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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 28/10/2020

TO DATE : 28/10/2020

| Contract                          | Strike | C/P | Buy/Sell | No. of Contracts |
|-----------------------------------|--------|-----|----------|------------------|
| <b>I2033 Bond Future</b>          |        |     |          |                  |
| 2033 On 05/11/2020                |        |     | Buy      | 30               |
| 2033 On 05/11/2020                |        |     | Sell     | 30               |
| 2033 On 04/02/2021                |        |     | Sell     | 30               |
| 2033 On 04/02/2021                |        |     | Buy      | 30               |
| 2033 On 04/02/2021                |        |     | Buy      | 30               |
| 2033 On 04/02/2021                |        |     | Sell     | 30               |
| 2033 On 05/11/2020                |        |     | Buy      | 40               |
| 2033 On 05/11/2020                |        |     | Sell     | 40               |
| 2033 On 04/02/2021                |        |     | Sell     | 40               |
| 2033 On 04/02/2021                |        |     | Buy      | 40               |
| <b>New Inflation Linked Index</b> |        |     |          |                  |
| IGOV On 05/11/2020                |        |     | Buy      | 150              |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| IGOV On 05/11/2020 | Index Future | Sell | 150 | 0.00 |
| IGOV On 05/11/2020 | Index Future | Buy  | 150 | 0.00 |
| IGOV On 05/11/2020 | Index Future | Sell | 150 | 0.00 |
| IGOV On 04/02/2021 | Index Future | Buy  | 150 | 0.00 |
| IGOV On 04/02/2021 | Index Future | Sell | 150 | 0.00 |
| IGOV On 04/02/2021 | Index Future | Buy  | 150 | 0.00 |
| IGOV On 04/02/2021 | Index Future | Sell | 150 | 0.00 |

**R186 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R186 On 05/11/2020 | Bond Future | Buy  | 4  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 4  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 4  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 4  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 4  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 4  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 4  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 4  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 5  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 5  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 5  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 5  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 7  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 7  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 7  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 7  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 11 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 11 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 14 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 14 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 18 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 18 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 18 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 18 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 19 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 19 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 19 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 19 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 20 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 20 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 20 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 20 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 25 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 25 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 30 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 30 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |      |
|--------------------|---------------|------------|-----------------|-------------------------|------|
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 31                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 31                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Buy             | 31                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Sell            | 31                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 32                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 32                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 35                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 35                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 36                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 36                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 39                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 39                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 40                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 40                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 45                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 45                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 45                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 45                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 46                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 46                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 48                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 48                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 49                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 49                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 50                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 50                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Sell            | 51                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Buy             | 51                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 52                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 52                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 55                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 55                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 67                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 67                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 69                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 69                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Buy             | 79                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 79                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Buy             | 91                      | 0.00 |
| R186 On 04/02/2021 | Bond Future   |            | Sell            | 91                      | 0.00 |
| R186 On 05/11/2020 | Bond Future   |            | Sell            | 95                      | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 05/11/2020 | Bond Future | Buy  | 95  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 96  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 96  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 96  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 96  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 139 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 139 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 142 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 142 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 142 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 142 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 145 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 145 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 145 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 145 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 156 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 156 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 171 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 171 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 180 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 180 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 213 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 213 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 265 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 265 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 277 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 277 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 293 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 293 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 306 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 306 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 321 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 321 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 321 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 321 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 322 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 322 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 441 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 441 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 509 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 509 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 511 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 511 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 513 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 513 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| R186 On 05/11/2020 |        |     | Buy      | 523              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 523              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 523              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 523              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 566              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 566              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 576              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 576              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 586              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 586              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 621              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 621              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 622              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 622              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 681              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 681              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 705              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 705              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 724              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 724              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 724              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 724              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 831              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 831              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 831              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 831              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 839              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 839              | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 908              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 908              | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 908              | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 908              | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 1,025            | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 1,025            | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 1,025            | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 1,025            | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 1,064            | 0.00 |
| R186 On 05/11/2020 |        |     | Sell     | 1,064            | 0.00 |
| R186 On 04/02/2021 |        |     | Sell     | 1,064            | 0.00 |
| R186 On 04/02/2021 |        |     | Buy      | 1,064            | 0.00 |
| R186 On 05/11/2020 |        |     | Buy      | 1,392            | 0.00 |

