



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	2025 On 07-May-20			Bond Future	138.39	137.5657	138.3856	137.5657	2,065.00
04/03/2020	2025 On 06-August-20			Bond Future	139.38	138.5452	139.3801	138.5452	0.00
04/03/2020	2025 On 05-November-20			Bond Future	141.85	140.9986	141.8487	140.9986	0.00
04/03/2020	2025 On 04-February-21			Bond Future	142.86	141.9919	142.8579	141.9919	0.00
04/03/2020	2029 On 07-May-20			Bond Future	100.91	100.8250	100.9065	100.8250	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2029 On 06-August-20			Bond Future	102.73	102.6473	102.7303	102.6473	0.00
04/03/2020	2029 On 05-November-20			Bond Future	103.41	103.3217	103.4066	103.3217	0.00
04/03/2020	2029 On 04-February-21			Bond Future	105.26	105.1699	105.2568	105.1699	0.00
04/03/2020	2030 On 07-May-20			Bond Future	8.90	95.0591	8.9033	95.0591	76,481.00
04/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	1216	1	1216	1	0.00
04/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	475	0	475	0	5,000.00
04/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	2586	2	2586	2	0.00
04/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	1188	1	1188	1	0.00
04/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	1161	1	1161	1	0.00
04/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	1518	1	1518	1	0.00
04/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	1363	1	1363	1	5,000.00
04/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	1891	3	1891	3	0.00
04/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	1539	2	1539	2	5,820.00
04/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	1926	3	1926	3	0.00
04/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	1692	2	1692	2	5,820.00
04/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	3328	4	3328	4	0.00
04/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	838	1	838	1	0.00
04/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	1857	3	1857	3	0.00
04/03/2020	2030 On 06-August-20			Bond Future	8.97	92.7445	8.9730	92.7445	200.00
04/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	2035	1	2035	1	800.00
04/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	2755	2	2755	2	0.00
04/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	887	0	887	0	800.00
04/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	3976	3	3976	3	0.00
04/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	2823	2	2823	2	0.00
04/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	2789	2	2789	2	0.00
04/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	2027	3	2027	3	0.00
04/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1328	2	1328	2	800.00
04/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	2001	2	2001	2	0.00
04/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	2721	3	2721	3	0.00
04/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2053	3	2053	3	0.00
04/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	4685	6	4685	6	0.00
04/03/2020	2030 On 05-November-20			Bond Future	9.04	94.3649	9.0402	94.3649	0.00
04/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	4824	4	4824	4	0.00
04/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	1099	1	1099	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	2249	1	2249	1	3,000.00
04/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	2802	2	2802	2	1,000.00
04/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1934	1	1934	1	3,000.00
04/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	3945	3	3945	3	0.00
04/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	751	0	751	0	3,000.00
04/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	3981	3	3981	3	0.00
04/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	6744	6	6744	6	0.00
04/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	2277	1	2277	1	14,160.00
04/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	3418	2	3418	2	3,000.00
04/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	8559	7	8559	7	0.00
04/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	5867	5	5867	5	0.00
04/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	1134	1	1134	1	14,160.00
04/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	1466	1	1466	1	16,000.00
04/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	2772	2	2772	2	16,000.00
04/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	8119	7	8119	7	0.00
04/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	4018	3	4018	3	0.00
04/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	1922	2	1922	2	0.00
04/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	2832	3	2832	3	0.00
04/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	3349	4	3349	4	0.00
04/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	584	1	584	1	3,000.00
04/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	4545	5	4545	5	0.00
04/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	672	1	672	1	16,000.00
04/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	1964	2	1964	2	0.00
04/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	3790	4	3790	4	0.00
04/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	2305	3	2305	3	0.00
04/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1181	1	1181	1	14,160.00
04/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	5268	6	5268	6	0.00
04/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	961	1	961	1	1,000.00
04/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	1943	2	1943	2	0.00
04/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	6528	8	6528	8	0.00
04/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	5358	6	5358	6	0.00
04/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	2803	3	2803	3	0.00
04/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	1534	2	1534	2	3,000.00
04/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	3382	4	3382	4	0.00

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04/03/2020	2030 On 04-February-21			Bond Future	9.11	92.0239	9.1139	92.0239	0.00
04/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	3510	3	3510	3	0.00
04/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	1477	1	1477	1	800.00
04/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	3479	3	3479	3	0.00
04/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	3449	2	3449	2	0.00
04/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	2617	2	2617	2	800.00
04/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	7352	6	7352	6	0.00
04/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1344	1	1344	1	800.00
04/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	4098	5	4098	5	0.00
04/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	5965	7	5965	7	0.00
04/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	3214	4	3214	4	0.00
04/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	3241	4	3241	4	0.00
04/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	3187	4	3187	4	0.00
04/03/2020	2032 On 07-May-20			Bond Future	9.35	91.7040	9.3529	91.7040	80,416.00
04/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	1162	1	1162	1	3,000.00
04/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	2452	2	2452	2	0.00
