



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 November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	2025 On 05-November-20			Bond Future	144.71	144.8075	144.7072	144.8075	2,483.00
04/11/2020	2025 On 04-February-21			Bond Future	144.64	144.7459	144.6427	144.7459	3,379.00
04/11/2020	2025 On 06-May-21			Bond Future	146.21	146.3157	146.2095	146.3157	0.00
04/11/2020	2025 On 05-August-21			Bond Future	146.30	146.4030	146.2951	146.4030	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
04/11/2020	2025 On 04-November-21			Bond Future	147.79	147.8998	147.7914	147.8998	0.00
04/11/2020	2029 On 05-November-20			Bond Future	100.03	100.0503	100.0334	100.0503	1,106.00
04/11/2020	2029 On 04-February-21			Bond Future	101.03	101.0483	101.0299	101.0483	4,910.00
04/11/2020	2029 On 06-May-21			Bond Future	100.99	101.0064	100.9866	101.0064	0.00
04/11/2020	2029 On 05-August-21			Bond Future	102.10	102.1217	102.1012	102.1217	0.00
04/11/2020	2029 On 04-November-21			Bond Future	102.00	102.0178	101.9975	102.0178	0.00
04/11/2020	2030 On 05-November-20			Bond Future	9.25	94.2059	9.2474	94.2059	64,334.00
04/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	4187	4	4187	4	0.00
04/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
04/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	2076	2	2076	2	0.00
04/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
04/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	3	0	3	0	1,000.00
04/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	791	1	791	1	0.00
04/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
04/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	2358	2	2358	2	0.00
04/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	2020	2	2020	2	0.00
04/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	1397	1	1397	1	0.00
04/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	844	1	844	1	0.00
04/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
04/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	4568	4	4568	4	0.00
04/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	897	1	897	1	0.00
04/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	2301	2	2301	2	0.00
04/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
04/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	3472	3	3472	3	0.00
04/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	182	0	182	0	0.00
04/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	6761	6	6761	6	0.00
04/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
04/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	9,414.00
04/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	2	0	2	0	9,414.00
04/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	6233	6	6233	6	0.00
04/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	1277	2	1277	2	0.00
04/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	2287	3	2287	3	0.00
04/11/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00

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04/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	4293	5	4293	5	0.00
04/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	0	0	0	0	2,500.00
04/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	16	0	16	0	0.00
04/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	2	0	2	0	2,500.00
04/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
04/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	3071	3	3071	3	0.00
04/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	283	1	283	1	0.00
04/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	25	0	25	0	0.00
04/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	5348	6	5348	6	0.00
04/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	0	0	0	0	14,160.00
04/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	1,000.00
04/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	0	0	0	0	5,500.00
04/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	0	0	0	0	3,000.00
04/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	2,500.00
04/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	6991	7	6991	7	0.00
04/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	20	0	20	0	0.00
04/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	1218	2	1218	2	0.00
04/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	0	0	0	0	3,000.00
04/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	5473	6	5473	6	0.00
04/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	2347	3	2347	3	0.00
04/11/2020	2030 On 04-February-21			Bond Future	9.46	91.1184	9.4623	91.1184	108,658.00
04/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	366	0	366	0	1,600.00
04/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	501	0	501	0	1,000.00
04/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	1784	2	1784	2	0.00
04/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	1669	2	1669	2	1,000.00
04/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	492	0	492	0	800.00
04/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	1760	2	1760	2	0.00
04/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	1855	2	1855	2	1,600.00
04/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	1737	2	1737	2	0.00
04/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1146	1	1146	1	800.00
04/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	5117	5	5117	5	0.00
04/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	1093	1	1093	1	1,800.00
04/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	4612	5	4612	5	0.00

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04/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	3618	4	3618	4	0.00
04/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	6965	7	6965	7	0.00
04/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	3479	4	3479	4	0.00
04/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	3513	4	3513	4	0.00
04/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	3344	4	3344	4	0.00
04/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	7827	8	7827	8	0.00
04/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	3445	4	3445	4	0.00
04/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	6912	7	6912	7	0.00
04/11/2020	2030 On 06-May-21			Bond Future	9.68	92.0854	9.6780	92.0854	0.00
04/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1304	1	1304	1	300.00
04/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	6920	7	6920	7	0.00
04/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2269	2	2269	2	300.00
04/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2005	2	2005	2	0.00
04/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	10601	10	10601	10	0.00
04/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	4009	4	4009	4	0.00
04/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	7696	7	7696	7	0.00
04/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	471	0	471	0	700.00
04/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	4389	4	4389	4	0.00
04/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	10642	10	10642	10	0.00
04/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2157	2	2157	2	0.00
04/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	10683	10	10683	10	0.00
04/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	471	1	471	1	0.00
04/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	4689	5	4689	5	700.00