|                    |             |      |        |      |
|--------------------|-------------|------|--------|------|
| R186 On 05/11/2020 | Bond Future | Sell | 1,392  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 1,392  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 1,392  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 1,570  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 1,570  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 1,725  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 1,725  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 1,970  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 1,970  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 1,970  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 1,970  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 2,059  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 2,059  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 2,059  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 2,059  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 2,272  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 2,272  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 2,360  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 2,360  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 2,360  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 2,360  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 2,860  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 2,860  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 2,921  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 2,921  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 2,961  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 2,961  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 3,334  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 3,334  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 3,451  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 3,451  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 3,628  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 3,628  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 3,628  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 3,628  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 3,846  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 3,846  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 3,846  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 3,846  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 4,204  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 4,204  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 4,204  | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy  | 4,204  | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy  | 10,498 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 10,498 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 04/02/2021       | Bond Future |     | Sell     | 12,619           | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Buy      | 12,619           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Buy      | 12,708           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Sell     | 12,708           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Sell     | 13,156           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Buy      | 13,156           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Buy      | 14,549           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Sell     | 14,549           | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Sell     | 14,549           | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Buy      | 14,549           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Sell     | 27,367           | 0.00 |
| R186 On 05/11/2020       | Bond Future |     | Buy      | 27,367           | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Sell     | 27,367           | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Buy      | 27,367           | 0.00 |
| <b>R2023 Bond Future</b> |             |     |          |                  |      |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 7                | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 7                | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 7                | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 7                | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 15               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 15               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 15               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 15               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 28               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 28               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 28               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 28               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 37               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 37               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 37               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 37               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 41               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 41               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 41               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 41               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Buy      | 42               | 0.00 |
| R023 On 05/11/2020       | Bond Future |     | Sell     | 42               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Sell     | 42               | 0.00 |
| R023 On 04/02/2021       | Bond Future |     | Buy      | 42               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R023 On 04/02/2021 | Bond Future | Sell | 52  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 52  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 53  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 53  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 57  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 57  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 58  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 58  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 67  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 67  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 68  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 68  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 68  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 68  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 69  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 69  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 79  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 79  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 80  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 80  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 87  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 87  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 88  | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 88  | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 103 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 103 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 104 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 104 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 105 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 105 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 105 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 105 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 153 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 153 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 155 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 155 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 162 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 162 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 164 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 164 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 164 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 164 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 166 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 166 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 183 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |      |
|--------------------|---------------|------------|-----------------|-------------------------|------|
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 183                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 185                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 185                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 196                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 196                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 198                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 198                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 243                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 243                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 245                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 245                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 247                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 247                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 249                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 249                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 267                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 267                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 270                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 270                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 288                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 288                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 291                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 291                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 291                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 291                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 294                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 294                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 437                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 437                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 441                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 441                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 471                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 471                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 476                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 476                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 639                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 639                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Sell            | 645                     | 0.00 |
| R023 On 05/11/2020 | Bond Future   |            | Buy             | 645                     | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Buy             | 1,026                   | 0.00 |
| R023 On 04/02/2021 | Bond Future   |            | Sell            | 1,026                   | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R023 On 05/11/2020 | Bond Future | Sell | 1,036 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 1,036 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 1,500 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 1,500 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 1,516 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 1,516 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 1,598 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 1,598 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 1,614 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 1,614 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 2,608 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 2,608 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 2,634 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 2,634 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Sell | 8,156 | 0.00 |
| R023 On 04/02/2021 | Bond Future | Buy  | 8,156 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Buy  | 8,237 | 0.00 |
| R023 On 05/11/2020 | Bond Future | Sell | 8,237 | 0.00 |

