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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/04/2020

TO DATE : 17/04/2020

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

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#### I2025 Bond Future

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 3  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 3  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 3  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 3  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 5  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 5  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 6  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 6  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 7  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 7  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 8  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 8  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 10 | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 10 | 0.00 |

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 15  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 15  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 16  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 16  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 16  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 16  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 17  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 17  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 19  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 19  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 29  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 29  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 32  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 32  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 62  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 62  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 72  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 72  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 86  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 86  | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 246 | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 246 | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Buy  | 652 | 0.00 |
| 2025 On 07/05/2020 | Bond Future |  | Sell | 652 | 0.00 |

**R186 Bond Future**

|                    |             |      |      |      |      |      |
|--------------------|-------------|------|------|------|------|------|
| R186 On 06/08/2020 | Bond Future |      | Sell | 3    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future |      | Buy  | 3    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Sell | 4    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Buy  | 4    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Buy  | 4    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Sell | 4    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Sell | 6    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Buy  | 6    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Buy  | 6    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Sell | 6    | 0.00 |
| R186 On 07/05/2020 | Bond Future |      | Buy  | 7    | 0.00 |      |
| R186 On 07/05/2020 | Bond Future |      | Sell | 7    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future |      | Sell | 7    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future |      | Buy  | 7    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Sell | 7    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Buy  | 7    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Buy  | 7    | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Sell | 7    | 0.00 |
| R186 On 06/08/2020 | Bond Future |      | Sell | 8    | 0.00 |      |
| R186 On 06/08/2020 | Bond Future |      | Buy  | 8    | 0.00 |      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 06/08/2020 | Bond Future |     | Sell     | 12               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 12               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 18               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 18               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 25               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 25               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 25               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 25               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 25               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 25               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 26               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 26               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 30               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 30               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 30               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 30               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 31               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 31               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 33               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 33               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 33               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 33               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 35               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 35               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 38               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 38               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 46               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 46               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 46               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 46               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 54               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 54               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 60               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 60               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 60               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 60               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Buy      | 72               | 0.00 |
| R186 On 07/05/2020 | Bond Future |     | Sell     | 72               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 72               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 72               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Sell     | 89               | 0.00 |
| R186 On 06/08/2020 | Bond Future |     | Buy      | 89               | 0.00 |

|                    |             |      |      |      |     |      |
|--------------------|-------------|------|------|------|-----|------|
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 103 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 103 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 113 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 113 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 137 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 137 | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Sell | 139 | 0.00 |
| R186 On 06/08/2020 | Bond Future | 9.00 | Call | Buy  | 139 | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Buy  | 139 | 0.00 |
| R186 On 06/08/2020 | Bond Future | 8.00 | Call | Sell | 139 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 140 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 140 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 140 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 140 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 169 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 169 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 169 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 169 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 200 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 200 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 200 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 200 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 221 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 221 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 221 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 221 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 236 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 236 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 243 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 243 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 248 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 248 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 267 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 267 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 319 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 319 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 319 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 319 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 321 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 321 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 321 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 321 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 338 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 338 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Sell | 358 | 0.00 |
| R186 On 07/05/2020 | Bond Future |      |      | Buy  | 358 | 0.00 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts |      |
|--------------------|--------|------|----------|------------------|------|
| R186 On 06/08/2020 |        |      | Buy      | 358              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 358              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 379              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 379              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 601              | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 601              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 601              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 601              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 655              | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 655              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 655              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 655              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 698              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 698              | 0.00 |
| R186 On 06/08/2020 | 9.00   | Call | Sell     | 744              | 0.00 |
| R186 On 06/08/2020 | 9.00   | Call | Buy      | 744              | 0.00 |
| R186 On 06/08/2020 | 8.00   | Call | Buy      | 744              | 0.00 |
| R186 On 06/08/2020 | 8.00   | Call | Sell     | 744              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 754              | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 754              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 754              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 754              | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 802              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 802              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 802              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 802              | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 839              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 839              | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 839              | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 839              | 0.00 |
| R186 On 06/08/2020 | 9.00   | Call | Sell     | 900              | 0.00 |
| R186 On 06/08/2020 | 9.00   | Call | Buy      | 900              | 0.00 |
| R186 On 06/08/2020 | 8.00   | Call | Sell     | 900              | 0.00 |
| R186 On 06/08/2020 | 8.00   | Call | Buy      | 900              | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 1,102            | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 1,102            | 0.00 |
| R186 On 06/08/2020 |        |      | Sell     | 1,102            | 0.00 |
| R186 On 06/08/2020 |        |      | Buy      | 1,102            | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 2,000            | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 2,000            | 0.00 |
| R186 On 07/05/2020 |        |      | Sell     | 2,235            | 0.00 |
| R186 On 07/05/2020 |        |      | Buy      | 2,235            | 0.00 |

