/2016 | | | Buy | 360 | 0.00 |
| 2044 On 04/02/2016 | | | Sell | 360 | 0.00 |
| 2044 On 04/02/2016 | | | Buy | 386 | 0.00 |
| 2044 On 04/02/2016 | | | Sell | 386 | 0.00 |
| 2044 On 05/05/2016 | | | Sell | 512 | 0.00 |
| 2044 On 05/05/2016 | | | Buy | 512 | 0.00 |
| 2044 On 05/05/2016 | | | Sell | 543 | 0.00 |
| 2044 On 05/05/2016 | | | Buy | 543 | 0.00 |
| 2044 On 04/02/2016 | | | Buy | 970 | 0.00 |
| 2044 On 04/02/2016 | | | Sell | 970 | 0.00 |
| 2044 On 05/05/2016 | | | Buy | 1,373 | 0.00 |
| 2044 On 05/05/2016 | | | Sell | 1,373 | 0.00 |

R2048 Bond Future

| | | | | | |
|--------------------|--|--|------|-----|------|
| R248 On 04/02/2016 | | | Sell | 7 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 7 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 7 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 7 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 12 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 12 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 12 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 12 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 25 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 25 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 183 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 183 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 207 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 207 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 313 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 313 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 332 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 332 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 351 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 351 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 377 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 377 | 0.00 |
| R248 On 05/05/2016 | | | Buy | 840 | 0.00 |
| R248 On 05/05/2016 | | | Sell | 840 | 0.00 |
| R248 On 04/02/2016 | | | Buy | 947 | 0.00 |
| R248 On 04/02/2016 | | | Sell | 947 | 0.00 |

R207 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R207 On 05/05/2016 | Bond Future | Sell | 2 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 2 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 7 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 7 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 7 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 7 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 8 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 8 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 11 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 11 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 50 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 50 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 50 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 50 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 71 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 71 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 71 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 71 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 140 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 140 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 140 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 140 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 179 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 179 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 179 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 179 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 181 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 181 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 316 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 316 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 371 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 371 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 463 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 463 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 463 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 463 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 480 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 480 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Buy | 480 | 0.00 |
| R207 On 05/05/2016 | Bond Future | Sell | 480 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Buy | 515 | 0.00 |
| R207 On 04/02/2016 | Bond Future | Sell | 515 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R207 On 05/05/2016 | Bond Future | | Sell | 515 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 515 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 600 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 600 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 600 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 600 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 640 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 640 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 760 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 760 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 760 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 760 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 900 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 900 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 900 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 900 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 912 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 912 | 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 05/05/2016 | Bond Future | | Sell | 1,123 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 1,123 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 1,195 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 1,195 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 2,123 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 2,123 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 2,125 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 2,125 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 3,892 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 3,892 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 3,892 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 3,892 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Sell | 6,228 | 0.00 |
| R207 On 05/05/2016 | Bond Future | | Buy | 6,228 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Buy | 7,036 | 0.00 |
| R207 On 04/02/2016 | Bond Future | | Sell | 7,036 | 0.00 |