**R2030 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2030 On 05/11/2020 | Bond Future | Buy  | 4  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 4  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 4  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 4  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 5  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 5  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 7  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 7  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 7  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 7  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 8  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 8  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 8  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 8  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 20 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 20 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 21 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 21 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 30 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 30               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 31               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 31               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 32               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 32               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 33               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 33               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 34               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 34               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 34               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 34               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 35               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 35               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 39               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 39               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 40               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 40               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 44               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 44               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 45               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 45               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 51               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 51               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 53               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 53               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 74               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 74               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 75               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 75               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 75               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 75               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 78               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 78               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 78               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 78               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 79               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 79               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 82               | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 82               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 82               | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 82               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2030 On 04/02/2021 | Bond Future | Sell | 85  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 85  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 92  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 92  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 92  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 92  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 95  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 95  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 95  | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 95  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 106 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 106 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 110 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 110 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 126 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 126 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 130 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 130 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 139 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 139 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 144 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 144 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 144 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 144 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 149 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 149 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 154 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 154 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 159 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 159 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 161 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 161 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 166 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 166 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 166 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 166 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 172 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 172 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 181 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 181 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 185 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 185 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 187 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 187 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 219 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 219              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 226              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 226              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 248              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 248              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 248              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 248              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 250              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 250              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 258              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 258              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 268              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 268              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 277              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 277              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 285              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 285              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 295              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 295              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 325              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 325              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 326              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 326              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 336              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 336              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 337              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 337              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 339              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 339              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 350              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 350              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 452              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 452              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 464              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 464              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 467              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 467              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Buy      | 480              | 0.00 |
| 2030 On 04/02/2021 | Bond Future |     | Sell     | 480              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Sell     | 554              | 0.00 |
| 2030 On 05/11/2020 | Bond Future |     | Buy      | 554              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2030 On 04/02/2021 | Bond Future | Buy  | 573   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 573   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 577   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 577   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 597   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 597   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 689   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 689   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 712   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 712   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 746   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 746   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 768   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 768   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 771   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 771   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 794   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 794   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 873   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 873   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 903   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 903   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 967   | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 967   | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 1,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 1,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 1,690 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 1,690 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 1,750 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 1,750 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 1,809 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 1,809 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 2,481 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 2,481 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 2,565 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 2,565 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 3,464 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 3,464 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 3,494 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 3,494 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 3,581 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 3,581 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 3,612 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 3,612 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy  | 6,241 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| 2030 On 05/11/2020       | Bond Future |     | Sell     | 6,241            | 0.00 |
| 2030 On 04/02/2021       | Bond Future |     | Sell     | 6,452            | 0.00 |
| 2030 On 04/02/2021       | Bond Future |     | Buy      | 6,452            | 0.00 |
| 2030 On 05/11/2020       | Bond Future |     | Buy      | 20,760           | 0.00 |
| 2030 On 05/11/2020       | Bond Future |     | Sell     | 20,760           | 0.00 |
| <b>R2032 Bond Future</b> |             |     |          |                  |      |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 2                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 2                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 2                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 2                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 3                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 3                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 3                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 3                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 7                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 7                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 7                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 7                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 8                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 8                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 8                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 8                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 8                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 8                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 8                | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 8                | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 10               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 10               | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 10               | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 10               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 26               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 26               | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 26               | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 26               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 27               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 27               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 27               | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 27               | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 27               | 0.00 |