|                    |             |      |        |      |
|--------------------|-------------|------|--------|------|
| R186 On 06/08/2020 | Bond Future | Buy  | 2,235  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 2,235  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 2,397  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 2,397  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 2,397  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 2,397  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 2,561  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 2,561  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 2,561  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 2,561  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 3,000  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 3,000  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 3,060  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 3,060  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 3,060  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 3,060  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 3,089  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 3,089  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 3,089  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 3,089  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 3,101  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 3,101  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 3,846  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 3,846  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 3,846  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 3,846  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 10,300 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 10,300 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 13,290 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 13,290 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 13,290 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 13,290 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 14,545 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 14,545 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 14,545 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 14,545 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 22,687 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 22,687 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 22,687 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 22,687 | 0.00 |

**R2030 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2030 On 06/08/2020 | Bond Future | Sell | 4  | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Buy  | 4  | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Buy  | 10 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2030 On 06/08/2020 |        |     | Sell     | 16               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 16               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 22               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 22               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 32               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 32               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 33               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 33               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 40               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 40               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 44               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 44               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 48               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 48               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 68               | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 68               | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 112              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 112              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 130              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 130              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 143              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 143              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 173              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 173              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 298              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 298              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 307              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 307              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 313              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 313              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 426              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 426              | 0.00 |
| 2030 On 07/05/2020 |        |     | Sell     | 477              | 0.00 |
| 2030 On 07/05/2020 |        |     | Buy      | 477              | 0.00 |
| 2030 On 07/05/2020 |        |     | Buy      | 477              | 0.00 |
| 2030 On 07/05/2020 |        |     | Sell     | 477              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 479              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 479              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 521              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 521              | 0.00 |
| 2030 On 06/08/2020 |        |     | Sell     | 881              | 0.00 |
| 2030 On 06/08/2020 |        |     | Buy      | 881              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2030 On 06/08/2020 | Bond Future | Sell | 1,567 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Buy  | 1,567 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Sell | 5,667 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | Buy  | 5,667 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 06/08/2020 | Bond Future | Sell | 4   | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 4   | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 11  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 11  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 16  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 16  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 23  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 23  | 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 06/08/2020 | Bond Future | Sell | 34  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 34  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 35  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 35  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 41  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 41  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 46  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 46  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 51  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 51  | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 118 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 118 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 136 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 136 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 150 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 150 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 181 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 181 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 313 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 313 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 323 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 323 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 329 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 329 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Sell | 448 | 0.00 |
| 2032 On 06/08/2020 | Bond Future | Buy  | 448 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 467 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy  | 467 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 500 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy  | 500 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2032 On 06/08/2020 |        |     | Sell     | 503              | 0.00 |
| 2032 On 06/08/2020 |        |     | Buy      | 503              | 0.00 |
| 2032 On 06/08/2020 |        |     | Sell     | 925              | 0.00 |
| 2032 On 06/08/2020 |        |     | Buy      | 925              | 0.00 |
| 2032 On 06/08/2020 |        |     | Sell     | 1,645            | 0.00 |
| 2032 On 06/08/2020 |        |     | Buy      | 1,645            | 0.00 |
| 2032 On 06/08/2020 |        |     | Buy      | 5,332            | 0.00 |
| 2032 On 06/08/2020 |        |     | Sell     | 5,332            | 0.00 |