04/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	10397	11	10397	11	0.00
04/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2707	3	2707	3	700.00
04/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	4933	5	4933	5	0.00
04/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	483	1	483	1	0.00
04/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	4520	5	4520	5	0.00
04/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	477	1	477	1	0.00
04/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	1117	1	1117	1	300.00
04/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	2450	3	2450	3	0.00
04/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1384	1	1384	1	0.00
04/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	6415	7	6415	7	0.00

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04/11/2020	2030 On 05-August-21			Bond Future	9.91	89.0752	9.9122	89.0752	0.00
04/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	11140	11	11140	11	0.00
04/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	5063	5	5063	5	0.00
04/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	2435	2	2435	2	600.00
04/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	5096	5	5096	5	0.00
04/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1476	1	1476	1	600.00
04/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	5129	5	5129	5	0.00
04/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	2468	3	2468	3	0.00
04/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	4901	5	4901	5	0.00
04/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	6708	7	6708	7	0.00
04/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	2503	3	2503	3	0.00
04/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	571	1	571	1	600.00
04/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	2485	3	2485	3	0.00
04/11/2020	2030 On 04-November-21			Bond Future	10.16	89.9640	10.1567	89.9640	0.00
04/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	2256	2	2256	2	0.00
04/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	2158	2	2158	2	0.00
04/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	2207	2	2207	2	0.00
04/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 05-November-20			Bond Future	10.35	86.8712	10.3526	86.8712	82,007.00
04/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	4187	4	4187	4	0.00
04/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	3685	4	3685	4	0.00
04/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
04/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	3,000.00
04/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
04/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
04/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	3695	4	3695	4	0.00
04/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	7860	8	7860	8	0.00
04/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	9010	9	9010	9	0.00

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04/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	1,000.00
04/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	5680	6	5680	6	0.00
04/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	3569	4	3569	4	0.00
04/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	4584	5	4584	5	0.00
04/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	3632	4	3632	4	0.00
04/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	0	0	0	0	3,000.00
04/11/2020	2032 On 04-February-21			Bond Future	10.59	87.7161	10.5890	87.7161	120,087.00
04/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	187	0	187	0	800.00
04/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	806	1	806	1	0.00
04/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	832	1	832	1	0.00
04/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	474	0	474	0	800.00
04/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	3634	4	3634	4	0.00
04/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	819	1	819	1	0.00
04/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	6670	7	6670	7	0.00
04/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	6620	7	6620	7	0.00
04/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	8443	9	8443	9	0.00
04/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	2315	2	2315	2	800.00
04/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	6720	7	6720	7	0.00
04/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	11493	12	11493	12	0.00
04/11/2020	2032 On 06-May-21			Bond Future	10.82	84.5017	10.8247	84.5017	0.00
04/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	2501	2	2501	2	736.00
04/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	8202	8	8202	8	0.00
04/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	9934	10	9934	10	0.00
04/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	8239	8	8239	8	0.00
04/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	8166	8	8166	8	0.00
04/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1437	1	1437	1	0.00
04/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1411	1	1411	1	0.00
04/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1424	1	1424	1	0.00
04/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	915	1	915	1	736.00
04/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	5329	5	5329	5	0.00
04/11/2020	2032 On 05-August-21			Bond Future	11.07	85.4149	11.0732	85.4149	0.00
04/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	4923	5	4923	5	0.00
04/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	4891	5	4891	5	0.00

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04/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	4954	5	4954	5	0.00
04/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	3412	3	3412	3	0.00
04/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	3391	3	3391	3	0.00
04/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	3370	3	3370	3	0.00
04/11/2020	2032 On 04-November-21			Bond Future	11.34	82.1242	11.3413	82.1242	0.00
04/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	1796	2	1796	2	0.00
04/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	1897	2	1897	2	0.00
04/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	1846	2	1846	2	0.00
04/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2033 On 05-November-20			Bond Future	94.19	94.0694	94.1916	94.0694	1,713.00
04/11/2020	2033 On 04-February-21			Bond Future	95.13	95.0077	95.1300	95.0077	7,616.00
04/11/2020	2033 On 06-May-21			Bond Future	94.95	94.8243	94.9467	94.8243	0.00
04/11/2020	2033 On 05-August-21			Bond Future	95.99	95.8713	95.9946	95.8713	0.00
04/11/2020	2033 On 04-November-21			Bond Future	95.75	95.6295	95.7544	95.6295	0.00
04/11/2020	2037 On 05-November-20			Bond Future	11.43	80.7904	11.4327	80.7904	58,743.00
04/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	8294	8	8294	8	0.00
04/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	8152	8	8152	8	0.00
04/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	8223	8	8223	8	0.00
04/11/2020	2037 On 04-February-21			Bond Future	11.68	77.3221	11.6780	77.3221	129,481.00
04/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	4146	4	4146	4	300.00
04/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	174	0	174	0	72.00
04/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	11115	11	11115	11	0.00
04/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1227	1	1227	1	0.00
04/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	596	1	596	1	0.00