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2032 On 04/02/2021 | Bond Future | Buy  | 27 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 27 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 27 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 28 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 28 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 28 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 28 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 29 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 29 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 29 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 29 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 30 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 30 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 30 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 30 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 35 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 35 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 36 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 36 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 36 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 36 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 36 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 36 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 36 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 36 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 58 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 58 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 59 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 59 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 60 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 60 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 61 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 61 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 69 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 69 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 70 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 70 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 70 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 70 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 71 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 71 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 81 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 81 | 0.00 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 82               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 82               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 83               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 83               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 84               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 84               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 87               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 87               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 88               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 88               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 91               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 91               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 92               | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 92               | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 117              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 117              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 118              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 118              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 127              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 127              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 128              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 128              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 135              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 135              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 136              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 136              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 138              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 138              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 139              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 139              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 179              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 179              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 181              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 181              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 186              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 186              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 188              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Sell     | 188              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Sell     | 190              | 0.00 |
| 2032 On 04/02/2021 | Bond Future |     | Buy      | 190              | 0.00 |
| 2032 On 05/11/2020 | Bond Future |     | Buy      | 192              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2032 On 05/11/2020 | Bond Future | Sell | 192   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 260   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 260   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 303   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 303   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 306   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 306   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 366   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 366   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 370   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 370   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 582   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 582   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 588   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 588   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 704   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 704   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 708   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 708   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 711   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 711   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 715   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 715   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 772   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 772   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 779   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 779   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 797   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 797   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 805   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 805   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 904   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 904   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 913   | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 913   | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 1,284 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 1,284 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 1,297 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 1,297 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 1,790 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 1,790 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Buy  | 1,807 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | Sell | 1,807 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 4,828 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 4,828 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 4,875            | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 4,875            | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Buy      | 13,477           | 0.00 |
| 2032 On 04/02/2021       | Bond Future |     | Sell     | 13,477           | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Sell     | 13,609           | 0.00 |
| 2032 On 05/11/2020       | Bond Future |     | Buy      | 13,609           | 0.00 |
| <b>R2035 Bond Future</b> |             |     |          |                  |      |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 7                | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 7                | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 7                | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 7                | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 11               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 11               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 11               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 11               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 11               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 11               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 11               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 11               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 12               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 12               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 12               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 12               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 18               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 18               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 18               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 18               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 24               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 24               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 24               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 24               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 25               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 25               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 25               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 25               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 27               | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 27               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 27               | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 27               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R035 On 05/11/2020 | Bond Future | Buy  | 29  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 29  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 29  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 29  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 50  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 50  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 50  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 50  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 51  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 51  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 52  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 52  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 74  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 74  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 75  | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 75  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 214 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 214 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 216 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 216 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 346 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 346 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 349 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 349 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 517 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 517 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 522 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 522 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 575 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 575 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 581 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 581 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 621 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 621 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 626 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 626 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 678 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 678 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 685 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 685 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 722 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 722 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Buy  | 729 | 0.00 |
| R035 On 05/11/2020 | Bond Future | Sell | 729 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 923 | 0.00 |

