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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/04/2019

TO DATE : 29/04/2019

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

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#### All Bond Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| ALBI On 02/05/2019 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 02/05/2019 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 02/05/2019 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 02/05/2019 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 01/08/2019 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 01/08/2019 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 01/08/2019 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 01/08/2019 | Index Future |  | Buy  | 1 | 0.00 |

#### I2046 Bond Future

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2046 On 02/05/2019 | Bond Future |  | Buy  | 250 | 0.00 |
| 2046 On 02/05/2019 | Bond Future |  | Sell | 250 | 0.00 |
| 2046 On 02/05/2019 | Bond Future |  | Buy  | 250 | 0.00 |
| 2046 On 02/05/2019 | Bond Future |  | Sell | 250 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2046 On 01/08/2019 | Bond Future | Sell | 250   | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Buy  | 250   | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Sell | 250   | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Buy  | 250   | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Buy  | 500   | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Sell | 500   | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Sell | 500   | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Buy  | 500   | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Sell | 1,000 | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Buy  | 1,000 | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Buy  | 1,000 | 0.00 |
| 2046 On 02/05/2019 | Bond Future | Sell | 1,000 | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Buy  | 1,000 | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Sell | 1,000 | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Sell | 1,000 | 0.00 |
| 2046 On 01/08/2019 | Bond Future | Buy  | 1,000 | 0.00 |

**R186 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R186 On 02/05/2019 | Bond Future | Buy  | 20 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 20 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 20 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 20 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 33 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 33 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 33 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 33 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 41 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 41 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 41 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 41 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 48 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 48 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 48 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 48 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 72 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 72 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 72 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 72 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 84 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 84 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 84 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 84 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 84 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 84 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 84 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 84 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 02/05/2019 | Bond Future |     | Buy      | 90               | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 90               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 90               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 90               | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 100              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 100              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 100              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 100              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 175              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 175              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 175              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 175              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 175              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 175              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 175              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 175              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 194              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 194              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 194              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 194              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 242              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 242              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 242              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 242              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 254              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 254              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 254              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 254              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 545              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 545              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 545              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 545              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 600              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 600              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 600              | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 600              | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 1,000            | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 1,000            | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 1,000            | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 1,000            | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Buy      | 1,190            | 0.00 |
| R186 On 02/05/2019 | Bond Future |     | Sell     | 1,190            | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 01/08/2019 | Bond Future | Sell | 1,190 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 1,190 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 1,513 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 1,513 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 1,513 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 1,513 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 1,816 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 1,816 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 1,816 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 1,816 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2,000 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 2,000 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2,000 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy  | 2,000 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 2,000 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 2,000 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 2,000 | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 2,000 | 0.00 |

**R2023 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R023 On 02/05/2019 | Bond Future | Sell | 3,000 | 0.00 |
| R023 On 02/05/2019 | Bond Future | Buy  | 3,000 | 0.00 |
| R023 On 01/08/2019 | Bond Future | Buy  | 3,000 | 0.00 |
| R023 On 01/08/2019 | Bond Future | Sell | 3,000 | 0.00 |

**R2030 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2030 On 01/08/2019 | Bond Future | Buy  | 2  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Sell | 2  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Buy  | 4  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Sell | 4  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Sell | 4  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Buy  | 4  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Buy  | 5  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Sell | 5  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Sell | 5  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Buy  | 5  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Buy  | 9  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Sell | 9  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Sell | 9  | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Buy  | 9  | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Buy  | 21 | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 01/08/2019 | Bond Future | Buy  | 21 | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Buy  | 70 | 0.00 |
| 2030 On 02/05/2019 | Bond Future | Sell | 70 | 0.00 |

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

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2030 On 01/08/2019 | Bond Future |  | Sell | 70  | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 70  | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Buy  | 84  | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Sell | 84  | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 84  | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 84  | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 158 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 158 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 616 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 616 | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Buy  | 625 | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Sell | 625 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 625 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 625 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 776 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 776 | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Sell | 818 | 0.00 |
| 2030 On 02/05/2019 | Bond Future |  | Buy  | 818 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Buy  | 818 | 0.00 |
| 2030 On 01/08/2019 | Bond Future |  | Sell | 818 | 0.00 |

**R2032 Bond Future**

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 9  | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 9  | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 9  | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 9  | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 14 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 14 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 14 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 14 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 15 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 15 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 15 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 15 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 17 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 17 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 17 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 17 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Buy  | 17 | 0.00 |
| 2032 On 02/05/2019 | Bond Future |  | Sell | 17 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 17 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 17 | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 02/05/2019 | Bond Future | Buy  | 18  | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 18  | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 18  | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 18  | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 46  | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 46  | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 46  | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 46  | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 106 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 106 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 106 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 123 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 229 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 229 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 229 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 229 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 450 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 450 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 450 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 450 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Sell | 781 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | Buy  | 781 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Buy  | 781 | 0.00 |
| 2032 On 01/08/2019 | Bond Future | Sell | 781 | 0.00 |

