



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	2025 On 07-May-20			Bond Future	133.46	133.4508	133.4561	133.4508	2,087.00
06/04/2020	2025 On 06-August-20			Bond Future	134.06	134.0579	134.0608	134.0579	0.00
06/04/2020	2025 On 05-November-20			Bond Future	136.18	136.1788	136.1817	136.1788	0.00
06/04/2020	2025 On 04-February-21			Bond Future	136.83	136.8243	136.8252	136.8243	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
06/04/2020	2029 On 07-May-20			Bond Future	95.74	96.5120	95.7442	96.5120	2,571.00
06/04/2020	2029 On 06-August-20			Bond Future	97.26	98.0403	97.2600	98.0403	0.00
06/04/2020	2029 On 05-November-20			Bond Future	97.65	98.4491	97.6547	98.4491	0.00
06/04/2020	2029 On 04-February-21			Bond Future	99.21	100.0208	99.2140	100.0208	0.00
06/04/2020	2030 On 07-May-20			Bond Future	11.38	82.1952	11.3759	82.1952	102,849.00
06/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
06/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
06/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	14465	15	14465	15	0.00
06/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	13783	14	13783	14	5,820.00
06/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	14528	15	14528	15	0.00
06/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	14092	15	14092	15	5,820.00
06/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	16615	17	16615	17	0.00
06/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	12015	12	12015	12	0.00
06/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	14403	15	14403	15	0.00
06/04/2020	2030 On 06-August-20			Bond Future	11.59	79.4683	11.5892	79.4683	2,200.00
06/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	16	0	16	0	450.00
06/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	2	0	2	0	800.00
06/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	9	0	9	0	800.00
06/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	18	0	18	0	0.00
06/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	627	1	627	1	470.00
06/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	170	0	170	0	470.00
06/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	44	0	44	0	0.00
06/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	19	0	19	0	0.00
06/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	24	0	24	0	323.00
06/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	3	0	3	0	323.00
06/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	18	0	18	0	0.00
06/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	680	1	680	1	0.00
06/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	188	0	188	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
06/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	98	0	98	0	450.00
06/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	11588	12	11588	12	800.00
06/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	13389	14	13389	14	0.00
06/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	8421	9	8421	9	0.00
06/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	13448	14	13448	14	0.00
06/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	17108	18	17108	18	0.00
06/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	4903	5	4903	5	0.00
06/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	12860	13	12860	13	0.00
06/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	8164	9	8164	9	0.00
06/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	9749	10	9749	10	0.00
06/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	13508	14	13508	14	0.00
06/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	14887	15	14887	15	0.00
06/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	17992	18	17992	18	0.00
06/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	5111	6	5111	6	0.00
06/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	13745	14	13745	14	0.00
06/04/2020	2030 On 05-November-20			Bond Future	11.80	80.7071	11.7963	80.7071	0.00
06/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	205	0	205	0	0.00
06/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	53	0	53	0	3,000.00
06/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	18	0	18	0	1,000.00
06/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	76	0	76	0	1,000.00
06/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	42	0	42	0	3,000.00
06/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	140	0	140	0	0.00
06/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	303	0	303	0	0.00
06/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	19	0	19	0	14,160.00
06/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	54	0	54	0	14,160.00
06/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	108	0	108	0	3,000.00
06/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	703	1	703	1	0.00
06/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	75	0	75	0	15,947.00
06/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	618	1	618	1	0.00
06/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	145	0	145	0	0.00
06/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	28	0	28	0	15,947.00
06/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	11	0	11	0	3,000.00
06/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	406	0	406	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
06/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	142	0	142	0	0.00
06/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	12750	13	12750	13	0.00
06/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	7762	8	7762	8	15,947.00
06/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	16489	17	16489	17	0.00
06/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	13586	14	13586	14	0.00
06/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	10208	11	10208	11	14,160.00
06/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	18744	19	18744	19	0.00
06/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	14726	15	14726	15	0.00
06/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	12640	13	12640	13	0.00
06/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	7319	8	7319	8	3,000.00
06/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	17698	18	17698	18	0.00
06/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	15718	16	15718	16	0.00
06/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	9214	10	9214	10	1,000.00
06/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	12695	13	12695	13	0.00
06/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	20378	21	20378	21	0.00
06/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	14668	15	14668	15	0.00
06/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	18868	19	18868	19	0.00
06/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	11506	12	11506	12	3,000.00
06/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	15777	16	15777	16	0.00
06/04/2020	2030 On 04-February-21			Bond Future	12.02	77.9706	12.0243	77.9706	0.00
06/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	39	0	39	0	1,000.00
06/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	146	0	146	0	0.00
06/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	135	0	135	0	1,000.00
06/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	39	0	39	0	800.00
06/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	144	0	144	0	0.00