**R2035 Bond Future**

|                    |  |  |      |       |      |
|--------------------|--|--|------|-------|------|
| R035 On 07/05/2020 |  |  | Buy  | 25    | 0.00 |
| R035 On 07/05/2020 |  |  | Sell | 25    | 0.00 |
| R035 On 07/05/2020 |  |  | Buy  | 1,900 | 0.00 |
| R035 On 07/05/2020 |  |  | Sell | 1,900 | 0.00 |
| R035 On 07/05/2020 |  |  | Buy  | 2,612 | 0.00 |
| R035 On 07/05/2020 |  |  | Sell | 2,612 | 0.00 |

**R2037 Bond Future**

|                    |  |  |      |     |      |
|--------------------|--|--|------|-----|------|
| 2037 On 07/05/2020 |  |  | Buy  | 22  | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 22  | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 22  | 0.00 |
| 2037 On 06/08/2020 |  |  | Buy  | 22  | 0.00 |
| 2037 On 07/05/2020 |  |  | Buy  | 44  | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 44  | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 44  | 0.00 |
| 2037 On 06/08/2020 |  |  | Buy  | 44  | 0.00 |
| 2037 On 07/05/2020 |  |  | Buy  | 45  | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 45  | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 45  | 0.00 |
| 2037 On 06/08/2020 |  |  | Buy  | 45  | 0.00 |
| 2037 On 07/05/2020 |  |  | Buy  | 46  | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 46  | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 46  | 0.00 |
| 2037 On 06/08/2020 |  |  | Buy  | 46  | 0.00 |
| 2037 On 07/05/2020 |  |  | Buy  | 67  | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 67  | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 67  | 0.00 |
| 2037 On 06/08/2020 |  |  | Buy  | 67  | 0.00 |
| 2037 On 07/05/2020 |  |  | Buy  | 111 | 0.00 |
| 2037 On 07/05/2020 |  |  | Sell | 111 | 0.00 |
| 2037 On 06/08/2020 |  |  | Sell | 111 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2037 On 06/08/2020 | Bond Future | Buy  | 111   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 142   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 142   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 142   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 142   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 200   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 200   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 200   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 200   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 220   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 220   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 220   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 220   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 239   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 239   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 239   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 239   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 260   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 260   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 260   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 260   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 330   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 330   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 330   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 330   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 381   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 381   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 381   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 381   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 704   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 704   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 704   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 704   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 863   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 863   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 863   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 863   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 953   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 953   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 953   | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 953   | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 1,020 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 1,020 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Sell | 1,020 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | Buy  | 1,020 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy  | 1,099 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2037 On 07/05/2020 |        |     | Sell     | 1,099            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 1,099            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 1,099            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 1,310            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 1,310            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 1,310            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 1,310            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 1,980            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 1,980            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 1,980            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 1,980            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 2,969            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 2,969            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 2,969            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 2,969            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 3,022            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 3,022            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 3,022            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 3,022            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 4,223            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 4,223            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 4,223            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 4,223            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 4,403            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 4,403            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 4,403            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 4,403            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 4,771            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 4,771            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 4,771            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 4,771            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 7,315            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 7,315            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 7,315            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 7,315            | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 8,244            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 8,244            | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 8,244            | 0.00 |
| 2037 On 06/08/2020 |        |     | Buy      | 8,244            | 0.00 |
| 2037 On 07/05/2020 |        |     | Sell     | 44,983           | 0.00 |
| 2037 On 07/05/2020 |        |     | Buy      | 44,983           | 0.00 |
| 2037 On 06/08/2020 |        |     | Sell     | 44,983           | 0.00 |

|                    |             |     |        |      |
|--------------------|-------------|-----|--------|------|
| 2037 On 06/08/2020 | Bond Future | Buy | 44,983 | 0.00 |
|--------------------|-------------|-----|--------|------|

