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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2020

TO DATE : 28/01/2020

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| ALBI On 06/02/2020 | Index Future | | Buy | 201 | 0.00 |
| ALBI On 06/02/2020 | Index Future | | Sell | 201 | 0.00 |
| ALBI On 06/02/2020 | Index Future | | Sell | 201 | 0.00 |
| ALBI On 06/02/2020 | Index Future | | Buy | 201 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Buy | 201 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Sell | 201 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Buy | 201 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Sell | 201 | 0.00 |

ES33 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| ES33 On 06/02/2020 | Bond Future | | Sell | 350 | 0.00 |
| ES33 On 06/02/2020 | Bond Future | | Buy | 350 | 0.00 |
| ES33 On 06/02/2020 | Bond Future | | Buy | 350 | 0.00 |
| ES33 On 06/02/2020 | Bond Future | | Sell | 350 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| ES33 On 07/05/2020 | Bond Future | Buy | 350 | 0.00 |
| ES33 On 07/05/2020 | Bond Future | Sell | 350 | 0.00 |
| ES33 On 07/05/2020 | Bond Future | Sell | 350 | 0.00 |
| ES33 On 07/05/2020 | Bond Future | Buy | 350 | 0.00 |

ES42 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| ES42 On 06/02/2020 | Bond Future | Buy | 10 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 10 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 10 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 10 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 10 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 10 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 10 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 10 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 124 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 124 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 124 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 124 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 317 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 317 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 317 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 317 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 398 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 398 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 398 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 398 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 400 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 400 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 400 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 400 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 400 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 420 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 420 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 420 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 420 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 480 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 480 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 480 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 480 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Buy | 610 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | Sell | 610 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Buy | 610 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | Sell | 610 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| ES42 On 06/02/2020 | Bond Future | | Buy | 820 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | | Sell | 820 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Sell | 820 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Buy | 820 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | | Buy | 930 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | | Sell | 930 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Sell | 930 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Buy | 930 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | | Buy | 4,919 | 0.00 |
| ES42 On 06/02/2020 | Bond Future | | Sell | 4,919 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Buy | 4,919 | 0.00 |
| ES42 On 07/05/2020 | Bond Future | | Sell | 4,919 | 0.00 |

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|----|------|
| GOVI On 06/02/2020 | GOVI | | Buy | 41 | 0.00 |
| GOVI On 06/02/2020 | GOVI | | Sell | 41 | 0.00 |
| GOVI On 07/05/2020 | GOVI | | Sell | 41 | 0.00 |
| GOVI On 07/05/2020 | GOVI | | Buy | 41 | 0.00 |

I2025 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2025 On 06/02/2020 | Bond Future | | Buy | 21 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | | Sell | 21 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 21 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Buy | 21 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 31 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Buy | 31 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | | Buy | 32 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | | Sell | 32 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 36 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Buy | 36 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Buy | 36 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 36 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | | Sell | 36 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | | Buy | 36 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | | Buy | 36 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | | Sell | 36 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 128 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Buy | 128 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | | Buy | 130 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | | Sell | 130 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | | Sell | 333 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2025 On 07/05/2020 | Bond Future | Buy | 333 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | Buy | 339 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | Sell | 339 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | Buy | 513 | 0.00 |
| 2025 On 07/05/2020 | Bond Future | Sell | 513 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | Sell | 522 | 0.00 |
| 2025 On 06/02/2020 | Bond Future | Buy | 522 | 0.00 |

I2029 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2029 On 06/02/2020 | Bond Future | Sell | 48 | 0.00 |
| 2029 On 06/02/2020 | Bond Future | Buy | 48 | 0.00 |
| 2029 On 06/02/2020 | Bond Future | Buy | 48 | 0.00 |
| 2029 On 06/02/2020 | Bond Future | Sell | 48 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Sell | 48 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Buy | 48 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Sell | 48 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Buy | 48 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2038 On 06/02/2020 | Bond Future | Buy | 10 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Sell | 10 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Sell | 10 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Buy | 10 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Sell | 285 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Buy | 285 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Buy | 290 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Sell | 290 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Sell | 2,225 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Buy | 2,225 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Buy | 2,265 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Sell | 2,265 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Buy | 2,520 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Sell | 2,520 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Buy | 2,565 | 0.00 |
| 2038 On 06/02/2020 | Bond Future | Sell | 2,565 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2046 On 06/02/2020 | Bond Future | Buy | 2,442 | 0.00 |
| 2046 On 06/02/2020 | Bond Future | Sell | 2,442 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Sell | 2,442 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Buy | 2,442 | 0.00 |
| 2046 On 06/02/2020 | Bond Future | Buy | 3,542 | 0.00 |
| 2046 On 06/02/2020 | Bond Future | Sell | 3,542 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Sell | 3,542 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Buy | 3,542 | 0.00 |
| 2046 On 06/02/2020 | Bond Future | Buy | 5,984 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2046 On 06/02/2020 | | | Sell | 5,984 | 0.00 |
| 2046 On 07/05/2020 | | | Sell | 5,984 | 0.00 |
| 2046 On 07/05/2020 | | | Buy | 5,984 | 0.00 |