04/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	526	1	526	1	0.00
04/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	534	1	534	1	0.00
04/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	3912	4	3912	4	0.00
04/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	726	1	726	1	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	543	1	543	1	0.00
04/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	9423	10	9423	10	0.00
04/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	2622	3	2622	3	240.00
04/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	8303	8	8303	8	0.00
04/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	363	0	363	0	300.00
04/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	6348	6	6348	6	72.00
04/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	9062	9	9062	9	72.00
04/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	9545	10	9545	10	0.00
04/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	9484	10	9484	10	0.00
04/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	13677	14	13677	14	0.00
04/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	2456	3	2456	3	0.00
04/11/2020	2037 On 06-May-21			Bond Future	11.92	78.1430	11.9235	78.1430	0.00
04/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	5761	6	5761	6	0.00
04/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	5795	6	5795	6	0.00
04/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	5829	6	5829	6	0.00
04/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	2989	3	2989	3	0.00
04/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	2969	3	2969	3	0.00
04/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	3009	3	3009	3	0.00
04/11/2020	2037 On 05-August-21			Bond Future	12.19	74.7319	12.1876	74.7319	0.00
04/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	4689	5	4689	5	0.00
04/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	4718	5	4718	5	0.00
04/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	4748	5	4748	5	0.00
04/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	4292	4	4292	4	0.00
04/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	4241	4	4241	4	0.00
04/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	4266	4	4266	4	0.00
04/11/2020	2037 On 04-November-21			Bond Future	12.46	75.4773	12.4555	75.4773	0.00
04/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	1905	2	1905	2	0.00
04/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	1957	2	1957	2	0.00
04/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	1854	2	1854	2	0.00
04/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2038 On 05-November-20			Bond Future	105.20	105.1685	105.1952	105.1685	5,206.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2020	2038 On 04-February-21			Bond Future	104.55	104.5233	104.5488	104.5233	9,468.00
04/11/2020	2038 On 06-May-21			Bond Future	105.68	105.6570	105.6816	105.6570	0.00
04/11/2020	2038 On 05-August-21			Bond Future	105.13	105.1046	105.1289	105.1046	0.00
04/11/2020	2038 On 04-November-21			Bond Future	106.20	106.1788	106.2039	106.1788	0.00
04/11/2020	2040 On 05-November-20			Bond Future	11.59	82.6110	11.5876	82.6110	38,236.00
04/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
04/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
04/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
04/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
04/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	103	0	103	0	0.00
04/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	2,380.00
04/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	789	1	789	1	0.00
04/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	8831	9	8831	9	0.00
04/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	15396	15	15396	15	0.00
04/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	11306	11	11306	11	0.00
04/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	668	1	668	1	0.00
04/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	8906	9	8906	9	0.00
04/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	75	0	75	0	0.00
04/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	3910	4	3910	4	0.00
04/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	9516	10	9516	10	0.00
04/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	8982	9	8982	9	0.00
04/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	13480	14	13480	14	0.00
04/11/2020	2040 On 04-February-21			Bond Future	11.83	78.9101	11.8308	78.9101	81,586.00
04/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	275	0	275	0	800.00
04/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	3107	3	3107	3	0.00
04/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	504	1	504	1	0.00
04/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	82	0	82	0	500.00
04/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	496	1	496	1	0.00
04/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	376	0	376	0	500.00
04/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	2613	3	2613	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
04/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	98	0	98	0	800.00
04/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	513	1	513	1	0.00
04/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	17034	17	17034	17	0.00
04/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	4254	4	4254	4	500.00
04/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	10226	10	10226	10	0.00
04/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	11313	11	11313	11	0.00
04/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	16379	16	16379	16	0.00
04/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	12523	13	12523	13	0.00
04/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	10094	10	10094	10	0.00
04/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	10160	10	10160	10	0.00
04/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	3671	4	3671	4	800.00
04/11/2020	2040 On 06-May-21			Bond Future	12.07	79.7480	12.0737	79.7480	0.00
04/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	9049	9	9049	9	0.00
04/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	5592	6	5592	6	0.00
04/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	5557	6	5557	6	0.00
04/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1443	1	1443	1	300.00
04/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	3022	3	3022	3	300.00
04/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	5627	6	5627	6	0.00
04/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	3528	4	3528	4	0.00
04/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	3505	4	3505	4	0.00
04/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1830	2	1830	2	300.00
04/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	9518	10	9518	10	0.00
04/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	6074	6	6074	6	0.00
04/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	3483	4	3483	4	0.00
04/11/2020	2040 On 05-August-21			Bond Future	12.34	76.1040	12.3352	76.1040	0.00
04/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	13198	13	13198	13	0.00
04/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	2621	3	2621	3	900.00
04/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	5123	5	5123	5	0.00
04/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	5185	5	5185	5	0.00
04/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	1660	2	1660	2	900.00