06/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	90	0	90	0	800.00
06/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	573	1	573	1	0.00
06/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	141	0	141	0	0.00
06/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	15105	16	15105	16	0.00
06/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	19532	20	19532	20	0.00
06/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	14882	15	14882	15	0.00
06/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	9570	10	9570	10	1,800.00
06/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	16576	17	16576	17	0.00

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06/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	14938	15	14938	15	0.00
06/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	19471	20	19471	20	0.00
06/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	14827	15	14827	15	0.00
06/04/2020	2032 On 07-May-20			Bond Future	11.79	78.1145	11.7878	78.1145	79,037.00
06/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
06/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
06/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	15679	16	15679	16	0.00
06/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	15611	16	15611	16	0.00
06/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	18179	19	18179	19	0.00
06/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	15543	16	15543	16	0.00
06/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	13268	14	13268	14	3,000.00
06/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	14866	15	14866	15	0.00
06/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	13532	14	13532	14	0.00
06/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	16918	17	16918	17	0.00
06/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	15748	16	15748	16	0.00
06/04/2020	2032 On 06-August-20			Bond Future	11.99	79.3321	11.9941	79.3321	300.00
06/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	48	0	48	0	0.00
06/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	13	0	13	0	0.00
06/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	1	0	800.00
06/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	8	0	8	0	800.00
06/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	13	0	13	0	0.00
06/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	14	0	14	0	0.00
06/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	14692	15	14692	15	0.00
06/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	14822	15	14822	15	0.00
06/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	19288	20	19288	20	0.00
06/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	15876	16	15876	16	0.00

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06/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	14757	15	14757	15	0.00
06/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	11903	12	11903	12	800.00
06/04/2020	2032 On 05-November-20			Bond Future	12.20	76.4144	12.2031	76.4144	0.00
06/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	133	0	133	0	0.00
06/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	839	1	839	1	0.00
06/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	937	1	937	1	0.00
06/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	38	0	38	0	3,000.00
06/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	101	0	101	0	3,000.00
06/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	74	0	74	0	1,000.00
06/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	135	0	135	0	0.00
06/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	26	0	26	0	1,000.00
06/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	131	0	131	0	0.00
06/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	13940	14	13940	14	0.00
06/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	18013	19	18013	19	0.00
06/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	19151	20	19151	20	0.00
06/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6864	7	6864	7	1,000.00
06/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	13819	14	13819	14	0.00
06/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	15869	16	15869	16	0.00
06/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	14800	15	14800	15	0.00
06/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	13879	14	13879	14	0.00
06/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	7269	8	7269	8	3,000.00
06/04/2020	2032 On 04-February-21			Bond Future	12.43	77.6164	12.4270	77.6164	0.00
06/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	42	0	42	0	800.00
06/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	163	0	163	0	0.00
06/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	99	0	99	0	800.00
06/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	168	0	168	0	0.00
06/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	791	1	791	1	0.00
06/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	166	0	166	0	0.00
06/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	15767	16	15767	16	0.00
06/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	17817	18	17817	18	0.00
06/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	15706	16	15706	16	0.00
06/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	9222	10	9222	10	800.00
06/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	15827	16	15827	16	0.00

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06/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	21098	22	21098	22	0.00
06/04/2020	2033 On 07-May-20			Bond Future	93.52	93.5202	93.5244	93.5202	7,089.00
06/04/2020	2033 On 06-August-20			Bond Future	95.01	95.0012	95.0052	95.0012	0.00
06/04/2020	2033 On 05-November-20			Bond Future	95.29	95.2844	95.2868	95.2844	0.00
06/04/2020	2033 On 04-February-21			Bond Future	96.81	96.8058	96.8082	96.8058	0.00
06/04/2020	2037 On 07-May-20			Bond Future	12.10	76.3268	12.1009	76.3268	85,621.00
06/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	16444	17	16444	17	0.00
06/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	13524	14	13524	14	0.00
06/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	16598	17	16598	17	0.00
06/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	15757	16	15757	16	0.00
06/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	16521	17	16521	17	0.00
06/04/2020	2037 On 06-August-20			Bond Future	12.30	73.2578	12.2995	73.2578	300.00
06/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	14	0	14	0	0.00
06/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	14	0	14	0	0.00
06/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	13	0	13	0	0.00
06/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	15613	16	15613	16	0.00
06/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	15540	16	15540	16	0.00
06/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	15466	16	15466	16	0.00
06/04/2020	2037 On 05-November-20			Bond Future	12.49	74.3999	12.4900	74.3999	0.00
06/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	150	0	150	0	0.00
06/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	145	0	145	0	0.00
06/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	148	0	148	0	0.00
06/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	14485	15	14485	15	0.00