R208 Bond Futures

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R208 On 05/05/2016 | Bond Future | | Sell | 3 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 3 | 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 05/05/2016 | Bond Future | Sell | 4 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 4 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 10 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 10 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 10 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 10 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 11 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 11 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 20 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 20 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 20 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 20 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 22 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 22 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 22 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 22 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 25 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 25 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 25 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 25 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 39 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 39 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 51 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 51 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 51 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 51 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 62 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 62 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 62 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 62 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 66 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 66 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 67 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 67 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 67 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 67 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 71 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 71 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 85 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 85 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 85 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 85 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 102 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 102 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 102 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 102 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R208 On 04/02/2016 | Bond Future | | Buy | 110 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 110 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 110 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 110 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 127 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 127 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 172 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 172 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 172 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 172 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 172 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 172 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 212 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 212 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 212 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 212 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 215 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 215 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 231 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 231 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 240 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 240 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 240 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 240 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 243 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 243 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 243 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 243 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 266 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 266 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 266 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 266 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 309 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 309 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 309 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 309 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Buy | 330 | 0.00 |
| R208 On 04/02/2016 | Bond Future | | Sell | 330 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 330 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 330 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Sell | 521 | 0.00 |
| R208 On 05/05/2016 | Bond Future | | Buy | 521 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R208 On 04/02/2016 | Bond Future | Buy | 521 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 521 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 746 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 746 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 746 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 746 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 756 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 756 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 805 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 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 04/02/2016 | Bond Future | Buy | 821 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 821 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 821 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 821 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 2,075 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 2,075 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 2,075 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 2,075 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Buy | 2,951 | 0.00 |
| R208 On 04/02/2016 | Bond Future | Sell | 2,951 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Buy | 3,130 | 0.00 |
| R208 On 05/05/2016 | Bond Future | Sell | 3,130 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R209 On 04/02/2016 | Bond Future | Buy | 2 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 2 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 2 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 2 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 5 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 5 | 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 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 8 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 8 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 12 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 12 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 13 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 13 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 15 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 15 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 05/05/2016 | Bond Future | | Buy | 15 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 15 | 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 04/02/2016 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 22 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 22 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 24 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 24 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 24 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 24 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 26 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 26 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 26 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 26 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 28 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 28 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 31 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 31 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 31 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 31 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 53 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 53 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 59 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 59 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 59 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 59 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 69 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 69 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 70 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 70 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 84 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 84 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 112 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 112 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 112 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 112 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 144 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 144 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R209 On 05/05/2016 | Bond Future | Buy | 153 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 153 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 182 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 182 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 182 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 182 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 191 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 191 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 191 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 191 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 203 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 203 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 205 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 205 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 205 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 205 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 205 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 205 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 221 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 221 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 221 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 221 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 272 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 272 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 272 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 272 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 322 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 322 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 322 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 322 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 331 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 331 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 334 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 334 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 386 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 386 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 447 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 447 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 447 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 447 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 606 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 606 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 606 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 606 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Buy | 672 | 0.00 |
| R209 On 04/02/2016 | Bond Future | Sell | 672 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 05/05/2016 | Bond Future | | Sell | 672 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 672 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 687 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 687 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 687 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 687 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 886 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 886 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 886 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 886 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 913 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 913 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 913 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 913 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 2,527 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 2,527 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 2,527 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 2,527 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 3,589 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 3,589 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 3,589 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 3,589 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Sell | 10,153 | 0.00 |
| R209 On 04/02/2016 | Bond Future | | Buy | 10,153 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Buy | 10,153 | 0.00 |
| R209 On 05/05/2016 | Bond Future | | Sell | 10,153 | 0.00 |

R210 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R210 On 04/02/2016 | Bond Future | | Buy | 69 | 0.00 |
| R210 On 04/02/2016 | Bond Future | | Sell | 69 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Sell | 69 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Buy | 69 | 0.00 |
| R210 On 04/02/2016 | Bond Future | | Buy | 262 | 0.00 |
| R210 On 04/02/2016 | Bond Future | | Sell | 262 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Sell | 262 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Buy | 262 | 0.00 |
| R210 On 04/02/2016 | Bond Future | | Sell | 331 | 0.00 |
| R210 On 04/02/2016 | Bond Future | | Buy | 331 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Sell | 331 | 0.00 |
| R210 On 05/05/2016 | Bond Future | | Buy | 331 | 0.00 |