04/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	740	0	740	0	7,500.00
04/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	1559	1	1559	1	7,500.00
04/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	2289	1	2289	1	7,500.00
04/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	1219	1	1219	1	0.00
04/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	421	0	421	0	3,000.00
04/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	1248	1	1248	1	7,500.00
04/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	1190	1	1190	1	0.00
04/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	2359	3	2359	3	0.00
04/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	2320	3	2320	3	0.00
04/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	4090	5	4090	5	0.00
04/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	2281	3	2281	3	0.00
04/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	1210	2	1210	2	3,000.00
04/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	1915	3	1915	3	0.00
04/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	1310	2	1310	2	0.00
04/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	3148	4	3148	4	0.00
04/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	2399	3	2399	3	0.00
04/03/2020	2032 On 06-August-20			Bond Future	9.43	93.3388	9.4293	93.3388	300.00
04/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	4515	3	4515	3	0.00

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04/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	2700	2	2700	2	0.00
04/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	911	1	911	1	800.00
04/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	2169	1	2169	1	800.00
04/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	2735	2	2735	2	0.00
04/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	2770	2	2770	2	0.00
04/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	2503	3	2503	3	0.00
04/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	2564	3	2564	3	0.00
04/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	5252	6	5252	6	0.00
04/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	3092	4	3092	4	0.00
04/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	2533	3	2533	3	0.00
04/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	1425	2	1425	2	800.00
04/03/2020	2032 On 05-November-20			Bond Future	9.51	90.8119	9.5081	90.8119	0.00
04/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	4054	3	4054	3	0.00
04/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	9571	8	9571	8	0.00
04/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	9998	9	9998	9	0.00
04/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1954	1	1954	1	3,000.00
04/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	3505	3	3505	3	3,000.00
04/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	2927	2	2927	2	1,000.00
04/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	4092	3	4092	3	0.00
04/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	1537	1	1537	1	1,000.00
04/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	4016	3	4016	3	0.00
04/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	2472	3	2472	3	0.00
04/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	4574	5	4574	5	0.00
04/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	5308	6	5308	6	0.00
04/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	571	1	571	1	1,000.00
04/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	2421	3	2421	3	0.00
04/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	3368	4	3368	4	0.00
04/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	2850	3	2850	3	0.00
04/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	648	1	648	1	3,000.00
04/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	2446	3	2446	3	0.00
04/03/2020	2032 On 04-February-21			Bond Future	9.59	92.4148	9.5928	92.4148	0.00
04/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	1616	1	1616	1	800.00
04/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	3827	3	3827	3	0.00
04/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	2841	2	2841	2	800.00

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04/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	3893	3	3893	3	0.00
04/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	8704	7	8704	7	0.00
04/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	3860	3	3860	3	0.00
04/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	3688	4	3688	4	0.00
04/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	4786	5	4786	5	0.00
04/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	3658	4	3658	4	0.00
04/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1362	1	1362	1	800.00
04/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	3718	4	3718	4	0.00
04/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	6899	8	6899	8	0.00
04/03/2020	2033 On 07-May-20			Bond Future	100.72	100.2733	100.7206	100.2733	6,960.00
04/03/2020	2033 On 06-August-20			Bond Future	102.54	102.0856	102.5410	102.0856	0.00
04/03/2020	2033 On 05-November-20			Bond Future	103.14	102.6717	103.1357	102.6717	0.00
04/03/2020	2033 On 04-February-21			Bond Future	104.98	104.5084	104.9810	104.5084	0.00
04/03/2020	2037 On 07-May-20			Bond Future	9.98	89.1530	9.9802	89.1530	72,735.00
04/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	731	0	731	0	0.00
04/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	753	0	753	0	0.00
04/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	1003	1	1003	1	7,500.00
04/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	776	0	776	0	0.00
04/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	2016	1	2016	1	7,500.00
04/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	3552	4	3552	4	0.00
04/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	1871	2	1871	2	0.00
04/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	3660	5	3660	5	0.00
04/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	3092	4	3092	4	0.00
04/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	3606	5	3606	5	0.00
04/03/2020	2037 On 06-August-20			Bond Future	10.07	86.4825	10.0678	86.4825	300.00
04/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	2309	2	2309	2	0.00
04/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	2342	2	2342	2	0.00
04/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	2276	2	2276	2	0.00
04/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	3793	4	3793	4	0.00
04/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	3752	4	3752	4	0.00
04/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	3711	4	3711	4	0.00
04/03/2020	2037 On 05-November-20			Bond Future	10.15	87.9934	10.1519	87.9934	0.00
04/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	3787	3	3787	3	0.00
04/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	3712	3	3712	3	0.00

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04/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	3749	3	3749	3	0.00
04/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	3584	4	3584	4	0.00
04/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	3517	4	3517	4	0.00
