



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/02/2020

TO DATE : 05/02/2020

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 07/05/2020 | Index Future | | Sell | 3 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Buy | 3 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Buy | 4 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Sell | 4 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Sell | 4 | 0.00 |
| ALBI On 07/05/2020 | Index Future | | Buy | 4 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| IGOV On 06/02/2020 | Index Future | | Buy | 6 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Sell | 6 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Sell | 6 | 0.00 |
| IGOV On 06/02/2020 | Index Future | | Buy | 6 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Buy | 6 | 0.00 |
| IGOV On 07/05/2020 | Index Future | | Sell | 6 | 0.00 |

| | | | | |
|--------------------|--------------|------|----|------|
| IGOV On 06/02/2020 | Index Future | Buy | 10 | 0.00 |
| IGOV On 06/02/2020 | Index Future | Sell | 10 | 0.00 |
| IGOV On 06/02/2020 | Index Future | Buy | 10 | 0.00 |
| IGOV On 06/02/2020 | Index Future | Sell | 10 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Sell | 10 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Buy | 10 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Sell | 10 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Buy | 10 | 0.00 |
| IGOV On 06/02/2020 | Index Future | Buy | 20 | 0.00 |
| IGOV On 06/02/2020 | Index Future | Sell | 20 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Buy | 20 | 0.00 |
| IGOV On 07/05/2020 | Index Future | Sell | 20 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 06/02/2020 | Bond Future | Sell | 30 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 30 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 30 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 30 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 75 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 75 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 75 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 75 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 160 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 160 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 160 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 160 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Buy | 450 | 0.00 |
| R186 On 06/02/2020 | Bond Future | Sell | 450 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 450 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy | 450 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R023 On 07/05/2020 | Bond Future | Sell | 11 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 11 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 13 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 13 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 71 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 71 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 80 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 80 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 175 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 175 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2030 On 06/02/2020 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 1 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2030 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 6 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 6 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 6 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 6 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 12 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 12 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 12 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 12 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 200 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 200 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 200 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 200 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 200 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 200 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 200 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 200 | 0.00 |
| 2030 On 06/08/2020 | | | Sell | 200 | 0.00 |
| 2030 On 06/08/2020 | | | Buy | 200 | 0.00 |
| 2030 On 06/08/2020 | | | Sell | 200 | 0.00 |
| 2030 On 06/08/2020 | | | Buy | 200 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 220 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 220 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 699 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 699 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 699 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 699 | 0.00 |
| 2030 On 06/02/2020 | | | Buy | 918 | 0.00 |
| 2030 On 06/02/2020 | | | Sell | 918 | 0.00 |
| 2030 On 07/05/2020 | | | Sell | 918 | 0.00 |
| 2030 On 07/05/2020 | | | Buy | 918 | 0.00 |

R2032 Bond Future

| | | | | | |
|--------------------|--|--|------|-----|------|
| 2032 On 06/02/2020 | | | Buy | 17 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 17 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 17 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 17 | 0.00 |
| 2032 On 06/02/2020 | | | Buy | 106 | 0.00 |
| 2032 On 06/02/2020 | | | Sell | 106 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 106 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 106 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 06/02/2020 | Bond Future | Buy | 123 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 123 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 123 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 300 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 300 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Sell | 300 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy | 300 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 300 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy | 300 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 300 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy | 300 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy | 400 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 400 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 06/02/2020 | Bond Future | Buy | 1 | 0.00 |
| R035 On 06/02/2020 | 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 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 | Sell | 10 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 10 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 10 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 10 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 15 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 15 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 15 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 15 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 91 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 91 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 91 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 91 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 109 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 109 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 109 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 109 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 180 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 180 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 410 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 410 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Buy | 410 | 0.00 |
| R035 On 06/02/2020 | Bond Future | Sell | 410 | 0.00 |

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

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R035 On 06/08/2020 | Bond Future | | Sell | 410 | 0.00 |
| R035 On 06/08/2020 | Bond Future | | Buy | 410 | 0.00 |
| R035 On 06/08/2020 | Bond Future | | Sell | 410 | 0.00 |
| R035 On 06/08/2020 | Bond Future | | Buy | 410 | 0.00 |