R212 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R212 On 04/02/2016 | Bond Future | Sell | 1,000 | 0.00 |
| R212 On 04/02/2016 | Bond Future | Buy | 1,000 | 0.00 |
| R212 On 04/02/2016 | Bond Future | Buy | 1,000 | 0.00 |
| R212 On 04/02/2016 | Bond Future | Sell | 1,000 | 0.00 |
| R212 On 05/05/2016 | Bond Future | Sell | 1,000 | 0.00 |
| R212 On 05/05/2016 | Bond Future | Buy | 1,000 | 0.00 |
| R212 On 05/05/2016 | Bond Future | Sell | 1,000 | 0.00 |
| R212 On 05/05/2016 | Bond Future | Buy | 1,000 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 05/05/2016 | Bond Future | Buy | 14 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 14 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 21 | 0.00 |
| R213 On 05/05/2016 | 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 05/05/2016 | Bond Future | Sell | 23 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 23 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Buy | 23 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Sell | 23 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Buy | 77 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Sell | 77 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 77 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 77 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 154 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 154 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Buy | 154 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Sell | 154 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 186 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 186 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Buy | 186 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Sell | 186 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 213 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 213 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 364 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 364 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 387 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 387 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 606 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 606 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Sell | 606 | 0.00 |
| R213 On 04/02/2016 | Bond Future | Buy | 606 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Sell | 926 | 0.00 |
| R213 On 05/05/2016 | Bond Future | Buy | 926 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R213 On 04/02/2016 | | | Buy | 926 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 926 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 978 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 978 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 1,168 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 1,168 | 0.00 |
| R213 On 04/02/2016 | | | Buy | 1,168 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 1,168 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 1,287 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 1,287 | 0.00 |
| R213 On 04/02/2016 | | | Buy | 1,287 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 1,287 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 2,109 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 2,109 | 0.00 |
| R213 On 04/02/2016 | | | Buy | 2,109 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 2,109 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 8,819 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 8,819 | 0.00 |
| R213 On 04/02/2016 | | | Buy | 8,819 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 8,819 | 0.00 |
| R213 On 05/05/2016 | | | Sell | 15,278 | 0.00 |
| R213 On 05/05/2016 | | | Buy | 15,278 | 0.00 |
| R213 On 04/02/2016 | | | Sell | 15,278 | 0.00 |
| R213 On 04/02/2016 | | | Buy | 15,278 | 0.00 |

R214 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| R214 On 05/05/2016 | | | Buy | 2 | 0.00 |
| R214 On 05/05/2016 | | | Sell | 2 | 0.00 |
| R214 On 04/02/2016 | | | Buy | 10 | 0.00 |
| R214 On 04/02/2016 | | | Sell | 10 | 0.00 |
| R214 On 04/02/2016 | | | Buy | 14 | 0.00 |
| R214 On 04/02/2016 | | | Sell | 14 | 0.00 |
| R214 On 05/05/2016 | | | Sell | 14 | 0.00 |
| R214 On 05/05/2016 | | | Buy | 14 | 0.00 |
| R214 On 04/02/2016 | | | Sell | 22 | 0.00 |
| R214 On 04/02/2016 | | | Buy | 22 | 0.00 |
| R214 On 05/05/2016 | | | Buy | 22 | 0.00 |
| R214 On 05/05/2016 | | | Sell | 22 | 0.00 |
| R214 On 04/02/2016 | | | Sell | 74 | 0.00 |
| R214 On 04/02/2016 | | | Buy | 74 | 0.00 |
| R214 On 05/05/2016 | | | Buy | 74 | 0.00 |
| R214 On 05/05/2016 | | | Sell | 74 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R214 On 04/02/2016 | Bond Future | Buy | 80 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 80 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 80 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 80 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 89 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 89 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 89 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 89 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 220 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 220 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 220 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 220 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 257 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 257 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 257 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 257 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 286 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 286 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 286 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 286 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 375 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 375 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 391 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 391 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 419 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 419 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 419 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 419 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 420 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 420 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 420 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 420 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 430 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 430 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 434 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 434 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 513 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 513 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 513 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 513 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 644 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 644 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 696 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Sell | 696 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Buy | 730 | 0.00 |
| R214 On 04/02/2016 | Bond Future | Sell | 730 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R214 On 05/05/2016 | Bond Future | | Sell | 730 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Buy | 730 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Buy | 1,410 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Sell | 1,410 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Buy | 1,562 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Sell | 1,562 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Buy | 3,553 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Sell | 3,553 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Sell | 3,553 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Buy | 3,553 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Buy | 5,801 | 0.00 |
| R214 On 05/05/2016 | Bond Future | | Sell | 5,801 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Buy | 5,801 | 0.00 |
| R214 On 04/02/2016 | Bond Future | | Sell | 5,801 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 291,513 | 0.00 |