04/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	3550	4	3550	4	0.00
04/03/2020	2037 On 04-February-21			Bond Future	10.24	85.2894	10.2427	85.2894	0.00
04/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	4401	3	4401	3	0.00
04/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	4438	4	4438	4	0.00
04/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	4474	4	4474	4	0.00
04/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	4145	5	4145	5	0.00
04/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	4211	5	4211	5	0.00
04/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	4178	5	4178	5	0.00
04/03/2020	2038 On 07-May-20			Bond Future	117.69	116.5388	117.6895	116.5388	10,897.00
04/03/2020	2038 On 06-August-20			Bond Future	118.12	116.9500	118.1217	116.9500	0.00
04/03/2020	2038 On 05-November-20			Bond Future	120.21	119.0209	120.2137	119.0209	0.00
04/03/2020	2038 On 04-February-21			Bond Future	120.64	119.4298	120.6444	119.4298	0.00
04/03/2020	2040 On 07-May-20			Bond Future	10.08	91.9461	10.0849	91.9461	47,757.00
04/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	945	1	945	1	0.00
04/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	418	0	418	0	2,640.00
04/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1763	1	1763	1	2,640.00
04/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	918	0	918	0	0.00
04/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	892	0	892	0	0.00
04/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	1237	1	1237	1	7,500.00
04/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	2371	2	2371	2	7,500.00
04/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	3754	5	3754	5	0.00
04/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	1860	2	1860	2	0.00
04/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	3642	5	3642	5	0.00
04/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	3115	4	3115	4	0.00
04/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	5212	6	5212	6	0.00
04/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	2434	3	2434	3	0.00
04/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	3698	5	3698	5	0.00
04/03/2020	2040 On 06-August-20			Bond Future	10.17	89.0749	10.1719	89.0749	600.00
04/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	2663	2	2663	2	0.00
04/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	2700	2	2700	2	0.00
04/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	2737	2	2737	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	6156	5	6156	5	0.00
04/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	1268	1	1268	1	800.00
04/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	2848	2	2848	2	800.00
04/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	3643	4	3643	4	0.00
04/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	1562	2	1562	2	800.00
04/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	6129	7	6129	7	0.00
04/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	3810	4	3810	4	0.00
04/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	3852	4	3852	4	0.00
04/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	3768	4	3768	4	0.00
04/03/2020	2040 On 05-November-20			Bond Future	10.26	90.6309	10.2554	90.6309	0.00
04/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	2026	1	2026	1	2,000.00
04/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	3751	3	3751	3	2,000.00
04/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2893	2	2893	2	2,000.00
04/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	1418	1	1418	1	2,000.00
04/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	4029	3	4029	3	0.00
04/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	10943	10	10943	10	0.00
04/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	4070	3	4070	3	0.00
04/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	4110	3	4110	3	0.00
04/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	9919	9	9919	9	0.00
04/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1161	1	1161	1	2,000.00
04/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	3654	4	3654	4	0.00
04/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	3619	4	3619	4	0.00
04/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	4877	6	4877	6	0.00
04/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	7492	8	7492	8	0.00
04/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	907	1	907	1	2,000.00
04/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	3690	4	3690	4	0.00
04/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	3945	4	3945	4	0.00
04/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	6184	7	6184	7	0.00
04/03/2020	2040 On 04-February-21			Bond Future	10.35	87.7231	10.3453	87.7231	0.00
04/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	11052	10	11052	10	0.00
04/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	3626	3	3626	3	800.00
04/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	4885	4	4885	4	0.00
04/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	2117	1	2117	1	800.00
04/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	4925	4	4925	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	4846	4	4846	4	0.00
04/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	4436	5	4436	5	0.00
04/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	4401	5	4401	5	0.00
04/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1477	1	1477	1	800.00
04/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	8258	9	8258	9	0.00
04/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	5733	6	5733	6	0.00
04/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	4366	5	4366	5	0.00
04/03/2020	2044 On 07-May-20			Bond Future	10.17	88.4524	10.1686	88.4524	78,346.00
04/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	874	0	874	0	0.00
04/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	5496	4	5496	4	0.00
04/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	925	0	925	0	0.00
04/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	172	0	172	0	100.00
04/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	1443	1	1443	1	100.00
04/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	129	0	129	0	556.00
04/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	899	0	899	0	0.00
04/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	1213	1	1213	1	556.00
04/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	6778	6	6778	6	0.00
04/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	7211	6	7211	6	0.00
04/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	271	0	271	0	129.00
04/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	1409	1	1409	1	129.00
04/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	2966	4	2966	4	0.00
04/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	7891	9	7891	9	0.00
04/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	3313	4	3313	4	0.00
04/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	3917	5	3917	5	0.00
04/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	417	1	417	1	556.00
04/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	363	0	363	0	100.00