06/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	14349	15	14349	15	0.00
06/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	14417	15	14417	15	0.00
06/04/2020	2037 On 04-February-21			Bond Future	12.70	71.3138	12.6971	71.3138	0.00
06/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	2003	2	2003	2	300.00
06/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	109	0	109	0	72.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	6984	7	6984	7	0.00
06/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	321	0	321	0	0.00
06/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	287	0	287	0	0.00
06/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	620	1	620	1	0.00
06/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	1882	2	1882	2	0.00
06/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	291	0	291	0	0.00
06/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	385	0	385	0	240.00
06/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	295	0	295	0	0.00
06/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	14833	15	14833	15	0.00
06/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	6249	7	6249	7	240.00
06/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	13618	14	13618	14	0.00
06/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	14963	15	14963	15	0.00
06/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	11397	12	11397	12	72.00
06/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1888	2	1888	2	300.00
06/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	14444	15	14444	15	72.00
06/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	14898	15	14898	15	0.00
06/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	19268	20	19268	20	0.00
06/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	5970	6	5970	6	0.00
06/04/2020	2038 On 07-May-20			Bond Future	109.10	109.1721	109.1017	109.1721	11,962.00
06/04/2020	2038 On 06-August-20			Bond Future	109.13	109.2064	109.1322	109.2064	0.00
06/04/2020	2038 On 05-November-20			Bond Future	110.86	110.9342	110.8588	110.9342	0.00
06/04/2020	2038 On 04-February-21			Bond Future	110.91	110.9855	110.9066	110.9855	0.00
06/04/2020	2040 On 07-May-20			Bond Future	12.12	78.8135	12.1191	78.8135	68,710.00
06/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	3595	3	3595	3	325.00
06/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
06/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
06/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1474	1	1474	1	325.00
06/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	17	0	17	0	450.00
06/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	449	0	449	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	13492	14	13492	14	0.00
06/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	16865	17	16865	17	0.00
06/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	2403	3	2403	3	0.00
06/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	992	1	992	1	0.00
06/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	6557	7	6557	7	0.00
06/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	15881	16	15881	16	0.00
06/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	16700	17	16700	17	0.00
06/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	18796	19	18796	19	0.00
06/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	14674	15	14674	15	0.00
06/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	238	0	238	0	0.00
06/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	16782	17	16782	17	0.00
06/04/2020	2040 On 06-August-20			Bond Future	12.31	75.5328	12.3130	75.5328	600.00
06/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	15	0	15	0	0.00
06/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	171	0	171	0	0.00
06/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	16	0	16	0	0.00
06/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	17	0	17	0	0.00
06/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	429	0	429	0	0.00
06/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	148	0	148	0	0.00
06/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	3	0	3	0	800.00
06/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	18	0	18	0	800.00
06/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	15242	16	15242	16	0.00
06/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	9982	10	9982	10	800.00
06/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	19292	20	19292	20	0.00
06/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	15555	16	15555	16	0.00
06/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	9580	10	9580	10	12,538.00
06/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	15633	16	15633	16	0.00
06/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	7016	7	7016	7	517.00
06/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	15476	16	15476	16	0.00
06/04/2020	2040 On 05-November-20			Bond Future	12.50	76.7104	12.4984	76.7104	0.00
06/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	45	0	45	0	2,000.00
06/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	83	0	83	0	2,000.00
06/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	26	0	26	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	154	0	154	0	0.00
06/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	134	0	134	0	2,000.00
06/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	1363	1	1363	1	0.00
06/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	157	0	157	0	0.00
06/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	1063	1	1063	1	0.00
06/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	160	0	160	0	0.00
06/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	7129	8	7129	8	2,000.00
06/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	14565	15	14565	15	0.00
06/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	14493	15	14493	15	0.00
06/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	16891	17	16891	17	0.00
06/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	20924	21	20924	21	0.00
06/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	6151	7	6151	7	2,000.00
06/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	14638	15	14638	15	0.00
06/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15152	16	15152	16	0.00
06/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	19027	20	19027	20	0.00
06/04/2020	2040 On 04-February-21			Bond Future	12.70	73.4102	12.7001	73.4102	0.00
06/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	1642	2	1642	2	0.00
06/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	194	0	194	0	800.00
06/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	328	0	328	0	0.00
06/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	70	0	70	0	500.00
06/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	82	0	82	0	800.00
06/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	332	0	332	0	0.00
06/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	1383	1	1383	1	0.00
06/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	254	0	254	0	500.00
06/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	323	0	323	0	0.00
06/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	15146	16	15146	16	0.00
06/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	8118	8	8118	8	500.00
06/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	16284	17	16284	17	0.00