R2037 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2037 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 1 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Sell | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Buy | 1 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 21 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 21 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Sell | 21 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Buy | 21 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 125 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 125 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Sell | 125 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Buy | 125 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 148 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 148 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Sell | 148 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | | Buy | 148 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 300 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 300 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Buy | 300 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | | Sell | 300 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | | Buy | 300 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | | Sell | 300 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | | Sell | 300 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | | Buy | 300 | 0.00 |

R2040 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2040 On 07/05/2020 | Bond Future | | Buy | 24 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Sell | 24 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 42 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Sell | 42 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | | Buy | 71 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2040 On 07/05/2020 | Bond Future | Sell | 71 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 134 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 134 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 142 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 142 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 242 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 242 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 245 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 245 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 600 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 600 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Buy | 600 | 0.00 |
| 2040 On 06/02/2020 | Bond Future | Sell | 600 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy | 600 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 600 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 600 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy | 600 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 881 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 881 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 1,024 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 1,024 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 1,266 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 1,266 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 4,904 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 4,904 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy | 6,443 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 6,443 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 06/02/2020 | Bond Future | Buy | 27 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 27 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 27 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 27 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 43 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 43 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 43 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 43 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 150 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 150 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 150 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 150 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Buy | 220 | 0.00 |
| 2044 On 06/02/2020 | Bond Future | Sell | 220 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 220 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 220 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy | 500 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2044 On 06/08/2020 | | | Sell | 500 | 0.00 |
| 2044 On 06/08/2020 | | | Buy | 500 | 0.00 |
| 2044 On 06/08/2020 | | | Sell | 500 | 0.00 |
| 2044 On 06/02/2020 | | | Buy | 610 | 0.00 |
| 2044 On 06/02/2020 | | | Sell | 610 | 0.00 |
| 2044 On 06/02/2020 | | | Buy | 610 | 0.00 |
| 2044 On 06/02/2020 | | | Sell | 610 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 752 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 752 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 3,192 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 3,192 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 3,944 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 3,944 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 06/02/2020 | | | Buy | 7 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 7 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 7 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 7 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 11 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 11 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 11 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 11 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 11 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 11 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 28 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 28 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 28 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 28 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 46 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 46 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 46 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 46 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 46 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 46 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 46 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 46 | 0.00 |
| R248 On 06/02/2020 | | | Sell | 300 | 0.00 |
| R248 On 06/02/2020 | | | Buy | 300 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 300 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 300 | 0.00 |
| R248 On 06/08/2020 | | | Sell | 400 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R248 On 06/08/2020 | Bond Future | Buy | 400 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 400 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy | 400 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 620 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 620 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Buy | 620 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 620 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R209 On 06/02/2020 | Bond Future | Buy | 13 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 13 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 13 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 13 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 80 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 80 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 80 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 80 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 93 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 93 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 93 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 93 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 107 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 107 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 200 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 200 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Buy | 200 | 0.00 |
| R209 On 06/02/2020 | Bond Future | Sell | 200 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy | 200 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 200 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 200 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy | 200 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 1,192 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 1,192 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 5,058 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 5,058 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 6,250 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy | 6,250 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 06/02/2020 | Bond Future | Buy | 300 | 0.00 |
| R213 On 06/02/2020 | Bond Future | Sell | 300 | 0.00 |
| R213 On 06/02/2020 | Bond Future | Buy | 300 | 0.00 |
| R213 On 06/02/2020 | Bond Future | Sell | 300 | 0.00 |
| R213 On 06/08/2020 | Bond Future | Sell | 300 | 0.00 |
| R213 On 06/08/2020 | Bond Future | Buy | 300 | 0.00 |
| R213 On 06/08/2020 | Bond Future | Sell | 300 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R213 On 06/08/2020 | Bond Future | | Buy | 300 | 0.00 |
| R214 Bond Future | | | | | |
| 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 | 30 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 30 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 30 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 30 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 48 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 48 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 48 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 48 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 80 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 80 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 80 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 80 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 80 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 80 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 80 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 80 | 0.00 |
| R214 On 06/08/2020 | Bond Future | | Sell | 300 | 0.00 |
| R214 On 06/08/2020 | Bond Future | | Buy | 300 | 0.00 |
| R214 On 06/08/2020 | Bond Future | | Sell | 300 | 0.00 |
| R214 On 06/08/2020 | Bond Future | | Buy | 300 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 400 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 400 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Buy | 400 | 0.00 |
| R214 On 06/02/2020 | Bond Future | | Sell | 400 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 61,333 | 0.00 |