04/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	3976	5	3976	5	0.00
04/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	6318	7	6318	7	0.00
04/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	3013	4	3013	4	0.00
04/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	630	1	630	1	129.00
04/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	7296	9	7296	9	0.00
04/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	3859	5	3859	5	0.00
04/03/2020	2044 On 06-August-20			Bond Future	10.25	85.6441	10.2537	85.6441	500.00
04/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1817	1	1817	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	672	0	672	0	602.00
04/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	2212	2	2212	2	602.00
04/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	305	0	305	0	140.00
04/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	1252	1	1252	1	140.00
04/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1880	1	1880	1	0.00
04/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	6473	5	6473	5	0.00
04/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1848	1	1848	1	0.00
04/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	7345	6	7345	6	0.00
04/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	11046	12	11046	12	0.00
04/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	6123	7	6123	7	0.00
04/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	4894	6	4894	6	0.00
04/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	4945	6	4945	6	0.00
04/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1430	2	1430	2	140.00
04/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1182	1	1182	1	602.00
04/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	4402	5	4402	5	0.00
04/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	8178	9	8178	9	0.00
04/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	4997	6	4997	6	0.00
04/03/2020	2044 On 05-November-20			Bond Future	10.34	87.1402	10.3351	87.1402	0.00
04/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1833	1	1833	1	1,815.00
04/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	2561	2	2561	2	0.00
04/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	8945	8	8945	8	0.00
04/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	3955	3	3955	3	0.00
04/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	9212	8	9212	8	0.00
04/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	2594	2	2594	2	568.00
04/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	4035	3	4035	3	0.00
04/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	2832	2	2832	2	525.00
04/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	1003	1	1003	1	525.00
04/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	7837	7	7837	7	0.00
04/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	438	0	438	0	1,815.00
04/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	2763	2	2763	2	1,815.00
04/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3995	3	3995	3	0.00
04/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	7269	6	7269	6	0.00
04/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	925	1	925	1	568.00
04/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	3843	4	3843	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	5165	6	5165	6	0.00
04/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	1766	2	1766	2	1,815.00
04/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1396	1	1396	1	1,815.00
04/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	13129	14	13129	14	0.00
04/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	3880	4	3880	4	0.00
04/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	5258	6	5258	6	0.00
04/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	9307	10	9307	10	0.00
04/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	9681	11	9681	11	0.00
04/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	5545	6	5545	6	0.00
04/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	6817	8	6817	8	0.00
04/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	1956	2	1956	2	525.00
04/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	3917	4	3917	4	0.00
04/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1460	2	1460	2	568.00
04/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	5496	6	5496	6	0.00
04/03/2020	2044 On 04-February-21			Bond Future	10.42	84.2960	10.4227	84.2960	0.00
04/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	4451	3	4451	3	0.00
04/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	4527	4	4527	4	0.00
04/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	2208	2	2208	2	405.00
04/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	4489	3	4489	3	0.00
04/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	4226	3	4226	3	0.00
04/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	3348	2	3348	2	0.00
04/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	6476	5	6476	5	0.00
04/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	4969	5	4969	5	0.00
04/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	5246	6	5246	6	405.00
04/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	8360	9	8360	9	0.00
04/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	3395	4	3395	4	405.00
04/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	5008	5	5008	5	0.00
04/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	6347	7	6347	7	0.00
04/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	4930	5	4930	5	0.00
04/03/2020	2046 On 07-May-20			Bond Future	106.45	106.3584	106.4536	106.3584	14,000.00
04/03/2020	2046 On 06-August-20			Bond Future	108.38	108.2806	108.3777	108.2806	0.00
04/03/2020	2046 On 05-November-20			Bond Future	108.50	108.4014	108.5007	108.4014	0.00
04/03/2020	2046 On 04-February-21			Bond Future	110.44	110.3403	110.4419	110.3403	0.00
04/03/2020	2050 On 07-May-20			Bond Future	110.42	109.3548	110.4223	109.3548	12,808.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	2050 On 06-August-20			Bond Future	110.54	109.4501	110.5370	109.4501	0.00
04/03/2020	2050 On 05-November-20			Bond Future	112.49	111.3882	112.4949	111.3882	0.00
04/03/2020	2050 On 04-February-21			Bond Future	112.59	111.4595	112.5863	111.4595	0.00
04/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	AL37 On 07-May-20			Index Future	710.40	703.4880	710.3960	703.4880	0.00
04/03/2020	AL37 On 06-August-20			Index Future	722.93	715.8950	722.9250	715.8950	0.00
04/03/2020	AL37 On 05-November-20			Index Future	735.70	728.5470	735.7010	728.5470	0.00
04/03/2020	AL37 On 04-February-21			Index Future	748.70	741.4190	748.7010	741.4190	0.00
04/03/2020	AL7T On 07-May-20			Index Future	815.25	803.7410	815.2540	803.7410	0.00
04/03/2020	AL7T On 06-August-20			Index Future	829.63	817.9160	829.6320	817.9160	0.00
04/03/2020	AL7T On 05-November-20			Index Future	844.30	832.3700	844.2950	832.3700	0.00
04/03/2020	AL7T On 04-February-21			Index Future	859.21	847.0770	859.2140	847.0770	0.00
04/03/2020	ALBI On 07-May-20			Index Future	724.17	714.9700	724.1680	714.9700	222.00
04/03/2020	ALBI On 06-August-20			Index Future	736.94	727.5800	736.9400	727.5800	0.00