06/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	22115	23	22115	23	0.00
06/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	21456	22	21456	22	0.00
06/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	17535	18	17535	18	0.00
06/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	15007	15	15007	15	0.00
06/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	15077	16	15077	16	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
06/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	7300	8	7300	8	800.00
06/04/2020	2044 On 07-May-20			Bond Future	12.15	75.7552	12.1472	75.7552	83,195.00
06/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	2	0	2	0	0.00
06/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
06/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
06/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
06/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
06/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
06/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	13	0	13	0	0.00
06/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
06/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
06/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	8	0	8	0	0.00
06/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	7291	8	7291	8	556.00
06/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	6808	7	6808	7	100.00
06/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	21405	22	21405	22	0.00
06/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	15742	16	15742	16	0.00
06/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	15166	16	15166	16	0.00
06/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	16661	17	16661	17	0.00
06/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	16745	17	16745	17	0.00
06/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	19690	20	19690	20	0.00
06/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	15248	16	15248	16	0.00
06/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	8779	9	8779	9	129.00
06/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	20767	21	20767	21	0.00
06/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	16577	17	16577	17	0.00
06/04/2020	2044 On 06-August-20			Bond Future	12.34	72.5521	12.3357	72.5521	3,339.00
06/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	1	0	1	0	602.00
06/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	8	0	8	0	0.00
06/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	12	0	12	0	602.00
06/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
06/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	4	0	4	0	140.00
06/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	8	0	8	0	0.00

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06/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	283	0	283	0	0.00
06/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	195	0	195	0	0.00
06/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	8	0	8	0	0.00
06/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	17161	18	17161	18	0.00
06/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	9208	10	9208	10	140.00
06/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	24797	25	24797	25	0.00
06/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	18930	19	18930	19	0.00
06/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	17078	17	17078	17	0.00
06/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8175	9	8175	9	602.00
06/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	17244	18	17244	18	0.00
06/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	16258	17	16258	17	0.00
06/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21563	22	21563	22	0.00
06/04/2020	2044 On 05-November-20			Bond Future	12.52	73.6832	12.5158	73.6832	0.00
06/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	40	0	40	0	1,815.00
06/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	157	0	157	0	0.00
06/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	70	0	70	0	0.00
06/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	881	1	881	1	0.00
06/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	163	0	163	0	0.00
06/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	943	1	943	1	0.00
06/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	72	0	72	0	568.00
06/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	13	0	13	0	568.00
06/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	554	1	554	1	0.00
06/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	15	0	15	0	525.00
06/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	654	1	654	1	0.00
06/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	4	0	4	0	1,815.00
06/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	80	0	80	0	1,815.00
06/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	160	0	160	0	0.00
06/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	84	0	84	0	525.00
06/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	22758	23	22758	23	0.00
06/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	14484	15	14484	15	0.00
06/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	17014	17	17014	17	0.00
06/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	16856	17	16856	17	0.00
06/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	9022	9	9022	9	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	7567	8	7567	8	1,815.00
06/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	27134	28	27134	28	0.00
06/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	14410	15	14410	15	0.00
06/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	23208	24	23208	24	0.00
06/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	17493	18	17493	18	0.00
06/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	19463	20	19463	20	0.00
06/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	9680	10	9680	10	525.00
06/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	7836	8	7836	8	568.00
06/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	14558	15	14558	15	0.00
06/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	17413	18	17413	18	0.00
06/04/2020	2044 On 04-February-21			Bond Future	12.71	70.4606	12.7115	70.4606	0.00
06/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	282	0	282	0	0.00
06/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	291	0	291	0	0.00
06/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	171	0	171	0	0.00
06/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	569	1	569	1	0.00
06/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	87	0	87	0	405.00
06/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	286	0	286	0	0.00
06/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	257	0	257	0	0.00
06/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	16113	17	16113	17	405.00
06/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	21075	21	21075	21	0.00
06/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	12323	13	12323	13	405.00
06/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	15602	16	15602	16	0.00
06/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	15674	16	15674	16	0.00
06/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	18006	18	18006	18	0.00
06/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	15529	16	15529	16	0.00