04/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	5154	5	5154	5	0.00
04/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	4299	4	4299	4	0.00
04/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	4324	4	4324	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
04/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	9728	10	9728	10	0.00
04/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	886	1	886	1	900.00
04/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	4350	4	4350	4	0.00
04/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	7393	7	7393	7	0.00
04/11/2020	2040 On 04-November-21			Bond Future	12.60	76.8629	12.5998	76.8629	0.00
04/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	1701	2	1701	2	0.00
04/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	1647	2	1647	2	0.00
04/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	1593	2	1593	2	0.00
04/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20			Bond Future	11.71	78.8186	11.7126	78.8186	21,313.00
04/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
04/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	2	0	2	0	0.00
04/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
04/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
04/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
04/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
04/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
04/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
04/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	12134	12	12134	12	0.00
04/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	9524	10	9524	10	0.00
04/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	17943	18	17943	18	0.00
04/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	11972	12	11972	12	0.00
04/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	3567	4	3567	4	1,815.00
04/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	1825	2	1825	2	1,815.00

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04/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	22330	22	22330	22	0.00
04/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	9447	10	9447	10	0.00
04/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	18394	18	18394	18	0.00
04/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	12622	13	12622	13	0.00
04/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	14622	15	14622	15	0.00
04/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	4325	4	4325	4	525.00
04/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	2154	2	2154	2	300.00
04/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	12540	13	12540	13	0.00
04/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	9601	10	9601	10	0.00
04/11/2020	2044 On 04-February-21			Bond Future	11.95	75.2060	11.9512	75.2060	37,289.00
04/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	383	0	383	0	0.00
04/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	396	0	396	0	0.00
04/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	214	0	214	0	0.00
04/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	844	1	844	1	0.00
04/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	344	0	344	0	0.00
04/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	96	0	96	0	265.00
04/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	389	0	389	0	0.00
04/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	11796	12	11796	12	265.00
04/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	16680	17	16680	17	0.00
04/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	8194	8	8194	8	265.00
04/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	11301	11	11301	11	0.00
04/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	11371	11	11371	11	0.00
04/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	13645	14	13645	14	0.00
04/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	11231	11	11231	11	0.00
04/11/2020	2044 On 06-May-21			Bond Future	12.19	76.0045	12.1897	76.0045	0.00
04/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	5201	5	5201	5	0.00
04/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	5169	5	5169	5	0.00
04/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	5364	5	5364	5	0.00
04/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	5137	5	5137	5	0.00
04/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	2177	2	2177	2	3,100.00
04/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	3548	4	3548	4	0.00
04/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	5292	5	5292	5	3,100.00
04/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	7436	8	7436	8	0.00

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04/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	3717	4	3717	4	0.00
04/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	3571	4	3571	4	3,100.00
04/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	3741	4	3741	4	0.00
04/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	3692	4	3692	4	0.00
04/11/2020	2044 On 05-August-21			Bond Future	12.45	72.4452	12.4463	72.4452	0.00
04/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	5130	5	5130	5	0.00
04/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	5160	5	5160	5	0.00
04/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	5099	5	5099	5	0.00
04/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	4289	4	4289	4	0.00
04/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	4264	4	4264	4	0.00
04/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	4239	4	4239	4	0.00
04/11/2020	2044 On 04-November-21			Bond Future	12.71	73.1677	12.7057	73.1677	0.00
04/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	1000	1	1000	1	0.00
04/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	1107	1	1107	1	0.00
04/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	1054	1	1054	1	0.00
04/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
04/11/2020	2046 On 05-November-20			Bond Future	92.33	92.4602	92.3308	92.4602	4,012.00
04/11/2020	2046 On 04-February-21			Bond Future	93.25	93.3825	93.2506	93.3825	14,771.00
04/11/2020	2046 On 06-May-21			Bond Future	92.47	92.6078	92.4733	92.6078	0.00
04/11/2020	2046 On 05-August-21			Bond Future	93.49	93.6305	93.4941	93.6305	0.00
04/11/2020	2046 On 04-November-21			Bond Future	92.65	92.7835	92.6462	92.7835	0.00
04/11/2020	2050 On 05-November-20			Bond Future	94.37	94.3478	94.3719	94.3478	4,127.00
04/11/2020	2050 On 04-February-21			Bond Future	93.42	93.4017	93.4249	93.4017	12,357.00
04/11/2020	2050 On 06-May-21			Bond Future	94.44	94.4147	94.4370	94.4147	0.00
04/11/2020	2050 On 05-August-21			Bond Future	93.55	93.5325	93.5545	93.5325	0.00
04/11/2020	2050 On 04-November-21			Bond Future	94.51	94.4884	94.5112	94.4884	0.00
04/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	AL37 On 05-November-20			Index Future	767.08	765.3030	767.0790	765.3030	0.00
04/11/2020	AL37 On 04-February-21			Index Future	774.53	772.7400	774.5290	772.7400	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
04/11/2020	AL37 On 06-May-21			Index Future	782.73	780.9220	782.7270	780.9220	0.00
04/11/2020	AL37 On 05-August-21			Index Future	791.09	789.2650	791.0880	789.2650	0.00
04/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
04/11/2020	AL7T On 05-November-20			Index Future	823.81	821.5100	823.8100	821.5100	0.00