04/03/2020	ALBI On 05-November-20			Index Future	749.96	740.4370	749.9640	740.4370	0.00
04/03/2020	ALBI On 04-February-21			Index Future	763.22	753.5200	763.2160	753.5200	0.00
04/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2020	ES33 On 07-May-20			Bond Future	10.95	76.2130	10.9498	76.2130	350.00
04/03/2020	ES33 On 06-August-20			Bond Future	11.08	77.5717	11.0756	77.5717	0.00
04/03/2020	ES33 On 05-November-20			Bond Future	11.21	75.1363	11.2069	75.1363	0.00
04/03/2020	ES33 On 04-February-21			Bond Future	11.35	76.4626	11.3494	76.4626	0.00
04/03/2020	ES42 On 07-May-20			Bond Future	11.29	76.7653	11.2907	76.7653	4,919.00
04/03/2020	ES42 On 06-August-20			Bond Future	11.41	78.1338	11.4131	78.1338	0.00
04/03/2020	ES42 On 05-November-20			Bond Future	11.54	75.2360	11.5396	75.2360	0.00
04/03/2020	ES42 On 04-February-21			Bond Future	11.67	76.5632	11.6720	76.5632	0.00
04/03/2020	GOVI On 07-May-20			GOVI	716.04	706.8810	716.0430	706.8810	1,176.00
04/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	39470	13	39470	13	0.00
04/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	39570	13	39570	13	0.00
04/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	39370	13	39370	13	0.00
04/03/2020	GOVI On 06-August-20			GOVI	728.67	719.3480	728.6710	719.3480	0.00
04/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	5310	0	5310	0	0.00
04/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	5410	0	5410	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	5510	0	5510	0	0.00
04/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	9	0	9	0.00
04/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	9	0	9	0.00
04/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	9	0	9	0.00
04/03/2020	GOVI On 05-November-20			GOVI	741.55	732.0600	741.5490	732.0600	0.00
04/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	37190	0	37190	0	0.00
04/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	37090	0	37090	0	0.00
04/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	36990	0	36990	0	0.00
04/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	6	0	6	0.00
04/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	6	0	6	0.00
04/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	6	0	6	0.00
04/03/2020	GOVI On 04-February-21			GOVI	754.65	744.9950	754.6530	744.9950	0.00
04/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	37030	0	37030	0	0.00
04/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	36930	0	36930	0	0.00
04/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	37130	0	37130	0	0.00
04/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	6	0	6	0.00
04/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	6	0	6	0.00
04/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	6	0	6	0.00
04/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2020	IGOV On 07-May-20			Index Future	262.65	261.4010	262.6510	261.4010	1,007.00
04/03/2020	IGOV On 06-August-20			Index Future	267.35	266.0750	267.3480	266.0750	0.00
04/03/2020	IGOV On 05-November-20			Index Future	272.14	270.8390	272.1350	270.8390	0.00
04/03/2020	IGOV On 04-February-21			Index Future	277.01	275.6860	277.0060	275.6860	0.00
04/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
04/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
04/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
04/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.16	95.2000	95.1600	95.2000	0.00
04/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.99	94.0400	93.9900	94.0400	0.00
04/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.74	92.8200	92.7400	92.8200	0.00
04/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.46	92.5700	92.4600	92.5700	0.00
04/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.26	94.4000	94.2600	94.4000	51.00
04/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.06	94.2100	94.0600	94.2100	0.00
04/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.86	95.0600	94.8600	95.0600	0.00
04/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.45	98.7100	98.4500	98.7100	0.00

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04/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.36	99.6900	99.3600	99.6900	0.00
04/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.29	92.6800	92.2900	92.6800	0.00
04/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.10	98.5400	98.1000	98.5400	0.00
04/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
04/03/2020	IS10 On 17-December-25			Interest Rate Swap	87.80	88.6300	87.8000	88.6300	0.00
04/03/2020	IS10 On 16-March-26			Interest Rate Swap	84.54	85.3900	84.5400	85.3900	0.00
04/03/2020	IS10 On 15-June-26			Interest Rate Swap	83.11	83.9800	83.1100	83.9800	0.00
04/03/2020	IS10 On 21-September-26			Interest Rate Swap	85.27	86.1300	85.2700	86.1300	0.00
04/03/2020	IS10 On 21-December-26			Interest Rate Swap	89.17	90.0000	89.1700	90.0000	0.00
04/03/2020	IS10 On 15-March-27			Interest Rate Swap	87.62	88.4600	87.6200	88.4600	0.00
04/03/2020	IS10 On 21-June-27			Interest Rate Swap	89.74	90.5700	89.7400	90.5700	0.00
04/03/2020	IS10 On 20-September-27			Interest Rate Swap	95.34	96.1400	95.3400	96.1400	0.00
04/03/2020	IS10 On 20-December-27			Interest Rate Swap	95.69	96.4900	95.6900	96.4900	0.00
04/03/2020	IS10 On 22-March-28			Interest Rate Swap	88.94	89.7500	88.9400	89.7500	0.00
04/03/2020	IS10 On 20-June-28			Interest Rate Swap	96.42	97.2000	96.4200	97.2000	0.00
04/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
04/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2020	R023 On 07-May-20			Bond Future	6.02	105.5133	6.0185	105.5133	67,917.00
04/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	2294	2	2294	2	0.00
04/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	2269	2	2269	2	0.00
04/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	2318	2	2318	2	0.00
04/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	22	0	22	0	0.00
04/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	21	0	21	0	0.00
04/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	21	0	21	0	0.00
04/03/2020	R023 On 06-August-20			Bond Future	5.89	107.3943	5.8870	107.3943	0.00
04/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	3273	3	3273	3	0.00
04/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	3317	3	3317	3	0.00
04/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	3295	3	3295	3	0.00
04/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	38	0	38	0	0.00
04/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	39	0	39	0	0.00
04/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	40	0	40	0	0.00
04/03/2020	R023 On 05-November-20			Bond Future	5.74	105.3424	5.7424	105.3424	0.00
04/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3708	3	3708	3	0.00
04/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3688	3	3688	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3728	3	3728	3	0.00
04/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	33	0	33	0	0.00
04/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	32	0	32	0	0.00
04/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	32	0	32	0	0.00