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| R035 On 04/02/2021       | Bond Future |     | Buy      | 923              | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 932              | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 932              | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 1,718            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 1,718            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 1,735            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 1,735            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 2,420            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 2,420            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 2,444            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 2,444            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 6,792            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 6,792            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 6,858            | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 6,858            | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Sell     | 14,598           | 0.00 |
| R035 On 04/02/2021       | Bond Future |     | Buy      | 14,598           | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Sell     | 14,741           | 0.00 |
| R035 On 05/11/2020       | Bond Future |     | Buy      | 14,741           | 0.00 |
| <b>R2037 Bond Future</b> |             |     |          |                  |      |
| 2037 On 05/11/2020       | Bond Future |     | Buy      | 500              | 0.00 |
| 2037 On 05/11/2020       | Bond Future |     | Sell     | 500              | 0.00 |
| <b>R2040 Bond Future</b> |             |     |          |                  |      |
| 2040 On 05/11/2020       | Bond Future |     | Buy      | 19               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Sell     | 19               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Sell     | 19               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Buy      | 19               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Sell     | 27               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Buy      | 27               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Buy      | 27               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Sell     | 27               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Buy      | 41               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Sell     | 41               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Sell     | 41               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Buy      | 41               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Sell     | 50               | 0.00 |
| 2040 On 05/11/2020       | Bond Future |     | Buy      | 50               | 0.00 |
| 2040 On 04/02/2021       | Bond Future |     | Buy      | 50               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2040 On 04/02/2021 | Bond Future | Sell | 50  | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 80  | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 80  | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 80  | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 80  | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 111 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 111 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 111 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 111 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 168 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 168 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 168 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 168 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 180 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 180 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 180 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 180 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 182 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 182 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 182 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 182 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 243 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 243 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 243 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 243 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 342 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 342 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 342 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 342 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 508 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 508 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 508 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 508 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 922 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 922 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 922 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 922 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 944 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 944 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 944 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 944 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Sell | 974 | 0.00 |
| 2040 On 05/11/2020 | Bond Future | Buy  | 974 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 974 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 974 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 1,174            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 1,174            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 1,174            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 1,174            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 1,648            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 1,648            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 1,648            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 1,648            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 1,707            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 1,707            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 1,707            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 1,707            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 2,340            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 2,340            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 2,340            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 2,340            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 2,388            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 2,388            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 2,388            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 2,388            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 3,564            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 3,564            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 3,564            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 3,564            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 4,121            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 4,121            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 4,121            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 4,121            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 9,026            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 9,026            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 9,026            | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 9,026            | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 10,903           | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 10,903           | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 10,903           | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 10,903           | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Buy      | 12,587           | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 12,587           | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Sell     | 12,587           | 0.00 |
| 2040 On 04/02/2021 | Bond Future |     | Buy      | 12,587           | 0.00 |
| 2040 On 05/11/2020 | Bond Future |     | Sell     | 32,443           | 0.00 |

|                    |             |      |        |      |
|--------------------|-------------|------|--------|------|
| 2040 On 05/11/2020 | Bond Future | Buy  | 32,443 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 32,443 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy  | 32,443 | 0.00 |

**R2044 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2044 On 05/11/2020 | Bond Future | Buy  | 1   | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 1   | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 1   | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 1   | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 8   | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 8   | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 8   | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 8   | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 10  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 10  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 10  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 10  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 13  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 13  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 14  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 14  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 20  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 20  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 21  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 21  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 22  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 22  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 23  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 23  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 44  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 44  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 46  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 46  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 48  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 48  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 50  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 50  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 96  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 96  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 98  | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 98  | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 101 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 101 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 103 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 103 | 0.00 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 137              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 137              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 143              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 143              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 240              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 240              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 477              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 477              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 499              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 499              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 599              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 599              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 627              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 627              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 719              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 719              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 753              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 753              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 765              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 765              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 801              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 801              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 840              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 840              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 851              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 851              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 880              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 880              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 889              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 889              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 891              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 891              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 906              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 906              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 931              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 931              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Sell     | 949              | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 949              | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Buy      | 1,516            | 0.00 |
| 2044 On 05/11/2020 | Bond Future |     | Sell     | 1,516            | 0.00 |
| 2044 On 04/02/2021 | Bond Future |     | Buy      | 1,587            | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2044 On 04/02/2021 | Bond Future | Sell | 1,587 | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 1,664 | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 1,664 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 1,742 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 1,742 | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Buy  | 6,691 | 0.00 |
| 2044 On 05/11/2020 | Bond Future | Sell | 6,691 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 7,006 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy  | 7,006 | 0.00 |