04/11/2020	AL7T On 04-February-21			Index Future	831.81	829.4920	831.8110	829.4920	0.00
04/11/2020	AL7T On 06-May-21			Index Future	840.62	838.2760	840.6160	838.2760	0.00
04/11/2020	AL7T On 05-August-21			Index Future	849.60	847.2310	849.5950	847.2310	0.00
04/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
04/11/2020	ALBI On 05-November-20			Index Future	719.66	718.5890	719.6550	718.5890	68.00
04/11/2020	ALBI On 04-February-21			Index Future	726.65	725.5710	726.6450	725.5710	221.00
04/11/2020	ALBI On 06-May-21			Index Future	734.34	733.2540	734.3360	733.2540	0.00
04/11/2020	ALBI On 05-August-21			Index Future	742.18	741.0880	742.1800	741.0880	0.00
04/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
04/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C212 On 31-January-22			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
04/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2020	ES33 On 05-November-20			Bond Future	11.88	72.5522	11.8831	72.5522	0.00
04/11/2020	ES33 On 04-February-21			Bond Future	12.17	73.2577	12.1683	73.2577	350.00
04/11/2020	ES33 On 06-May-21			Bond Future	12.45	70.2601	12.4494	70.2601	0.00
04/11/2020	ES33 On 05-August-21			Bond Future	12.75	71.0195	12.7465	71.0195	0.00
04/11/2020	ES33 On 04-November-21			Bond Future	13.06	67.9553	13.0649	67.9553	0.00
04/11/2020	ES42 On 05-November-20			Bond Future	12.53	70.4508	12.5330	70.4508	0.00
04/11/2020	ES42 On 04-February-21			Bond Future	12.81	71.1360	12.8097	71.1360	4,789.00
04/11/2020	ES42 On 06-May-21			Bond Future	13.09	67.6322	13.0937	67.6322	0.00
04/11/2020	ES42 On 05-August-21			Bond Future	13.39	68.3635	13.3862	68.3635	0.00
04/11/2020	ES42 On 04-November-21			Bond Future	13.70	64.7888	13.7023	64.7888	0.00
04/11/2020	GOVI On 05-November-20			GOVI	710.92	709.8120	710.9160	709.8120	207.00
04/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	269340	28	269340	28	0.00
04/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	269140	28	269140	28	0.00
04/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	269240	28	269240	28	0.00
04/11/2020	GOVI On 04-February-21			GOVI	717.82	716.7090	717.8210	716.7090	1,004.00
04/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-February-21	750.94	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
04/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	331190	34	331190	34	0.00
04/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	331290	34	331290	34	0.00
04/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	331390	34	331390	34	0.00
04/11/2020	GOVI On 06-May-21			GOVI	725.42	724.2980	725.4190	724.2980	0.00
04/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	467490	46	467490	46	0.00
04/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	467290	46	467290	46	0.00
04/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	467390	46	467390	46	0.00
04/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-August-21			GOVI	733.17	732.0360	733.1680	732.0360	0.00
04/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	140180	13	140180	13	0.00
04/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	140280	13	140280	13	0.00
04/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	140380	13	140380	13	0.00
04/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
04/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
04/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
04/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2020	IGOV On 05-November-20			Index Future	257.01	256.9620	257.0140	256.9620	111.00
04/11/2020	IGOV On 04-February-21			Index Future	259.58	259.5230	259.5750	259.5230	989.00
04/11/2020	IGOV On 06-May-21			Index Future	262.39	262.3340	262.3850	262.3340	21.00
04/11/2020	IGOV On 05-August-21			Index Future	265.25	265.1990	265.2510	265.1990	0.00
04/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
04/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
04/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
04/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.19	90.2000	90.1900	90.2000	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
04/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.02	89.0300	89.0200	89.0300	0.00
04/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.16	90.1800	90.1600	90.1800	51.00
04/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.46	89.4900	89.4600	89.4900	0.00
04/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.43	89.4700	89.4300	89.4700	0.00
04/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.44	92.4800	92.4400	92.4800	0.00
04/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.83	92.8800	92.8300	92.8800	0.00
04/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.13	85.2000	85.1300	85.2000	0.00
04/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.64	90.7300	90.6400	90.7300	0.00
04/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.20	78.4800	78.2000	78.4800	0.00
04/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.76	75.0700	74.7600	75.0700	0.00
04/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.22	73.5700	73.2200	73.5700	0.00
04/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.34	75.7200	75.3400	75.7200	0.00
04/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.46	79.8700	79.4600	79.8700	0.00
04/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.03	78.4700	78.0300	78.4700	0.00
04/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.22	80.7000	80.2200	80.7000	0.00
04/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.18	86.6800	86.1800	86.6800	0.00
04/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.72	87.2400	86.7200	87.2400	0.00
04/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.86	80.3900	79.8600	80.3900	0.00
04/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.93	88.4600	87.9300	88.4600	0.00
04/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
04/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.21	96.7850	3.2050	96.7850	30,010.00
04/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.19	96.8100	3.1900	96.8100	0.00
04/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.13	96.8700	3.1300	96.8700	0.00
04/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.13	96.8650	3.1250	96.8650	0.00
04/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.12	96.8800	3.1200	96.8800	0.00
04/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.14	96.8500	3.1400	96.8500	0.00
04/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.25	96.7350	3.2450	96.7350	30,000.00
04/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.41	96.5600	3.4100	96.5600	0.00
04/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.51	96.4700	3.5100	96.4700	0.00
04/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.88	96.1000	3.8750	96.1000	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
04/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.94	96.0450	3.9350	96.0450	0.00
04/11/2020	R023 On 05-November-20			Bond Future	4.27	109.0971	4.2657	109.0971	19,500.00
04/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	6972	7	6972	7	0.00
04/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	6993	7	6993	7	0.00
04/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	6952	7	6952	7	0.00
04/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 04-February-21			Bond Future	4.32	110.1582	4.3170	110.1582	31,151.00
04/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3963	4	3963	4	0.00