06/04/2020	2046 On 07-May-20			Bond Future	94.30	94.3000	94.3045	94.3000	15,286.00
06/04/2020	2046 On 06-August-20			Bond Future	95.80	95.7932	95.7975	95.7932	0.00
06/04/2020	2046 On 05-November-20			Bond Future	95.52	95.5138	95.5156	95.5138	0.00
06/04/2020	2046 On 04-February-21			Bond Future	97.04	97.0386	97.0406	97.0386	0.00
06/04/2020	2050 On 07-May-20			Bond Future	100.50	101.3471	100.4999	101.3471	15,776.00
06/04/2020	2050 On 06-August-20			Bond Future	100.21	101.0729	100.2094	101.0729	0.00
06/04/2020	2050 On 05-November-20			Bond Future	101.79	102.6720	101.7949	102.6720	0.00
06/04/2020	2050 On 04-February-21			Bond Future	101.50	102.3918	101.4980	102.3918	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
06/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	AL37 On 07-May-20			Index Future	632.90	630.1090	632.8970	630.1090	0.00
06/04/2020	AL37 On 06-August-20			Index Future	642.65	639.8250	642.6510	639.8250	0.00
06/04/2020	AL37 On 05-November-20			Index Future	652.77	649.9030	652.7720	649.9030	0.00
06/04/2020	AL37 On 04-February-21			Index Future	663.05	660.1300	663.0450	660.1300	0.00
06/04/2020	AL7T On 07-May-20			Index Future	696.11	691.7670	696.1110	691.7670	0.00
06/04/2020	AL7T On 06-August-20			Index Future	706.84	702.4340	706.8390	702.4340	0.00
06/04/2020	AL7T On 05-November-20			Index Future	717.97	713.4980	717.9710	713.4980	0.00
06/04/2020	AL7T On 04-February-21			Index Future	729.27	724.7260	729.2700	724.7260	0.00
06/04/2020	ALBI On 07-May-20			Index Future	628.10	624.7590	628.1000	624.7590	208.00
06/04/2020	ALBI On 06-August-20			Index Future	637.78	634.3920	637.7800	634.3920	0.00
06/04/2020	ALBI On 05-November-20			Index Future	647.82	644.3850	647.8240	644.3850	0.00
06/04/2020	ALBI On 04-February-21			Index Future	658.02	654.5250	658.0190	654.5250	0.00
06/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
06/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2020	ES33 On 07-May-20			Bond Future	13.08	65.9781	13.0810	65.9781	350.00
06/04/2020	ES33 On 06-August-20			Bond Future	13.33	67.0065	13.3263	67.0065	0.00
06/04/2020	ES33 On 05-November-20			Bond Future	13.58	64.2646	13.5765	64.2646	0.00
06/04/2020	ES33 On 04-February-21			Bond Future	13.85	65.2756	13.8483	65.2756	0.00
06/04/2020	ES42 On 07-May-20			Bond Future	13.26	66.1901	13.2644	66.1901	4,919.00
06/04/2020	ES42 On 06-August-20			Bond Future	13.50	67.2220	13.4980	67.2220	0.00
06/04/2020	ES42 On 05-November-20			Bond Future	13.74	64.0080	13.7382	64.0080	0.00
06/04/2020	ES42 On 04-February-21			Bond Future	13.99	65.0147	13.9902	65.0147	0.00
06/04/2020	GOVI On 07-May-20			GOVI	620.46	617.1520	620.4590	617.1520	1,180.00
06/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	995310	103	995310	103	0.00
06/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	995410	103	995410	103	0.00
06/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	995210	103	995210	103	0.00
06/04/2020	GOVI On 06-August-20			GOVI	630.02	626.6680	630.0200	626.6680	1.00
06/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	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
06/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	981100	101	981100	101	0.00
06/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	981000	101	981000	101	0.00
06/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	981200	101	981200	101	0.00
06/04/2020	GOVI On 05-November-20			GOVI	639.94	636.5390	639.9430	636.5390	0.00
06/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	979070	101	979070	101	0.00
06/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	978870	101	978870	101	0.00
06/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	978970	101	978970	101	0.00
06/04/2020	GOVI On 04-February-21			GOVI	650.01	646.5550	650.0140	646.5550	0.00
06/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
06/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	1009260	104	1009260	104	0.00
06/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	1009360	104	1009360	104	0.00
06/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	1009460	104	1009460	104	0.00
06/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2020	IGOV On 07-May-20			Index Future	249.01	248.9320	249.0050	248.9320	614.00
06/04/2020	IGOV On 06-August-20			Index Future	252.90	252.8320	252.9030	252.8320	0.00
06/04/2020	IGOV On 05-November-20			Index Future	256.95	256.8750	256.9470	256.8750	0.00
06/04/2020	IGOV On 04-February-21			Index Future	261.05	260.9770	261.0500	260.9770	0.00
06/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
06/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.66	94.7000	94.6600	94.7000	0.00
06/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.29	93.3700	93.2900	93.3700	0.00
06/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.98	92.1000	91.9800	92.1000	0.00
06/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.50	91.6400	91.5000	91.6400	0.00
06/04/2020	IS05 On 21-December-21			Interest Rate Swap	93.36	93.5300	93.3600	93.5300	51.00
06/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.46	93.6000	93.4600	93.6000	0.00
06/04/2020	IS05 On 21-June-22			Interest Rate Swap	94.28	94.4200	94.2800	94.4200	0.00
06/04/2020	IS05 On 20-September-22			Interest Rate Swap	98.04	98.2500	98.0400	98.2500	0.00
06/04/2020	IS05 On 20-December-22			Interest Rate Swap	99.16	99.4700	99.1600	99.4700	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
06/04/2020	IS05 On 22-March-23			Interest Rate Swap	92.33	92.7200	92.3300	92.7200	0.00
06/04/2020	IS05 On 20-June-23			Interest Rate Swap	98.48	98.9200	98.4800	98.9200	0.00
06/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/04/2020	IS10 On 17-December-25			Interest Rate Swap	93.02	93.8100	93.0200	93.8100	0.00
06/04/2020	IS10 On 16-March-26			Interest Rate Swap	90.31	91.1100	90.3100	91.1100	0.00
06/04/2020	IS10 On 15-June-26			Interest Rate Swap	89.42	90.2200	89.4200	90.2200	0.00
06/04/2020	IS10 On 21-September-26			Interest Rate Swap	91.95	92.7600	91.9500	92.7600	0.00
06/04/2020	IS10 On 21-December-26			Interest Rate Swap	96.31	97.1100	96.3100	97.1100	0.00
06/04/2020	IS10 On 15-March-27			Interest Rate Swap	95.42	96.2300	95.4200	96.2300	0.00
06/04/2020	IS10 On 21-June-27			Interest Rate Swap	97.79	98.5900	97.7900	98.5900	0.00
06/04/2020	IS10 On 20-September-27			Interest Rate Swap	103.69	104.4700	103.6900	104.4700	0.00
06/04/2020	IS10 On 20-December-27			Interest Rate Swap	104.40	105.1900	104.4000	105.1900	0.00
06/04/2020	IS10 On 22-March-28			Interest Rate Swap	98.17	98.9800	98.1700	98.9800	0.00
06/04/2020	IS10 On 20-June-28			Interest Rate Swap	105.85	106.6500	105.8500	106.6500	0.00
06/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2020	R023 On 07-May-20			Bond Future	7.40	102.2605	7.4041	102.2605	57,324.00
06/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	52	0	52	0	0.00
06/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	50	0	50	0	0.00
06/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	54	0	54	0	0.00
06/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	1347	1	1347	1	0.00
06/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	1324	1	1324	1	0.00
06/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	1300	1	1300	1	0.00