**R2040 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2040 On 06/08/2020 | Bond Future | Buy  | 4  | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 4  | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 8  | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 8  | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 8  | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 8  | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 11 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 11 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 16 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 16 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 20 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 20 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 20 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 20 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 23 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 23 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 28 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 28 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 28 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 28 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 33 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 33 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 35 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 35 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 38 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 38 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 38 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 38 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 41 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 41 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 46 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 46 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 50 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 50 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 50 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 50 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 50 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 53 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2040 On 07/05/2020 |        |     | Sell     | 53               | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 53               | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 53               | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 53               | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 53               | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 53               | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 53               | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 68               | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 68               | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 68               | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 68               | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 90               | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 90               | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 90               | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 90               | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 102              | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 102              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 102              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 102              | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 104              | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 104              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 104              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 104              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 117              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 117              | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 130              | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 130              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 130              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 130              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 135              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 135              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 150              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 150              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 180              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 180              | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 188              | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 188              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 188              | 0.00 |
| 2040 On 06/08/2020 |        |     | Buy      | 188              | 0.00 |
| 2040 On 07/05/2020 |        |     | Buy      | 266              | 0.00 |
| 2040 On 07/05/2020 |        |     | Sell     | 266              | 0.00 |
| 2040 On 06/08/2020 |        |     | Sell     | 266              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2040 On 06/08/2020 | Bond Future | Buy  | 266   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 298   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 298   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 298   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 298   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 311   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 311   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 321   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 321   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 327   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 327   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 446   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 446   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 500   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 500   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 500   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 500   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 632   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 632   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 632   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 632   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 889   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 889   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 889   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 889   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 921   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 921   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 944   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 944   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 944   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 944   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 973   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 973   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 973   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 973   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 986   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 986   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 986   | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 986   | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 1,016 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 1,016 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 1,016 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 1,016 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Buy  | 1,638 | 0.00 |
| 2040 On 06/08/2020 | Bond Future | Sell | 1,638 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Buy  | 2,028 | 0.00 |

| Contract                 | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|-----|----------|------------------|------|
| 2040 On 07/05/2020       |        |     | Sell     | 2,028            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 2,028            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 2,028            | 0.00 |
| 2040 On 07/05/2020       |        |     | Buy      | 3,196            | 0.00 |
| 2040 On 07/05/2020       |        |     | Sell     | 3,196            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 3,196            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 3,196            | 0.00 |
| 2040 On 07/05/2020       |        |     | Buy      | 4,871            | 0.00 |
| 2040 On 07/05/2020       |        |     | Sell     | 4,871            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 4,871            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 4,871            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 5,305            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 5,305            | 0.00 |
| 2040 On 07/05/2020       |        |     | Buy      | 7,194            | 0.00 |
| 2040 On 07/05/2020       |        |     | Sell     | 7,194            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 7,194            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 7,194            | 0.00 |
| 2040 On 07/05/2020       |        |     | Buy      | 9,611            | 0.00 |
| 2040 On 07/05/2020       |        |     | Sell     | 9,611            | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 9,611            | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 9,611            | 0.00 |
| 2040 On 07/05/2020       |        |     | Sell     | 33,786           | 0.00 |
| 2040 On 07/05/2020       |        |     | Buy      | 33,786           | 0.00 |
| 2040 On 06/08/2020       |        |     | Sell     | 33,786           | 0.00 |
| 2040 On 06/08/2020       |        |     | Buy      | 33,786           | 0.00 |
| <b>R2044 Bond Future</b> |        |     |          |                  |      |
| 2044 On 06/08/2020       |        |     | Buy      | 4                | 0.00 |
| 2044 On 06/08/2020       |        |     | Sell     | 4                | 0.00 |
| 2044 On 06/08/2020       |        |     | Buy      | 11               | 0.00 |
| 2044 On 06/08/2020       |        |     | Sell     | 11               | 0.00 |
| 2044 On 07/05/2020       |        |     | Buy      | 14               | 0.00 |
| 2044 On 07/05/2020       |        |     | Sell     | 14               | 0.00 |
| 2044 On 06/08/2020       |        |     | Sell     | 14               | 0.00 |
| 2044 On 06/08/2020       |        |     | Buy      | 14               | 0.00 |
| 2044 On 07/05/2020       |        |     | Sell     | 17               | 0.00 |
| 2044 On 07/05/2020       |        |     | Buy      | 17               | 0.00 |
| 2044 On 06/08/2020       |        |     | Buy      | 17               | 0.00 |
| 2044 On 06/08/2020       |        |     | Sell     | 17               | 0.00 |
| 2044 On 06/08/2020       |        |     | Sell     | 17               | 0.00 |
| 2044 On 06/08/2020       |        |     | Buy      | 17               | 0.00 |
| 2044 On 06/08/2020       |        |     | Buy      | 24               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2044 On 06/08/2020 | Bond Future | Sell | 24  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 35  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 35  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 36  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 36  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 43  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 43  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 46  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 46  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 46  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 46  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 48  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 48  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 49  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 49  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 49  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 49  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 52  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 52  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 55  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 55  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 55  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 55  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 60  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 60  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 60  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 60  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 80  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 80  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 83  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 83  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 83  | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 83  | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 100 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 100 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 100 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 100 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 102 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 102 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 102 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 102 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 122 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 122 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 136 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 136 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 136 | 0.00 |