**R2035 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| R035 On 02/05/2019 | Bond Future | Sell | 1 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy  | 1 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy  | 1 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 1 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Sell | 1 | 0.00 |
| R035 On 02/05/2019 | Bond Future | Buy  | 1 | 0.00 |
| R035 On 01/08/2019 | Bond Future | Sell | 1 | 0.00 |
| R035 On 01/08/2019 | Bond Future | Buy  | 1 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R035 On 02/05/2019 | Bond Future |     | Sell     | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 2                | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 2                | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 2                | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 22               | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 22               | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 22               | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 111              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 111              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 111              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 136              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Sell     | 136              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 136              | 0.00 |
| R035 On 02/05/2019 | Bond Future |     | Buy      | 136              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 136              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 136              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 136              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 136              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 363              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 363              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 490              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 490              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 616              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 616              | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Buy      | 1,469            | 0.00 |
| R035 On 01/08/2019 | Bond Future |     | Sell     | 1,469            | 0.00 |

**R2037 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2037 On 02/05/2019 | Bond Future | Sell | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 1   | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Sell | 1   | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Buy  | 1   | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 28  | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Sell | 28  | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Buy  | 28  | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 175 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Sell | 175 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Buy  | 175 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 204 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 204 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Sell | 204 | 0.00 |
| 2037 On 02/05/2019 | Bond Future | Buy  | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Buy  | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Sell | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Sell | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future | Buy  | 204 | 0.00 |

**R2040 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 02/05/2019 | Bond Future | Buy  | 2 | 0.00 |



| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 2                | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 2                | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 2                | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 2                | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 43               | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 43               | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 43               | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 267              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 267              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 267              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 314              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 314              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Buy      | 314              | 0.00 |
| 2040 On 02/05/2019       | Bond Future |     | Sell     | 314              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 314              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 314              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Sell     | 314              | 0.00 |
| 2040 On 01/08/2019       | Bond Future |     | Buy      | 314              | 0.00 |
| <b>R2044 Bond Future</b> |             |     |          |                  |      |
| 2044 On 02/05/2019       | Bond Future |     | Buy      | 3,300            | 0.00 |
| 2044 On 02/05/2019       | Bond Future |     | Sell     | 3,300            | 0.00 |
| 2044 On 01/08/2019       | Bond Future |     | Sell     | 3,300            | 0.00 |
| 2044 On 01/08/2019       | Bond Future |     | Buy      | 3,300            | 0.00 |
| <b>R2048 Bond Future</b> |             |     |          |                  |      |
| R248 On 02/05/2019       | Bond Future |     | Buy      | 2                | 0.00 |
| R248 On 02/05/2019       | Bond Future |     | Sell     | 2                | 0.00 |
| R248 On 02/05/2019       | Bond Future |     | Sell     | 2                | 0.00 |
| R248 On 02/05/2019       | Bond Future |     | Buy      | 2                | 0.00 |
| R248 On 02/05/2019       | Bond Future |     | Buy      | 2                | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R248 On 02/05/2019 | Bond Future | Sell | 2     | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 2     | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 2     | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 43    | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 43    | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 43    | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 106   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 106   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 106   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 106   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 107   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 107   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 107   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 107   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 166   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 166   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 166   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 166   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 270   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 270   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 270   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 315   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 315   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 315   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 315   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 315   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 315   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 315   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 315   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 379   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 379   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 379   | 0.00 |
| R248 On 01/08/2019 | Bond Future | Sell | 379   | 0.00 |
| R248 On 02/05/2019 | Bond Future | Buy  | 1,700 | 0.00 |
| R248 On 02/05/2019 | Bond Future | Sell | 1,700 | 0.00 |
| R248 On 01/08/2019 | Bond Future | Buy  | 1,700 | 0.00 |

| Contract                | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|-------------------------|-------------|-----|----------|------------------|------|
| R248 On 01/08/2019      | Bond Future |     | Sell     | 1,700            | 0.00 |
| <b>R209 Bond Future</b> |             |     |          |                  |      |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 6                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 6                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 6                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 6                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 6                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 6                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 6                | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 6                | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 14               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 14               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 14               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 14               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 22               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 22               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 22               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 22               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 25               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 25               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 25               | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 25               | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 130              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 130              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 130              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 130              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Buy      | 500              | 0.00 |
| R209 On 02/05/2019      | Bond Future |     | Sell     | 500              | 0.00 |
| R209 On 01/08/2019      | Bond Future |     | Sell     | 500              | 0.00 |