06/04/2020	R023 On 06-August-20			Bond Future	7.52	103.8543	7.5228	103.8543	0.00
06/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	495	0	495	0	0.00
06/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	514	0	514	0	0.00
06/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	504	0	504	0	0.00
06/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	1072	1	1072	1	0.00
06/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	1085	1	1085	1	0.00
06/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	1099	1	1099	1	0.00
06/04/2020	R023 On 05-November-20			Bond Future	7.66	101.5505	7.6611	101.5505	0.00
06/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	783	1	783	1	0.00
06/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	773	1	773	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
06/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	794	1	794	1	0.00
06/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	1213	1	1213	1	0.00
06/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	1202	1	1202	1	0.00
06/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	1192	1	1192	1	0.00
06/04/2020	R023 On 04-February-21			Bond Future	7.84	103.1482	7.8434	103.1482	0.00
06/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	175	0	175	0	0.00
06/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	180	0	180	0	0.00
06/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	177	0	177	0	0.00
06/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	3046	3	3046	3	0.00
06/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	3063	3	3063	3	0.00
06/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	3029	3	3029	3	0.00
06/04/2020	R035 On 07-May-20			Bond Future	12.03	79.7273	12.0302	79.7273	132,491.00
06/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
06/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
06/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	1	0	0.00
06/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	4	0	4	0	0.00
06/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
06/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
06/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
06/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	19138	20	19138	20	0.00
06/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	16742	17	16742	17	0.00
06/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	16288	17	16288	17	0.00
06/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	14798	15	14798	15	0.00
06/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	16894	17	16894	17	0.00
06/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	14065	15	14065	15	0.00
06/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	14577	15	14577	15	0.00
06/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	7841	8	7841	8	5,000.00
06/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	9033	9	9033	9	3,530.00
06/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	16818	17	16818	17	0.00

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06/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	19691	20	19691	20	0.00
06/04/2020	R035 On 06-August-20			Bond Future	12.23	80.9699	12.2287	80.9699	410.00
06/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
06/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	24,761.00
06/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	18	0	18	0	0.00
06/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	8	0	8	0	500.00
06/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	84	0	84	0	0.00
06/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	19	0	19	0	0.00
06/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
06/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	17	0	17	0	0.00
06/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	14539	15	14539	15	0.00
06/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	23570	24	23570	24	0.00
06/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	14681	15	14681	15	0.00
06/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	10986	11	10986	11	500.00
06/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	21550	22	21550	22	0.00
06/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	14610	15	14610	15	0.00
06/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	16418	17	16418	17	0.00
06/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	20836	21	20836	21	0.00
06/04/2020	R035 On 05-November-20			Bond Future	12.43	77.7402	12.4313	77.7402	0.00
06/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	209	0	209	0	0.00
06/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	213	0	213	0	0.00
06/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	206	0	206	0	0.00
06/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	13040	13	13040	13	0.00
06/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	12975	13	12975	13	0.00
06/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12911	13	12911	13	0.00
06/04/2020	R035 On 04-February-21			Bond Future	12.65	78.9631	12.6525	78.9631	0.00
06/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	245	0	245	0	0.00
06/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	218	0	218	0	0.00
06/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	214	0	214	0	0.00
06/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	211	0	211	0	0.00
06/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	900	1	900	1	0.00
06/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	16004	16	16004	16	0.00
06/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	16070	17	16070	17	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
06/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15411	16	15411	16	650.00
06/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	9532	10	9532	10	650.00
06/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	15937	16	15937	16	0.00
06/04/2020	R186 On 07-May-20			Bond Future	10.43	103.9522	10.4328	103.9522	86,321.00
06/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	1	0	1	0	0.00
06/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	11951	12	11951	12	0.00
06/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	14542	15	14542	15	0.00
06/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	7401	8	7401	8	0.00
06/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	11842	12	11842	12	0.00
06/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	12880	13	12880	13	2,500.00
06/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	10817	11	10817	11	0.00
06/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	9645	10	9645	10	23,160.00
06/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	11897	12	11897	12	0.00
06/04/2020	R186 On 06-August-20			Bond Future	10.66	100.2764	10.6629	100.2764	4,210.00
06/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	22	0	22	0	0.00
06/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	15	0	15	0	0.00
06/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	22	0	22	0	0.00
06/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	21	0	21	0	0.00
06/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	11156	12	11156	12	0.00
06/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	11721	12	11721	12	0.00
06/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	11053	11	11053	11	0.00