**R2048 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R248 On 05/11/2020 | Bond Future | Buy  | 1  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 2  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 2  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 3  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 3  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 3  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 3  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 4  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 4  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 4  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 4  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 12 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 12 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 12 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 12 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 12 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 12 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 12 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 12 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 19 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 19 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R248 On 04/02/2021 | Bond Future |     | Sell     | 19               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 19               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 21               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 21               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 21               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 21               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 25               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 25               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 25               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 25               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 26               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 26               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 26               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 26               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 28               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 28               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 28               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 28               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 28               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 28               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 28               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 28               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 29               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 29               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 29               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 29               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 31               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 31               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 31               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 31               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 42               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 42               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 45               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 45               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 45               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 45               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 52               | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 52               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 52               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 52               | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 66               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R248 On 04/02/2021 | Bond Future | Sell | 66  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 67  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 67  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 69  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 69  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 70  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 70  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 75  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 75  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 75  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 75  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 78  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 78  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 79  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 79  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 79  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 79  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 80  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 80  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 89  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 89  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 89  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 89  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 97  | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 97  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 98  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 98  | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 112 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 112 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 112 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 112 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 116 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 116 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 116 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 116 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 116 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 116 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 123 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 123 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 123 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 123 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 180 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 180 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 180 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 180 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R248 On 04/02/2021 | Bond Future |     | Sell     | 189              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 189              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 191              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 191              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 196              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 196              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 198              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 198              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 227              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 227              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 227              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 227              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 288              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 288              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 288              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 288              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 289              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 289              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 289              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 289              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 315              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 315              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 315              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 315              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 336              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 336              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 339              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 339              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 363              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 363              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 367              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 367              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 573              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 573              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 573              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 573              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Sell     | 580              | 0.00 |
| R248 On 04/02/2021 | Bond Future |     | Buy      | 580              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Buy      | 586              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 586              | 0.00 |
| R248 On 05/11/2020 | Bond Future |     | Sell     | 615              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R248 On 05/11/2020 | Bond Future | Buy  | 615   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 615   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 615   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 628   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 628   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 634   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 634   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 807   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 807   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 807   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 807   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 817   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 817   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 817   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 817   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 985   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 985   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 987   | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 987   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 995   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 995   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 997   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 997   | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1,131 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1,131 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,131 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,131 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1,237 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1,237 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,237 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,237 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,238 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,238 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1,250 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1,250 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,355 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,355 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1,368 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1,368 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,369 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,369 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Sell | 1,382 | 0.00 |
| R248 On 05/11/2020 | Bond Future | Buy  | 1,382 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Sell | 1,552 | 0.00 |
| R248 On 04/02/2021 | Bond Future | Buy  | 1,552 | 0.00 |

| Contract                | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|-------------------------|-------------|-----|----------|------------------|------|
| R248 On 05/11/2020      | Bond Future |     | Buy      | 1,567            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 1,567            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 2,672            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 2,672            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 2,698            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 2,698            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 3,183            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 3,183            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 3,201            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 3,201            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 3,201            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 3,201            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 3,213            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 3,213            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 4,376            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 4,376            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 4,376            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 4,376            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 6,031            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 6,031            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 6,105            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 6,105            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Sell     | 9,835            | 0.00 |
| R248 On 04/02/2021      | Bond Future |     | Buy      | 9,835            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Buy      | 9,932            | 0.00 |
| R248 On 05/11/2020      | Bond Future |     | Sell     | 9,932            | 0.00 |
| <b>R209 Bond Future</b> |             |     |          |                  |      |
| R209 On 05/11/2020      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 05/11/2020      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 05/11/2020      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 05/11/2020      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Sell     | 1                | 0.00 |
| R209 On 04/02/2021      | Bond Future |     | Buy      | 1                | 0.00 |
| R209 On 05/11/2020      | Bond Future |     | Sell     | 2                | 0.00 |
| R209 On 05/11/2020      | Bond Future |     | Buy      | 2                | 0.00 |