04/03/2020	R023 On 04-February-21			Bond Future	5.56	107.2024	5.5630	107.2024	0.00
04/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1744	1	1744	1	0.00
04/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1776	1	1776	1	0.00
04/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1760	1	1760	1	0.00
04/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	265	0	265	0	0.00
04/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	268	0	268	0	0.00
04/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	262	0	262	0	0.00
04/03/2020	R035 On 07-May-20			Bond Future	9.79	93.3877	9.7854	93.3877	118,037.00
04/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	278	0	278	0	5,000.00
04/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	898	0	898	0	0.00
04/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	2174	1	2174	1	7,500.00
04/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	1786	1	1786	1	5,000.00
04/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	924	0	924	0	0.00
04/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	5890	5	5890	5	0.00
04/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	6963	6	6963	6	0.00
04/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	950	0	950	0	0.00
04/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	1116	1	1116	1	7,500.00
04/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1899	1	1899	1	3,530.00
04/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	353	0	353	0	3,530.00
04/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	4953	6	4953	6	0.00
04/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	3154	4	3154	4	0.00
04/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	2867	4	2867	4	0.00
04/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	2046	3	2046	3	0.00
04/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	3254	4	3254	4	0.00
04/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	1702	2	1702	2	0.00
04/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	1938	3	1938	3	0.00
04/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	262	0	262	0	5,000.00
04/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	385	1	385	1	3,530.00
04/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	3204	4	3204	4	0.00
04/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	5431	7	5431	7	0.00

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04/03/2020	R035 On 06-August-20			Bond Future	9.87	95.0526	9.8665	95.0526	410.00
04/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	783	0	783	0	500.00
04/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	632	0	632	0	24,761.00
04/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	3174	2	3174	2	0.00
04/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	2274	2	2274	2	500.00
04/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	5535	4	5535	4	0.00
04/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	3213	2	3213	2	0.00
04/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	368	0	368	0	3,000.00
04/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	3135	2	3135	2	0.00
04/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	2756	3	2756	3	0.00
04/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	8961	10	8961	10	0.00
04/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	2822	3	2822	3	0.00
04/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	1461	2	1461	2	500.00
04/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	7205	8	7205	8	0.00
04/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	2789	3	2789	3	0.00
04/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	3707	4	3707	4	0.00
04/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	6641	8	6641	8	0.00
04/03/2020	R035 On 05-November-20			Bond Future	9.95	92.2146	9.9531	92.2146	0.00
04/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	5039	4	5039	4	0.00
04/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	5082	4	5082	4	0.00
04/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	4996	4	4996	4	0.00
04/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	2444	3	2444	3	0.00
04/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	2420	3	2420	3	0.00
04/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	2395	3	2395	3	0.00
04/03/2020	R035 On 04-February-21			Bond Future	10.05	93.8426	10.0474	93.8426	0.00
04/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	4573	4	4573	4	0.00
04/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	4280	3	4280	3	0.00
04/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	4244	3	4244	3	0.00
04/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	4208	3	4208	3	0.00
04/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	8928	8	8928	8	0.00
04/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	4225	5	4225	5	0.00
04/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	4259	5	4259	5	0.00
04/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	3931	4	3931	4	650.00
04/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	1752	2	1752	2	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	4192	5	4192	5	0.00
04/03/2020	R186 On 07-May-20			Bond Future	7.85	116.3930	7.8472	116.3930	85,287.00
04/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	2016	1	2016	1	0.00
04/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	3776	3	3776	3	0.00
04/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	5847	5	5847	5	0.00
04/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	2053	1	2053	1	0.00
04/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	1416	1	1416	1	0.00
04/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	2801	2	2801	2	0.00
04/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	1980	1	1980	1	0.00
04/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	677	0	677	0	0.00
04/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	761	1	761	1	0.00
04/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	2049	3	2049	3	0.00
04/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	77	0	77	0	0.00
04/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	725	1	725	1	0.00
04/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	1126	2	1126	2	2,500.00
04/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	449	1	449	1	0.00
04/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	251	0	251	0	23,172.00
04/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	742	1	742	1	0.00
04/03/2020	R186 On 06-August-20			Bond Future	7.88	113.1651	7.8840	113.1651	1,870.00
04/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	3508	2	3508	2	0.00
04/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	3067	2	3067	2	0.00
04/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	3546	3	3546	3	0.00
04/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	3470	2	3470	2	0.00
04/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	973	1	973	1	0.00
04/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1140	1	1140	1	3,150.00
04/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	944	1	944	1	0.00
04/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	958	1	958	1	0.00