06/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	11104	12	11104	12	0.00
06/04/2020	R186 On 05-November-20			Bond Future	10.90	101.8395	10.9005	101.8395	0.00
06/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	139	0	139	0	0.00
06/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	137	0	137	0	0.00
06/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	134	0	134	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
06/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	78	0	78	0	3,500.00
06/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	363	0	363	0	0.00
06/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	29	0	29	0	3,500.00
06/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	12019	12	12019	12	0.00
06/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	14513	15	14513	15	0.00
06/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	10537	11	10537	11	0.00
06/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	7810	8	7810	8	3,500.00
06/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	10583	11	10583	11	0.00
06/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	10490	11	10490	11	0.00
06/04/2020	R186 On 04-February-21			Bond Future	11.16	98.1462	11.1646	98.1462	0.00
06/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	75	0	75	0	0.00
06/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	76	0	76	0	0.00
06/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	77	0	77	0	0.00
06/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	13622	14	13622	14	0.00
06/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	13574	14	13574	14	0.00
06/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	13669	14	13669	14	0.00
06/04/2020	R197 On 07-May-20			Bond Future	309.23	309.2341	309.2338	309.2341	2,507.00
06/04/2020	R197 On 06-August-20			Bond Future	306.34	306.3477	306.3357	306.3477	0.00
06/04/2020	R197 On 05-November-20			Bond Future	311.18	311.1946	311.1822	311.1946	0.00
06/04/2020	R197 On 04-February-21			Bond Future	308.15	308.1766	308.1531	308.1766	0.00
06/04/2020	R202 On 07-May-20			Bond Future	213.20	210.9787	213.2019	210.9787	7,982.00
06/04/2020	R202 On 06-August-20			Bond Future	212.44	210.1855	212.4378	210.1855	0.00
06/04/2020	R202 On 05-November-20			Bond Future	215.80	213.5110	215.7986	213.5110	0.00
06/04/2020	R202 On 04-February-21			Bond Future	215.00	212.6778	214.9963	212.6778	0.00
06/04/2020	R208 On 07-May-20			Bond Future	4.84	102.5917	4.8370	102.5917	29,633.00
06/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	71	0	71	0	0.00
06/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	66	0	66	0	0.00
06/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	62	0	62	0	0.00
06/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	90	0	90	0	0.00
06/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	94	0	94	0	0.00
06/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	86	0	86	0	0.00
06/04/2020	R208 On 06-August-20			Bond Future	4.27	104.1907	4.2659	104.1907	0.00
06/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	809	1	809	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
06/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	815	1	815	1	0.00
06/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	802	1	802	1	0.00
06/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R208 On 05-November-20			Bond Future	2.92	102.4157	2.9157	102.4157	0.00
06/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	727	1	727	1	0.00
06/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	723	1	723	1	0.00
06/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	719	1	719	1	0.00
06/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 07-May-20			Bond Future	11.99	59.9669	11.9888	59.9669	65,507.00
06/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	14224	15	14224	15	0.00
06/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	14159	15	14159	15	0.00
06/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	14290	15	14290	15	0.00
06/04/2020	R209 On 06-August-20			Bond Future	12.17	60.9016	12.1687	60.9016	6,700.00
06/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	48121	49	48121	49	0.00
06/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	48229	49	48229	49	0.00
06/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	48013	48	48013	48	0.00
06/04/2020	R209 On 05-November-20			Bond Future	12.35	58.7036	12.3492	58.7036	0.00
06/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	201	0	201	0	0.00
06/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	207	0	207	0	0.00
06/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	204	0	204	0	0.00
06/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	12577	13	12577	13	0.00
06/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	12519	13	12519	13	0.00
06/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	12634	13	12634	13	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
06/04/2020	R209 On 04-February-21			Bond Future	12.54	59.6271	12.5408	59.6271	0.00
06/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	300	0	300	0	0.00
06/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	304	0	304	0	0.00
06/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	296	0	296	0	0.00
06/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	12964	13	12964	13	0.00
06/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	12909	13	12909	13	0.00
06/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	12853	13	12853	13	0.00
06/04/2020	R210 On 07-May-20			Bond Future	173.52	173.5074	173.5166	173.5074	1,419.00
06/04/2020	R210 On 06-August-20			Bond Future	176.26	176.2550	176.2638	176.2550	0.00
06/04/2020	R210 On 05-November-20			Bond Future	176.33	176.3224	176.3275	176.3224	0.00
06/04/2020	R210 On 04-February-21			Bond Future	179.14	179.1375	179.1427	179.1375	0.00
06/04/2020	R212 On 07-May-20			Bond Future	165.02	165.0216	165.0201	165.0216	6,719.00
06/04/2020	R212 On 06-August-20			Bond Future	165.33	165.3397	165.3346	165.3397	0.00
06/04/2020	R212 On 05-November-20			Bond Future	167.95	167.9556	167.9503	167.9556	0.00
06/04/2020	R212 On 04-February-21			Bond Future	168.30	168.3078	168.2993	168.3078	0.00
06/04/2020	R213 On 07-May-20			Bond Future	11.61	72.9532	11.6100	72.9532	16,776.00
06/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	14342	15	14342	15	0.00
06/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	14218	15	14218	15	0.00
06/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	14280	15	14280	15	0.00
06/04/2020	R213 On 06-August-20			Bond Future	11.81	74.0903	11.8079	74.0903	300.00
06/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	22	0	22	0	0.00
06/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	24	0	24	0	0.00
06/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	23	0	23	0	0.00
06/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	13353	14	13353	14	0.00
06/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	13294	14	13294	14	0.00
06/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	13412	14	13412	14	0.00
06/04/2020	R213 On 05-November-20			Bond Future	12.01	71.7022	12.0116	71.7022	0.00
06/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	160	0	160	0	0.00
06/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	163	0	163	0	0.00