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R209 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 3  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 3  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 3  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 3  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 3  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 4  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 4  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 4  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 4  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 6  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 6  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 8  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 8  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 11 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 11 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 11 | 0.00 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 04/02/2021 | Bond Future |     | Buy      | 11               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 12               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 12               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 17               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 17               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 17               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 17               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 18               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 18               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 18               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 18               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 19               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 19               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 19               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 19               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 21               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 21               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 22               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 22               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 22               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 22               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 23               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 23               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 26               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 26               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 26               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 26               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 26               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 26               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 29               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 29               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 29               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 29               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 37               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 37               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 37               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 37               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 46               | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 46               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 50               | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 50               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R209 On 04/02/2021 | Bond Future | Buy  | 50  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 50  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 55  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 55  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 56  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 56  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 59  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 59  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 59  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 59  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 60  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 60  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 60  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 60  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 62  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 62  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 63  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 63  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 63  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 63  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 81  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 81  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 87  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 87  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 88  | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 88  | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 100 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 100 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 101 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 101 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 102 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 102 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 103 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 103 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 105 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 105 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 106 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 106 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 106 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 106 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 107 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 107 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 123 | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 123 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 124 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 05/11/2020 | Bond Future |     | Buy      | 124              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 137              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 137              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 137              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 137              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 147              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 147              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 147              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 147              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 151              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 151              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 152              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 152              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 152              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 152              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 153              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 153              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 154              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 154              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 160              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 160              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 247              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 247              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 249              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 249              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 264              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 264              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 267              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 267              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 273              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 273              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 273              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 273              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 282              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 282              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 285              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 285              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Buy      | 313              | 0.00 |
| R209 On 04/02/2021 | Bond Future |     | Sell     | 313              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Sell     | 316              | 0.00 |
| R209 On 05/11/2020 | Bond Future |     | Buy      | 316              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R209 On 04/02/2021 | Bond Future | Buy  | 324   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 324   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 327   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 327   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 350   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 350   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 353   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 353   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 364   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 364   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 368   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 368   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 418   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 418   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 422   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 422   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 443   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 443   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 443   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 443   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 534   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 534   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 539   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 539   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 540   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 540   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 545   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 545   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 549   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 549   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 554   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 554   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 707   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 707   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 714   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 714   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 751   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 751   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Sell | 919   | 0.00 |
| R209 On 04/02/2021 | Bond Future | Buy  | 919   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 928   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 928   | 0.00 |
| R209 On 05/11/2020 | Bond Future | Sell | 1,033 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 1,033 | 0.00 |
| R209 On 05/11/2020 | Bond Future | Buy  | 1,033 | 0.00 |

| <b>Contract</b>         | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |      |
|-------------------------|---------------|------------|-----------------|-------------------------|------|
| R209 On 05/11/2020      | Bond Future   |            | Sell            | 1,033                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 1,033                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 1,033                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 1,033                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 1,033                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 1,059                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 1,059                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Buy             | 1,126                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Sell            | 1,126                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 1,126                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 1,126                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 1,789                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 1,789                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 2,730                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 2,730                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Buy             | 2,757                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Sell            | 2,757                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 3,971                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 3,971                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Sell            | 4,007                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Buy             | 4,007                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Buy             | 5,827                   | 0.00 |
| R209 On 04/02/2021      | Bond Future   |            | Sell            | 5,827                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Buy             | 5,884                   | 0.00 |
| R209 On 05/11/2020      | Bond Future   |            | Sell            | 5,884                   | 0.00 |
| <b>R210 Bond Future</b> |               |            |                 |                         |      |
| R210 On 05/11/2020      | Bond Future   |            | Buy             | 10                      | 0.00 |
| R210 On 05/11/2020      | Bond Future   |            | Sell            | 10                      | 0.00 |
| R210 On 04/02/2021      | Bond Future   |            | Sell            | 10                      | 0.00 |
| R210 On 04/02/2021      | Bond Future   |            | Buy             | 10                      | 0.00 |
| R210 On 05/11/2020      | Bond Future   |            | Buy             | 20                      | 0.00 |
| R210 On 05/11/2020      | Bond Future   |            | Sell            | 20                      | 0.00 |
| R210 On 04/02/2021      | Bond Future   |            | Sell            | 20                      | 0.00 |
| R210 On 04/02/2021      | Bond Future   |            | Buy             | 20                      | 0.00 |
| <b>R212 Bond Future</b> |               |            |                 |                         |      |
| R212 On 05/11/2020      | Bond Future   |            | Buy             | 250                     | 0.00 |
| R212 On 05/11/2020      | Bond Future   |            | Sell            | 250                     | 0.00 |