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

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 136 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 141 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 141 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 147 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 147 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 147 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 147 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 147 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 147 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 150 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 150 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 150 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 150 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 155 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 155 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 157 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 157 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 157 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 157 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 163 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 163 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 163 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 163 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 182 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 182 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 182 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 182 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 188 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 188 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 190 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 190 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 190 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 190 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 250 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 250 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 250 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 250 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 277 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Sell | 277 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Sell | 277 | 0.00 |
| 2044 On 06/08/2020 | Bond Future |  | Buy  | 277 | 0.00 |
| 2044 On 07/05/2020 | Bond Future |  | Buy  | 295 | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2044 On 07/05/2020 | Bond Future | Sell | 295   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 295   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 295   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 308   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 308   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 308   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 308   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 315   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 315   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 315   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 315   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 324   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 324   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 334   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 334   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 340   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 340   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 406   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 406   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 406   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 406   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 463   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 463   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 500   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 500   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 500   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 500   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 520   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 520   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 577   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 577   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 577   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 577   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 601   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 601   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 631   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 631   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 865   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 865   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 957   | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 957   | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 1,004 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 1,004 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Sell | 1,004 | 0.00 |
| 2044 On 06/08/2020 | Bond Future | Buy  | 1,004 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy  | 1,128 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2044 On 07/05/2020 |        |     | Sell     | 1,128            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 1,128            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 1,128            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 1,258            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 1,258            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 1,323            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 1,323            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 1,323            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 1,323            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 1,703            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 1,703            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 1,973            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 1,973            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 1,973            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 1,973            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 3,147            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 3,147            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 3,147            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 3,147            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 4,260            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 4,260            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 4,260            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 4,260            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 4,706            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 4,706            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 4,706            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 4,706            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 5,517            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 5,517            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 7,273            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 7,273            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 8,231            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 8,231            | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 9,157            | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 9,157            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 9,157            | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 9,157            | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 14,120           | 0.00 |
| 2044 On 06/08/2020 |        |     | Buy      | 14,120           | 0.00 |
| 2044 On 07/05/2020 |        |     | Sell     | 24,162           | 0.00 |
| 2044 On 07/05/2020 |        |     | Buy      | 24,162           | 0.00 |
| 2044 On 06/08/2020 |        |     | Sell     | 24,162           | 0.00 |

|                    |             |     |        |      |
|--------------------|-------------|-----|--------|------|
| 2044 On 06/08/2020 | Bond Future | Buy | 24,162 | 0.00 |
|--------------------|-------------|-----|--------|------|