I2050 Bond Future

| | | | | | |
|--------------------|--|--|------|-------|------|
| 2050 On 06/02/2020 | | | Sell | 25 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 25 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 25 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 25 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 41 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 41 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 42 | 0.00 |
| 2050 On 06/02/2020 | | | Sell | 42 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 71 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 71 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 72 | 0.00 |
| 2050 On 06/02/2020 | | | Sell | 72 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 370 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 370 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 377 | 0.00 |
| 2050 On 06/02/2020 | | | Sell | 377 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 3,595 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 3,595 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 3,660 | 0.00 |
| 2050 On 06/02/2020 | | | Sell | 3,660 | 0.00 |
| 2050 On 07/05/2020 | | | Buy | 4,077 | 0.00 |
| 2050 On 07/05/2020 | | | Sell | 4,077 | 0.00 |
| 2050 On 06/02/2020 | | | Sell | 4,151 | 0.00 |
| 2050 On 06/02/2020 | | | Buy | 4,151 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| IGOV On 07/05/2020 | Index Future | | Buy | 2 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Buy | 216 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Sell | 216 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Sell | 216 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Buy | 216 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Sell | 216 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Buy | 216 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Buy | 216 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Sell | 216 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 06/02/2020 | Bond Future | Sell | 65 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 65 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 65 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 65 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 140 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 140 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 280 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 280 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 280 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 280 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 280 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 280 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 280 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 280 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R202 On 07/05/2020 | Bond Future | Sell | 4 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 4 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 35 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 35 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Buy | 36 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Sell | 36 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 96 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 96 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Buy | 98 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Sell | 98 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 118 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 118 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Buy | 120 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Sell | 120 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 133 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 133 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Buy | 135 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Sell | 135 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 382 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 382 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Buy | 389 | 0.00 |
| R202 On 06/02/2020 | Bond Future | Sell | 389 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R023 On 06/02/2020 | Bond Future | Sell | 9 | 0.00 |
| R023 On 06/02/2020 | Bond Future | Buy | 9 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 9 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 9 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R023 On 06/02/2020 | | | Sell | 78 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 78 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 78 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 78 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 114 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 114 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 114 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 114 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 114 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 114 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 114 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 114 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 351 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 351 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 351 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 351 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 363 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 363 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 363 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 363 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 391 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 391 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 391 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 391 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 590 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 590 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 590 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 590 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 1,004 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 1,004 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 1,004 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 1,004 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 5,000 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 5,000 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 5,000 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 5,000 | 0.00 |
| R023 On 06/02/2020 | | | Sell | 15,524 | 0.00 |
| R023 On 06/02/2020 | | | Buy | 15,524 | 0.00 |
| R023 On 07/05/2020 | | | Buy | 15,524 | 0.00 |
| R023 On 07/05/2020 | | | Sell | 15,524 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 3 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 3 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 3 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 3 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 3 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 3 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 3 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 3 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 13 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 13 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 13 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 13 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 21 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 21 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 35 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 35 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy | 105 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 105 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 105 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 105 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2030 On 07/05/2020 | | | Buy | 141 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 141 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 164 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 164 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 164 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 164 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 179 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 179 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 248 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 248 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 248 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 248 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 279 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 279 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 279 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 279 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 437 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 437 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 437 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 437 | 0.00 |