04/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4002	4	4002	4	0.00
04/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	3983	4	3983	4	0.00
04/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 06-May-21			Bond Future	4.32	107.4193	4.3206	107.4193	0.00
04/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5584	6	5584	6	0.00
04/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5617	6	5617	6	0.00
04/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5601	6	5601	6	0.00
04/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 05-August-21			Bond Future	4.32	108.5798	4.3168	108.5798	0.00
04/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1654	2	1654	2	0.00
04/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1642	2	1642	2	0.00
04/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1629	2	1629	2	0.00
04/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	142	0	142	0	0.00
04/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	145	0	145	0	0.00
04/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	140	0	140	0	0.00
04/11/2020	R023 On 04-November-21			Bond Future	4.37	105.7586	4.3695	105.7586	0.00
04/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	684	1	684	1	0.00
04/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	697	1	697	1	0.00
04/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	710	1	710	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
04/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-November-20			Bond Future	11.15	85.5314	11.1527	85.5314	31,421.00
04/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	5418	6	5418	6	0.00
04/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	5350	5	5350	5	0.00
04/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	5282	5	5282	5	0.00
04/11/2020	R035 On 04-February-21			Bond Future	11.40	86.3632	11.4049	86.3632	99,962.00
04/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	602	1	602	1	0.00
04/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	529	1	529	1	0.00
04/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	520	1	520	1	0.00
04/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	2409	2	2409	2	0.00
04/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	511	1	511	1	0.00
04/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	9292	9	9292	9	0.00
04/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	9354	9	9354	9	0.00
04/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	8750	9	8750	9	650.00
04/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	4024	4	4024	4	650.00
04/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	9231	9	9231	9	0.00
04/11/2020	R035 On 06-May-21			Bond Future	11.65	82.8051	11.6483	82.8051	0.00
04/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	6503	6	6503	6	0.00
04/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	3857	4	3857	4	0.00
04/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	8105	8	8105	8	0.00
04/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	6577	7	6577	7	0.00
04/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1128	1	1128	1	793.00
04/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	2777	3	2777	3	600.00
04/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	8610	9	8610	9	0.00
04/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1337	1	1337	1	600.00
04/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	6540	7	6540	7	0.00
04/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2006	2	2006	2	1,650.00
04/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	3216	3	3216	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
04/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	5325	5	5325	5	0.00
04/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	3202	3	3202	3	793.00
04/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	5162	5	5162	5	793.00
04/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	7113	7	7113	7	0.00
04/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	5758	6	5758	6	0.00
04/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	2547	3	2547	3	0.00
04/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	4433	5	4433	5	1,650.00
04/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1944	2	1944	2	1,650.00
04/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1730	2	1730	2	600.00
04/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	9114	9	9114	9	0.00
04/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2564	3	2564	3	0.00
04/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	9980	10	9980	10	0.00
04/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	2530	3	2530	3	0.00
04/11/2020	R035 On 05-August-21			Bond Future	11.91	83.7000	11.9082	83.7000	0.00
04/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	54425	55	54425	55	0.00
04/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	54309	54	54309	54	0.00
04/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	54542	55	54542	55	0.00
04/11/2020	R035 On 04-November-21			Bond Future	12.19	80.0630	12.1857	80.0630	0.00
04/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	1790	2	1790	2	0.00
04/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	1843	2	1843	2	0.00
04/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	1738	2	1738	2	0.00
04/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20			Bond Future	7.01	120.8557	7.0119	120.8557	19,174.00
04/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	8512	8	8512	8	0.00
04/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	136	0	136	0	1,200.00
04/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	8463	8	8463	8	0.00
04/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	2606	2	2606	2	80.00
04/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	4378	4	4378	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
04/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	6922	7	6922	7	0.00
04/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	11415	11	11415	11	0.00
04/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
04/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	5200	5	5200	5	1,200.00
04/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	8413	8	8413	8	0.00
04/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	2814	3	2814	3	0.00
04/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	200	0	200	0	0.00
04/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 04-February-21			Bond Future	7.19	116.7531	7.1855	116.7531	76,116.00
04/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5246	5	5246	5	0.00
04/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4623	4	4623	4	0.00
04/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5330	5	5330	5	0.00
04/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5288	5	5288	5	0.00
04/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	379	0	379	0	0.00
04/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	507	1	507	1	15,177.00
04/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	386	0	386	0	0.00
04/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	393	0	393	0	0.00
04/11/2020	R186 On 06-May-21			Bond Future	7.36	117.9913	7.3561	117.9913	0.00
04/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15419	15	15419	15	0.00
04/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15378	15	15378	15	0.00
04/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15337	15	15337	15	0.00