04/03/2020	R186 On 05-November-20			Bond Future	7.92	115.1424	7.9222	115.1424	0.00
04/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	4581	4	4581	4	0.00
04/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	4542	4	4542	4	0.00
04/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	4504	4	4504	4	0.00
04/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	3423	3	3423	3	3,500.00
04/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	7032	6	7032	6	0.00
04/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1943	1	1943	1	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1303	2	1303	2	0.00
04/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	2366	3	2366	3	0.00
04/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	881	1	881	1	0.00
04/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	419	0	419	0	3,500.00
04/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	892	1	892	1	0.00
04/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	870	1	870	1	0.00
04/03/2020	R186 On 04-February-21			Bond Future	7.97	111.8736	7.9660	111.8736	0.00
04/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	3020	2	3020	2	0.00
04/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	3049	2	3049	2	0.00
04/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	3078	2	3078	2	0.00
04/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2094	2	2094	2	0.00
04/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2074	2	2074	2	0.00
04/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2114	3	2114	3	0.00
04/03/2020	R197 On 07-May-20			Bond Future	310.33	308.4252	310.3252	308.4252	2,507.00
04/03/2020	R197 On 06-August-20			Bond Future	308.14	306.2032	308.1379	306.2032	0.00
04/03/2020	R197 On 05-November-20			Bond Future	313.60	311.6251	313.5953	311.6251	0.00
04/03/2020	R197 On 04-February-21			Bond Future	311.21	309.2009	311.2077	309.2009	0.00
04/03/2020	R202 On 07-May-20			Bond Future	226.58	226.5761	226.5763	226.5761	8,502.00
04/03/2020	R202 On 06-August-20			Bond Future	226.53	226.5300	226.5305	226.5300	0.00
04/03/2020	R202 On 05-November-20			Bond Future	230.54	230.5413	230.5428	230.5413	0.00
04/03/2020	R202 On 04-February-21			Bond Future	230.42	230.4171	230.4196	230.4171	0.00
04/03/2020	R208 On 07-May-20			Bond Future	5.78	101.5551	5.7840	101.5551	17,475.00
04/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	841	1	841	1	0.00
04/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	850	1	850	1	0.00
04/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	832	1	832	1	0.00
04/03/2020	R208 On 06-August-20			Bond Future	5.23	103.3656	5.2286	103.3656	0.00
04/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	251	0	251	0	0.00
04/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	256	0	256	0	0.00
04/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	246	0	246	0	0.00
04/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	46	0	46	0	0.00
04/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	45	0	45	0	0.00

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04/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	44	0	44	0	0.00
04/03/2020	R208 On 05-November-20			Bond Future	3.99	101.7700	3.9929	101.7700	0.00
04/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	318	0	318	0	0.00
04/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	315	0	315	0	0.00
04/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	311	0	311	0	0.00
04/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	11	0	11	0	0.00
04/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	11	0	11	0	0.00
04/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	11	0	11	0	0.00
04/03/2020	R209 On 07-May-20			Bond Future	9.84	71.0398	9.8384	71.0398	69,389.00
04/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	720	0	720	0	0.00
04/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	759	0	759	0	0.00
04/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	739	0	739	0	0.00
04/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	3164	4	3164	4	0.00
04/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	3118	4	3118	4	0.00
04/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	3210	4	3210	4	0.00
04/03/2020	R209 On 06-August-20			Bond Future	9.92	72.3063	9.9153	72.3063	200.00
04/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	35975	37	35975	37	0.00
04/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	36084	37	36084	37	0.00
04/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	35867	37	35867	37	0.00
04/03/2020	R209 On 05-November-20			Bond Future	9.99	70.4198	9.9938	70.4198	0.00
04/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	3156	2	3156	2	0.00
04/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	3219	2	3219	2	0.00
04/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	3187	2	3187	2	0.00
04/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3089	4	3089	4	0.00
04/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3060	3	3060	3	0.00
04/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3118	4	3118	4	0.00
04/03/2020	R209 On 04-February-21			Bond Future	10.08	71.6627	10.0771	71.6627	0.00
04/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	3864	3	3864	3	0.00
04/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	3896	3	3896	3	0.00
04/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	3833	3	3833	3	0.00
04/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	3696	4	3696	4	0.00

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04/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	3668	4	3668	4	0.00
04/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	3639	4	3639	4	0.00
04/03/2020	R210 On 07-May-20			Bond Future	187.30	186.6318	187.2993	186.6318	1,935.00
04/03/2020	R210 On 06-August-20			Bond Future	190.68	190.0049	190.6847	190.0049	0.00
04/03/2020	R210 On 05-November-20			Bond Future	191.34	190.6460	191.3386	190.6460	0.00
04/03/2020	R210 On 04-February-21			Bond Future	194.76	194.0561	194.7620	194.0561	0.00
04/03/2020	R212 On 07-May-20			Bond Future	165.67	165.1088	165.6672	165.1088	6,719.00
04/03/2020	R212 On 06-August-20			Bond Future	166.37	165.7971	166.3657	165.7971	0.00
04/03/2020	R212 On 05-November-20			Bond Future	169.31	168.7329	169.3122	168.7329	0.00
04/03/2020	R212 On 04-February-21			Bond Future	170.01	169.4215	170.0120	169.4215	0.00
04/03/2020	R213 On 07-May-20			Bond Future	9.14	85.6242	9.1411	85.6242	15,444.00
04/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	1185	1	1185	1	0.00
04/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	1238	1	1238	1	0.00
04/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	1211	1	1211	1	0.00
04/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	2053	3	2053	3	0.00
04/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	1982	3	1982	3	0.00
04/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	2017	3	2017	3	0.00
04/03/2020	R213 On 06-August-20			Bond Future	9.21	87.1507	9.2082	87.1507	300.00
04/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	2678	2	2678	2	0.00
04/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	2744	2	2744	2	0.00