R2032 Bond Future

| | | | | | |
|--------------------|--|--|------|---|------|
| 2032 On 06/02/2020 | | | Buy | 2 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 2 | 0.00 |
| 2032 On 06/02/2020 | | | Buy | 2 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 2 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 2 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 2 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 2 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 2 | 0.00 |
| 2032 On 06/02/2020 | | | Buy | 3 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 3 | 0.00 |
| 2032 On 06/02/2020 | | | Buy | 5 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 5 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 5 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 5 | 0.00 |
| 2032 On 06/02/2020 | | | Buy | 8 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 8 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 8 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 8 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 06/02/2020 | Bond Future | Buy | 30 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 30 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 30 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 30 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 33 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 33 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 40 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 40 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 40 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 40 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 74 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 74 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 81 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 81 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 103 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 103 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 103 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 103 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 129 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 129 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 129 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 129 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 144 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 144 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 231 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 231 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 231 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 231 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 280 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 280 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 280 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 280 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 286 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 286 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 286 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 286 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 379 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 379 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 379 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 379 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 510 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 510 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 510 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 510 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 559 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 559 | 0.00 |

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

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| 2032 On 07/05/2020 | Bond Future | | Sell | 559 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Buy | 559 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | | Buy | 665 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | | Sell | 665 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Buy | 665 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Sell | 665 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Sell | 1,168 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Buy | 1,168 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Buy | 1,500 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Sell | 1,500 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | | Buy | 4,523 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | | Sell | 4,523 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Sell | 4,523 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | | Buy | 4,523 | 0.00 |

R2035 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R035 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 2 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 2 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 2 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 2 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 3 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 3 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 3 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 3 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 5 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 5 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 5 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 5 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Buy | 20 | 0.00 |
| R035 On 06/02/2020 | Bond Future | | Sell | 20 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 07/05/2020 | Bond Future | Sell | 20 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 20 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 22 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 22 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 22 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 22 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 33 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 33 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 62 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 62 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 62 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 62 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 74 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 74 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 81 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 81 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 84 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 84 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 84 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 84 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 95 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 95 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 95 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 95 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 108 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 108 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 108 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 108 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 144 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 144 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 161 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 161 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 161 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 161 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 212 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 212 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 212 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 212 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 237 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 237 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 237 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 237 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 320 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 320 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 320 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 320 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R035 On 07/05/2020 | | | Sell | 1,168 | 0.00 |
| R035 On 07/05/2020 | | | Buy | 1,168 | 0.00 |
| R035 On 07/05/2020 | | | Buy | 1,500 | 0.00 |
| R035 On 07/05/2020 | | | Sell | 1,500 | 0.00 |
| R035 On 06/02/2020 | | | Buy | 6,139 | 0.00 |
| R035 On 06/02/2020 | | | Sell | 6,139 | 0.00 |
| R035 On 07/05/2020 | | | Sell | 6,139 | 0.00 |
| R035 On 07/05/2020 | | | Buy | 6,139 | 0.00 |

R2037 Bond Future

| | | | | | |
|--------------------|--|--|------|-----|------|
| 2037 On 06/02/2020 | | | Buy | 5 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 5 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 5 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 5 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 6 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 6 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 6 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 6 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 33 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 33 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 74 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 74 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 81 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 81 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 126 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 126 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 126 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 126 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 144 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 144 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 158 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 158 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 158 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 158 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 175 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 175 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 175 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 175 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 197 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 197 | 0.00 |
| 2037 On 06/02/2020 | | | Buy | 197 | 0.00 |
| 2037 On 06/02/2020 | | | Sell | 197 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2037 On 07/05/2020 | Bond Future | Sell | 232 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 232 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 232 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 232 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Buy | 808 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Sell | 808 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 808 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 808 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Buy | 832 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Sell | 832 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 832 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 832 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 1,168 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 1,168 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 1,500 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 1,500 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Buy | 4,966 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Sell | 4,966 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 4,966 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 4,966 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2040 On 06/02/2020 | Bond Future | Buy | 1 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 1 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 2 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 3 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 3 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 3 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 3 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 4 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 4 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 5 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 5 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 5 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 5 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 9 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 9 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 11 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 11 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 15 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 15 | 0.00 |

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

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| 2040 On 07/05/2020 | Bond Future | | Sell | 15 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 15 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 20 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 20 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 43 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 43 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 52 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 52 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 101 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 101 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 282 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 282 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 305 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 305 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Sell | 305 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 305 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 381 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 381 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 381 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Sell | 381 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 522 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 522 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Buy | 1,159 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | | Sell | 1,159 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 1,159 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Sell | 1,159 | 0.00 |