06/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	166	0	166	0	0.00



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06/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	12517	13	12517	13	0.00
06/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	12626	13	12626	13	0.00
06/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	12571	13	12571	13	0.00
06/04/2020	R213 On 04-February-21			Bond Future	12.23	72.8303	12.2349	72.8303	0.00
06/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	164	0	164	0	0.00
06/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	162	0	162	0	0.00
06/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	159	0	159	0	0.00
06/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	14591	15	14591	15	0.00
06/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	14647	15	14647	15	0.00
06/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	14536	15	14536	15	0.00
06/04/2020	R214 On 07-May-20			Bond Future	12.04	58.9009	12.0407	58.9009	21,613.00
06/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
06/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
06/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	5	0	5	0	0.00
06/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	12170	13	12170	13	0.00
06/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	13246	14	13246	14	0.00
06/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	16343	17	16343	17	0.00
06/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	7456	8	7456	8	1,250.00
06/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	13178	14	13178	14	0.00
06/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	13110	14	13110	14	0.00
06/04/2020	R214 On 06-August-20			Bond Future	12.21	59.8189	12.2117	59.8189	1,000.00
06/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	47	0	47	0	0.00
06/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	49	0	49	0	0.00
06/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	50	0	50	0	0.00
06/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	12508	13	12508	13	0.00
06/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	12636	13	12636	13	0.00
06/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12572	13	12572	13	0.00
06/04/2020	R214 On 05-November-20			Bond Future	12.38	57.4615	12.3850	57.4615	0.00
06/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	259	0	259	0	0.00
06/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	263	0	263	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
06/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	255	0	255	0	0.00
06/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	11918	12	11918	12	0.00
06/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	11859	12	11859	12	0.00
06/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	11800	12	11800	12	0.00
06/04/2020	R214 On 04-February-21			Bond Future	12.57	58.3655	12.5727	58.3655	0.00
06/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	353	0	353	0	0.00
06/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	362	0	362	0	0.00
06/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	357	0	357	0	0.00
06/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	12377	13	12377	13	0.00
06/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	12319	13	12319	13	0.00
06/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	12434	13	12434	13	0.00
06/04/2020	R248 On 07-May-20			Bond Future	12.09	74.6953	12.0928	74.6953	98,621.00
06/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	1	0	0.00
06/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
06/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
06/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16801	17	16801	17	0.00
06/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	13270	14	13270	14	300.00
06/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	16888	17	16888	17	0.00
06/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	17590	18	17590	18	0.00
06/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	9371	10	9371	10	300.00
06/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	16714	17	16714	17	0.00
06/04/2020	R248 On 06-August-20			Bond Future	12.27	75.8596	12.2700	75.8596	400.00
06/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	1	0	20,640.00
06/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	24	0	24	0	0.00
06/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	1309	1	1309	1	0.00
06/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	352	0	352	0	0.00
06/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	173	0	173	0	640.00
06/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	1203	1	1203	1	470.00
06/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	4098	4	4098	4	814.00
06/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	42	0	42	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	26	0	26	0	0.00
06/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
06/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	2372	2	2372	2	814.00
06/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	315	0	315	0	470.00
06/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	25	0	25	0	0.00
06/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14419	15	14419	15	0.00
06/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	7833	8	7833	8	0.00
06/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2489	3	2489	3	0.00
06/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14338	15	14338	15	0.00
06/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4063	4	4063	4	0.00
06/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1376	2	1376	2	0.00
06/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3855	4	3855	4	0.00
06/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	25081	26	25081	26	0.00
06/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	22655	23	22655	23	0.00
06/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	9482	10	9482	10	0.00
06/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	7521	8	7521	8	0.00
06/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	13153	14	13153	14	0.00
06/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14499	15	14499	15	0.00
06/04/2020	R248 On 05-November-20			Bond Future	12.45	72.6134	12.4499	72.6134	0.00
06/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	87	0	87	0	0.00
06/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	85	0	85	0	0.00
06/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	83	0	83	0	0.00
06/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	16831	17	16831	17	0.00
06/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	16913	17	16913	17	0.00
06/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	16750	17	16750	17	0.00
06/04/2020	R248 On 04-February-21			Bond Future	12.65	73.7557	12.6455	73.7557	0.00
06/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	340	0	340	0	0.00
06/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	345	0	345	0	0.00
06/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	350	0	350	0	0.00
06/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	14575	15	14575	15	0.00
06/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	14719	15	14719	15	0.00
06/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	14647	15	14647	15	0.00