04/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	2711	2	2711	2	0.00
04/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	2162	3	2162	3	0.00
04/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	2136	3	2136	3	0.00
04/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	2189	3	2189	3	0.00
04/03/2020	R213 On 05-November-20			Bond Future	9.28	85.1252	9.2814	85.1252	0.00
04/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	3880	3	3880	3	0.00
04/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	3915	3	3915	3	0.00
04/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	3951	3	3951	3	0.00
04/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2045	2	2045	2	0.00
04/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2088	2	2088	2	0.00
04/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2066	2	2066	2	0.00
04/03/2020	R213 On 04-February-21			Bond Future	9.36	86.6281	9.3622	86.6281	0.00
04/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	3558	3	3558	3	0.00
04/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	3527	3	3527	3	0.00

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04/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	3497	3	3497	3	0.00
04/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	3309	4	3309	4	0.00
04/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	3336	4	3336	4	0.00
04/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	3282	4	3282	4	0.00
04/03/2020	R214 On 07-May-20			Bond Future	10.04	69.5422	10.0360	69.5422	17,287.00
04/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	990	1	990	1	0.00
04/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	1015	1	1015	1	0.00
04/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	966	1	966	1	0.00
04/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	270	0	270	0	1,250.00
04/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	1399	1	1399	1	1,250.00
04/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	4434	3	4434	3	0.00
04/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	2228	3	2228	3	0.00
04/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	2872	4	2872	4	0.00
04/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	5273	6	5273	6	0.00
04/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	545	1	545	1	1,250.00
04/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	2828	3	2828	3	0.00
04/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	2785	3	2785	3	0.00
04/03/2020	R214 On 06-August-20			Bond Future	10.11	70.7820	10.1103	70.7820	300.00
04/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	2350	2	2350	2	0.00
04/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	2381	2	2381	2	0.00
04/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	2412	2	2412	2	0.00
04/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	3194	4	3194	4	0.00
04/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	3263	4	3263	4	0.00
04/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	3228	4	3228	4	0.00
04/03/2020	R214 On 05-November-20			Bond Future	10.19	68.7238	10.1887	68.7238	0.00
04/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	3552	3	3552	3	0.00
04/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	3586	3	3586	3	0.00
04/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	3519	3	3519	3	0.00
04/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	3194	4	3194	4	0.00
04/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3164	4	3164	4	0.00
04/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3135	3	3135	3	0.00
04/03/2020	R214 On 04-February-21			Bond Future	10.27	69.9371	10.2733	69.9371	0.00
04/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	4068	3	4068	3	0.00
04/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	4133	3	4133	3	0.00

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04/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	4100	3	4100	3	0.00
04/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	3808	4	3808	4	0.00
04/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	3779	4	3779	4	0.00
04/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	3838	4	3838	4	0.00
04/03/2020	R248 On 07-May-20			Bond Future	10.15	87.4028	10.1480	87.4028	91,605.00
04/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	876	0	876	0	0.00
04/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	5076	4	5076	4	0.00
04/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	930	0	930	0	0.00
04/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	2413	2	2413	2	0.00
04/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	684	0	684	0	300.00
04/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	903	0	903	0	0.00
04/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	4010	5	4010	5	0.00
04/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	1989	3	1989	3	300.00
04/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	4580	6	4580	6	0.00
04/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	4071	5	4071	5	0.00
04/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	752	1	752	1	300.00
04/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	3950	5	3950	5	0.00
04/03/2020	R248 On 06-August-20			Bond Future	10.23	88.9611	10.2255	88.9611	400.00
04/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	554	0	554	0	20,640.00
04/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	3108	2	3108	2	0.00
04/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	3192	2	3192	2	0.00
04/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	306	0	306	0	3,000.00
04/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	3150	2	3150	2	0.00
04/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	3437	4	3437	4	0.00
04/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	3398	4	3398	4	0.00
04/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	11280	13	11280	13	0.00
04/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	3477	4	3477	4	0.00
04/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	9102	10	9102	10	0.00
04/03/2020	R248 On 05-November-20			Bond Future	10.31	86.0800	10.3070	86.0800	0.00
04/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2968	2	2968	2	0.00
04/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2933	2	2933	2	0.00
04/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2897	2	2897	2	0.00
04/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	5188	6	5188	6	0.00
04/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	5236	6	5236	6	0.00

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04/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5141	6	5141	6	0.00
04/03/2020	R248 On 04-February-21			Bond Future	10.39	87.5996	10.3949	87.5996	0.00
04/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	5075	4	5075	4	0.00
04/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	5116	4	5116	4	0.00
04/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	5157	4	5157	4	0.00
04/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	4495	5	4495	5	0.00
04/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	4568	5	4568	5	0.00
04/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	4531	5	4531	5	0.00