04/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	9	0	9	0	0.00
04/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	9	0	9	0	0.00
04/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	8	0	8	0	0.00
04/11/2020	R186 On 05-August-21			Bond Future	7.54	113.9850	7.5415	113.9850	0.00
04/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5838	6	5838	6	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
04/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5871	6	5871	6	0.00
04/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5905	6	5905	6	0.00
04/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	944	1	944	1	0.00
04/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	966	1	966	1	0.00
04/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	955	1	955	1	0.00
04/11/2020	R186 On 04-November-21			Bond Future	7.76	115.1229	7.7557	115.1229	0.00
04/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	1562	1	1562	1	0.00
04/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	1519	1	1519	1	0.00
04/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	1475	1	1475	1	0.00
04/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R197 On 05-November-20			Bond Future	316.90	316.8871	316.8999	316.8871	1,942.00
04/11/2020	R197 On 04-February-21			Bond Future	312.21	312.2029	312.2118	312.2029	2,447.00
04/11/2020	R197 On 06-May-21			Bond Future	315.59	315.5886	315.5936	315.5886	0.00
04/11/2020	R197 On 05-August-21			Bond Future	311.09	311.0817	311.0855	311.0817	0.00
04/11/2020	R197 On 04-November-21			Bond Future	314.27	314.2612	314.2662	314.2612	0.00
04/11/2020	R202 On 05-November-20			Bond Future	212.52	211.7235	212.5194	211.7235	3,471.00
04/11/2020	R202 On 04-February-21			Bond Future	210.47	209.6684	210.4696	209.6684	7,827.00
04/11/2020	R202 On 06-May-21			Bond Future	212.75	211.9421	212.7492	211.9421	0.00
04/11/2020	R202 On 05-August-21			Bond Future	210.85	210.0375	210.8528	210.0375	0.00
04/11/2020	R202 On 04-November-21			Bond Future	213.01	212.1844	213.0089	212.1844	0.00
04/11/2020	R208 On 05-November-20			Bond Future	3.46	102.0127	3.4630	102.0127	36.00
04/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	513	1	513	1	0.00
04/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	510	1	510	1	0.00
04/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	506	1	506	1	0.00
04/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R209 On 05-November-20			Bond Future	10.88	66.3929	10.8823	66.3929	4,663.00
04/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00

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04/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	5027	5	5027	5	0.00
04/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	4966	5	4966	5	0.00
04/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	5088	5	5088	5	0.00
04/11/2020	R209 On 04-February-21			Bond Future	11.09	67.0386	11.0940	67.0386	27,531.00
04/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	901	1	901	1	0.00
04/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	914	1	914	1	0.00
04/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	888	1	888	1	0.00
04/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	6495	7	6495	7	0.00
04/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	6448	7	6448	7	0.00
04/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	6401	6	6401	6	0.00
04/11/2020	R209 On 06-May-21			Bond Future	11.30	64.6097	11.3038	64.6097	2,975.00
04/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1495	2	1495	2	5,825.00
04/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	3568	4	3568	4	0.00
04/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	6500	6	6500	6	0.00
04/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	6567	7	6567	7	0.00
04/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	6600	7	6600	7	0.00
04/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	6533	7	6533	7	0.00
04/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	2011	2	2011	2	0.00
04/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1985	2	1985	2	0.00
04/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1972	2	1972	2	8,150.00
04/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1998	2	1998	2	0.00
04/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	3847	4	3847	4	8,150.00
04/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	7293	7	7293	7	0.00
04/11/2020	R209 On 05-August-21			Bond Future	11.52	65.3080	11.5227	65.3080	0.00
04/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	4814	5	4814	5	0.00
04/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	4786	5	4786	5	0.00
04/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	4843	5	4843	5	0.00
04/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	3463	3	3463	3	0.00
04/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	3443	3	3443	3	0.00
04/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	3423	3	3423	3	0.00
04/11/2020	R209 On 04-November-21			Bond Future	11.76	62.8210	11.7558	62.8210	0.00
04/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	2067	2	2067	2	0.00
04/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	1974	2	1974	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
04/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	2021	2	2021	2	0.00
04/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R210 On 05-November-20			Bond Future	188.15	188.1114	188.1467	188.1114	1,087.00
04/11/2020	R210 On 04-February-21			Bond Future	190.02	189.9878	190.0210	189.9878	1,254.00
04/11/2020	R210 On 06-May-21			Bond Future	189.37	189.3383	189.3696	189.3383	0.00
04/11/2020	R210 On 05-August-21			Bond Future	191.46	191.4290	191.4599	191.4290	0.00
04/11/2020	R210 On 04-November-21			Bond Future	190.68	190.6515	190.6833	190.6515	0.00
04/11/2020	R212 On 05-November-20			Bond Future	170.05	170.2698	170.0511	170.2698	1,551.00
04/11/2020	R212 On 04-February-21			Bond Future	169.45	169.6734	169.4503	169.6734	7,050.00
04/11/2020	R212 On 06-May-21			Bond Future	171.29	171.5137	171.2861	171.5137	0.00
04/11/2020	R212 On 05-August-21			Bond Future	170.85	171.0791	170.8483	171.0791	0.00
04/11/2020	R212 On 04-November-21			Bond Future	172.60	172.8279	172.5954	172.8279	0.00
04/11/2020	R213 On 05-November-20			Bond Future	9.78	83.3039	9.7774	83.3039	8,104.00
04/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	8	0	8	0	0.00
04/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	11	0	11	0	0.00
04/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	13	0	13	0	0.00
04/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	963	1	963	1	0.00
04/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	1072	1	1072	1	0.00
04/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	1017	1	1017	1	0.00
04/11/2020	R213 On 04-February-21			Bond Future	10.00	84.1141	9.9986	84.1141	8,760.00
04/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1283	1	1283	1	0.00
04/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1265	1	1265	1	0.00
04/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1247	1	1247	1	0.00
04/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	4617	5	4617	5	0.00
04/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	4657	5	4657	5	0.00
04/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	4578	5	4578	5	0.00
04/11/2020	R213 On 06-May-21			Bond Future	10.21	81.4772	10.2112	81.4772	0.00