R2044 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2044 On 06/02/2020 | Bond Future | | Buy | 3 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Sell | 3 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 3 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 3 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Buy | 178 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | | Sell | 178 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2044 On 07/05/2020 | Bond Future | Buy | 178 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 178 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 5,000 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 5,000 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 5,000 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 5,000 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R248 On 06/02/2020 | Bond Future | Buy | 1 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 1 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 1 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 2 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 2 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 4 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 4 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 4 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 4 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 25 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 25 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 25 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 25 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 80 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 80 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 80 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 80 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 3,325 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 3,325 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 3,325 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 3,325 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 5,000 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R248 On 06/02/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 06/02/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 5,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 5,000 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 06/02/2020 | Bond Future | | Buy | 13 | 0.00 |
| R208 On 06/02/2020 | Bond Future | | Sell | 13 | 0.00 |
| R208 On 06/02/2020 | Bond Future | | Buy | 20 | 0.00 |
| R208 On 06/02/2020 | Bond Future | | Sell | 20 | 0.00 |
| R208 On 06/02/2020 | Bond Future | | Sell | 33 | 0.00 |
| R208 On 06/02/2020 | Bond Future | | Buy | 33 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 07/05/2020 | Bond Future | | Buy | 32 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Sell | 32 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Sell | 45 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Buy | 45 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Buy | 45 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Sell | 45 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Buy | 82 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Sell | 82 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Sell | 82 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Buy | 82 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Buy | 127 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Sell | 127 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Sell | 127 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Buy | 127 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Buy | 217 | 0.00 |
| R209 On 06/02/2020 | Bond Future | | Sell | 217 | 0.00 |
| R209 On 07/05/2020 | Bond Future | | Sell | 217 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|------|
| R209 On 07/05/2020 | Bond Future | Buy | 217 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 238 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 238 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 238 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 238 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 392 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 392 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 392 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 392 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 408 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 408 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 408 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 408 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 457 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 457 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 457 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 457 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 586 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 586 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 586 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 586 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 1,192 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 1,192 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 1,192 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 1,192 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 5,058 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 5,058 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 5,058 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 5,058 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 7,877 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 7,877 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 7,877 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 7,877 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 11,774 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 11,774 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 11,774 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 11,774 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 22,912 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 22,912 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 22,912 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 22,912 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 51,320 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 51,320 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 51,320 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 51,320 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| R210 Bond Future | | | | | |
| R210 On 06/02/2020 | Bond Future | | Buy | 26 | 0.00 |
| R210 On 06/02/2020 | Bond Future | | Sell | 26 | 0.00 |
| R210 On 06/02/2020 | Bond Future | | Buy | 26 | 0.00 |
| R210 On 06/02/2020 | Bond Future | | Sell | 26 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Buy | 26 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Sell | 26 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Sell | 26 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Buy | 26 | 0.00 |
| R212 Bond Future | | | | | |
| R212 On 06/02/2020 | Bond Future | | Sell | 25 | 0.00 |
| R212 On 06/02/2020 | Bond Future | | Buy | 25 | 0.00 |
| R212 On 07/05/2020 | Bond Future | | Sell | 25 | 0.00 |
| R212 On 07/05/2020 | Bond Future | | Buy | 25 | 0.00 |
| R213 Bond Future | | | | | |
| R213 On 07/05/2020 | Bond Future | | Sell | 250 | 0.00 |
| R213 On 07/05/2020 | Bond Future | | Buy | 250 | 0.00 |
| R213 On 06/02/2020 | Bond Future | | Buy | 676 | 0.00 |
| R213 On 06/02/2020 | Bond Future | | Sell | 676 | 0.00 |
| R213 On 07/05/2020 | Bond Future | | Sell | 676 | 0.00 |
| R213 On 07/05/2020 | Bond Future | | Buy | 676 | 0.00 |
| R213 On 06/02/2020 | Bond Future | | Buy | 678 | 0.00 |
| R213 On 06/02/2020 | Bond Future | | Sell | 678 | 0.00 |
| R213 On 07/05/2020 | Bond Future | | Sell | 678 | 0.00 |
| R213 On 07/05/2020 | Bond Future | | Buy | 678 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 2 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 2 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 2 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R214 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Buy | 5 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Sell | 5 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 5 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 5 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Buy | 22 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Sell | 22 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 22 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 22 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 31 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 31 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 120 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 120 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Buy | 380 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Sell | 380 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 380 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 380 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Sell | 454 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Buy | 454 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 454 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 454 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Buy | 2,290 | 0.00 |
| R214 On 06/02/2020 | Bond Future | Sell | 2,290 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy | 2,290 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 2,290 | 0.00 |

Grand Total for Daily Detailed Turnover:

480,419

0.00