**R213 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R213 On 05/11/2020 | Bond Future | Buy  | 1  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 1  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 1  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 1  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 5  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 5  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 5  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 5  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 6  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 6  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 6  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 6  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 8  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 8  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 8  | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 8  | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 11 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 11 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 11 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 11 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 13 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 13 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 13 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 13 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 32 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 32 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 32 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 32 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 45 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 45 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 45 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 45 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 46 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 46 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 46 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 46 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 50 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 50 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 50 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 50 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Sell | 55 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 55 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 56 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R213 On 05/11/2020 | Bond Future |     | Sell     | 56               | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 58               | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 58               | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 58               | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 58               | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 78               | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 78               | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 79               | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 79               | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 180              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 180              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 182              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 182              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 199              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 199              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 201              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 201              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 249              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 249              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 251              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 251              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 259              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 259              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 262              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 262              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 274              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 274              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 277              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 277              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 340              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 340              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 343              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 343              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 621              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 621              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 627              | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 627              | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Sell     | 3,628            | 0.00 |
| R213 On 04/02/2021 | Bond Future |     | Buy      | 3,628            | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Buy      | 3,663            | 0.00 |
| R213 On 05/11/2020 | Bond Future |     | Sell     | 3,663            | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R213 On 04/02/2021 | Bond Future | Sell | 6,042 | 0.00 |
| R213 On 04/02/2021 | Bond Future | Buy  | 6,042 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Sell | 6,100 | 0.00 |
| R213 On 05/11/2020 | Bond Future | Buy  | 6,100 | 0.00 |

**R214 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R214 On 05/11/2020 | Bond Future | Sell | 2  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 2  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 3  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 3  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 3  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 3  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 8  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 8  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 8  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 8  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 9  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 9  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 9  | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 9  | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 10 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 11 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 11 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 11 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 11 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 13 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 13 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 14 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 14 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 14 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 14 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 17 | 0.00 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R214 On 05/11/2020 | Bond Future |     | Buy      | 17               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 17               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 17               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 27               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 27               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 27               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 27               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 29               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 29               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 38               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 38               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 38               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 38               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 48               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 48               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 48               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 48               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 51               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 51               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 51               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 51               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 54               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 54               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 76               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 76               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 76               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 76               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 82               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 82               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 82               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 82               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 82               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 82               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 82               | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 82               | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 112              | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 112              | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Buy      | 112              | 0.00 |
| R214 On 04/02/2021 | Bond Future |     | Sell     | 112              | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Sell     | 118              | 0.00 |
| R214 On 05/11/2020 | Bond Future |     | Buy      | 118              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R214 On 04/02/2021 | Bond Future | Buy  | 118   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 118   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 249   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 249   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 249   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 249   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 280   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 280   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 280   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 280   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 355   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 355   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 451   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 451   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 580   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 580   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 580   | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 580   | 0.00 |
| R214 On 05/11/2020 | Bond Future | Sell | 1,829 | 0.00 |
| R214 On 05/11/2020 | Bond Future | Buy  | 1,829 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Sell | 1,829 | 0.00 |
| R214 On 04/02/2021 | Bond Future | Buy  | 1,829 | 0.00 |

**Grand Total for Daily Detailed Turnover: 840,106 0.00**