04/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	9129	9	9129	9	0.00
04/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	9167	9	9167	9	0.00
04/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	9092	9	9092	9	0.00
04/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	818	1	818	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
04/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	809	1	809	1	0.00
04/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	801	1	801	1	0.00
04/11/2020	R213 On 05-August-21			Bond Future	10.44	82.3576	10.4388	82.3576	0.00
04/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	4685	4	4685	4	0.00
04/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	2975	3	2975	3	0.00
04/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	4930	5	4930	5	0.00
04/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1433	1	1433	1	200.00
04/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	4899	5	4899	5	0.00
04/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	4868	5	4868	5	0.00
04/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	7336	8	7336	8	0.00
04/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2826	3	2826	3	0.00
04/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2845	3	2845	3	0.00
04/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	4526	5	4526	5	200.00
04/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2808	3	2808	3	0.00
04/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2960	3	2960	3	200.00
04/11/2020	R213 On 04-November-21			Bond Future	10.69	79.6523	10.6865	79.6523	0.00
04/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	2017	2	2017	2	0.00
04/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	2065	2	2065	2	0.00
04/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	1969	2	1969	2	0.00
04/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 05-November-20			Bond Future	11.40	62.6915	11.4024	62.6915	9,070.00
04/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	6757	7	6757	7	0.00
04/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	6694	7	6694	7	0.00
04/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	6631	7	6631	7	0.00
04/11/2020	R214 On 04-February-21			Bond Future	11.62	63.3012	11.6239	63.3012	15,428.00
04/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	631	1	631	1	0.00
04/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	649	1	649	1	0.00
04/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	640	1	640	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
04/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	8053	8	8053	8	0.00
04/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	8000	8	8000	8	0.00
04/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	8106	8	8106	8	0.00
04/11/2020	R214 On 06-May-21			Bond Future	11.84	60.6959	11.8365	60.6959	0.00
04/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	5002	5	5002	5	0.00
04/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	4972	5	4972	5	0.00
04/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	4942	5	4942	5	0.00
04/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2902	3	2902	3	0.00
04/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2920	3	2920	3	0.00
04/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2885	3	2885	3	0.00
04/11/2020	R214 On 05-August-21			Bond Future	12.06	61.3518	12.0619	61.3518	0.00
04/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	4075	4	4075	4	0.00
04/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	4100	4	4100	4	0.00
04/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	4124	4	4124	4	0.00
04/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	4304	4	4304	4	0.00
04/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	4280	4	4280	4	0.00
04/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	4329	4	4329	4	0.00
04/11/2020	R214 On 04-November-21			Bond Future	12.30	58.6886	12.3006	58.6886	0.00
04/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	837	1	837	1	0.00
04/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	791	1	791	1	0.00
04/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	745	1	745	1	0.00
04/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R248 On 05-November-20			Bond Future	11.67	77.6979	11.6726	77.6979	66,041.00
04/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	950.00
04/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
04/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
04/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	12031	12	12031	12	0.00
04/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	12115	12	12115	12	0.00
04/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	12282	12	12282	12	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
04/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	4553	5	4553	5	0.00
04/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	11948	12	11948	12	0.00
04/11/2020	R248 On 04-February-21			Bond Future	11.91	78.4536	11.9095	78.4536	110,856.00
04/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	2191	2	2191	2	2,590.00
04/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	760	1	760	1	2,590.00
04/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	472	0	472	0	0.00
04/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	480	0	480	0	0.00
04/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	488	1	488	1	0.00
04/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	10392	10	10392	10	0.00
04/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	10531	11	10531	11	0.00
04/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	10461	11	10461	11	0.00
04/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	8620	9	8620	9	0.00
04/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	4808	5	4808	5	0.00
04/11/2020	R248 On 06-May-21			Bond Future	12.14	74.8747	12.1378	74.8747	0.00
04/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	5035	5	5035	5	0.00
04/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	5100	5	5100	5	0.00
04/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	5067	5	5067	5	0.00
04/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3816	4	3816	4	0.00
04/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3791	4	3791	4	0.00
04/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3842	4	3842	4	0.00
04/11/2020	R248 On 05-August-21			Bond Future	12.38	75.6838	12.3812	75.6838	0.00
04/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	5061	5	5061	5	0.00
04/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	5092	5	5092	5	0.00
04/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	5031	5	5031	5	0.00
04/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	4299	4	4299	4	0.00
04/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	4351	4	4351	4	0.00
04/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	4324	4	4324	4	0.00
04/11/2020	R248 On 04-November-21			Bond Future	12.64	72.0298	12.6394	72.0298	0.00
04/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	1046	1	1046	1	0.00
04/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	1154	1	1154	1	0.00
04/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	1100	1	1100	1	0.00
04/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
04/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00

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04/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