**R2048 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R248 On 07/05/2020 | Bond Future | Buy  | 19  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 19  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 19  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 19  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 24  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 24  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 24  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 24  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 24  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 24  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 35  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 35  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 35  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 35  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 63  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 63  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 63  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 63  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 66  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 66  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 66  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 66  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 84  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 84  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 84  | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 84  | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 100 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 100 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 100 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 100 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 113 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 113 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 113 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 113 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 150 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 150 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 188 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 188 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 188 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy  | 188 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy  | 264 | 0.00 |

| Contract                | Strike | C/P | Buy/Sell | No. of Contracts |      |
|-------------------------|--------|-----|----------|------------------|------|
| R248 On 07/05/2020      |        |     | Sell     | 264              | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 264              | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 264              | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 464              | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 464              | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 464              | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 464              | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 740              | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 740              | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 838              | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 838              | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 838              | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 838              | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 890              | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 890              | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 1,261            | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 1,261            | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 1,261            | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 1,261            | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 1,474            | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 1,474            | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 1,474            | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 1,474            | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 2,272            | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 2,272            | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 2,272            | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 2,272            | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 2,753            | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 2,753            | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 2,753            | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 2,753            | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 6,044            | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 6,044            | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 6,044            | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 6,044            | 0.00 |
| R248 On 07/05/2020      |        |     | Buy      | 16,038           | 0.00 |
| R248 On 07/05/2020      |        |     | Sell     | 16,038           | 0.00 |
| R248 On 06/08/2020      |        |     | Buy      | 16,038           | 0.00 |
| R248 On 06/08/2020      |        |     | Sell     | 16,038           | 0.00 |
| <b>R209 Bond Future</b> |        |     |          |                  |      |
| R209 On 07/05/2020      |        |     | Sell     | 26               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R209 On 07/05/2020 | Bond Future | Buy  | 26  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 26  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 26  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 37  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 37  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 37  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 37  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 58  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 58  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 58  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 58  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 63  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 63  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 63  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 63  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 90  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 90  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 90  | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 90  | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 137 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 137 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 137 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 137 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 152 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 152 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 152 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 152 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 167 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 167 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 167 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 167 | 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 06/08/2020 | Bond Future | Buy  | 217 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 217 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 273 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 273 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 273 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 273 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 275 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 275 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 275 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy  | 275 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 287 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 287 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 287 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 06/08/2020 | Bond Future |     | Buy      | 287              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 320              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 320              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 320              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 320              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 411              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 411              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 411              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 411              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 443              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 443              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 443              | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 443              | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 1,033            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 1,033            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 1,033            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 1,033            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 1,033            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 1,033            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 1,033            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 1,033            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 1,196            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 1,196            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 1,196            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 1,196            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 5,524            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 5,524            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 5,524            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 5,524            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 8,257            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 8,257            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 8,257            | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 8,257            | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 16,064           | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 16,064           | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 16,064           | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 16,064           | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Buy      | 31,605           | 0.00 |
| R209 On 07/05/2020 | Bond Future |     | Sell     | 31,605           | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Buy      | 31,605           | 0.00 |
| R209 On 06/08/2020 | Bond Future |     | Sell     | 31,605           | 0.00 |

**R214 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R214 On 07/05/2020 | Bond Future | Sell | 8   | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 8   | 0.00 |
| R214 On 06/08/2020 | Bond Future | Buy  | 8   | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 8   | 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 06/08/2020 | Bond Future | Buy  | 22  | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 22  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 33  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 33  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 37  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 37  | 0.00 |
| R214 On 06/08/2020 | Bond Future | Buy  | 37  | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 37  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 53  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 53  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 71  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 71  | 0.00 |
| R214 On 06/08/2020 | Bond Future | Buy  | 71  | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 71  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 86  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 86  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 91  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 91  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 92  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 92  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 95  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 95  | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 161 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 161 | 0.00 |
| R214 On 06/08/2020 | Bond Future | Buy  | 161 | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 161 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 204 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 204 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 210 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 210 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 299 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 299 | 0.00 |
| R214 On 06/08/2020 | Bond Future | Buy  | 299 | 0.00 |
| R214 On 06/08/2020 | Bond Future | Sell | 299 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 340 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 340 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Buy  | 467 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 467 | 0.00 |



| <b>Contract</b>                                 | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |             |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R214 On 07/05/2020                              | Bond Future   |            | Buy             | 500                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Sell            | 500                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Sell            | 745                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Buy             | 745                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Buy             | 807                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Sell            | 807                     | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Sell            | 1,233                   | 0.00        |
| R214 On 07/05/2020                              | Bond Future   |            | Buy             | 1,233                   | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>892,843</b>          | <b>0.00</b> |