



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 WEEKLY STATISTICS REPORT

FROM: 05/11/2020 TO: 05/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	1386 On 28-February-31			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
05/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	2025 On 05-November-20			Bond Future	144.83	144.7072	144.8276	144.7072	0.00
05/11/2020	2025 On 04-February-21			Bond Future	144.88	144.6427	144.8803	144.6427	3,379.00
05/11/2020	2025 On 06-May-21			Bond Future	146.45	146.2095	146.4491	146.2095	0.00
05/11/2020	2025 On 05-August-21			Bond Future	146.54	146.2951	146.5372	146.2951	0.00
05/11/2020	2025 On 04-November-21			Bond Future	148.04	147.7914	148.0360	147.7914	0.00
05/11/2020	2029 On 05-November-20			Bond Future	100.04	100.0334	100.0403	100.0334	0.00
05/11/2020	2029 On 04-February-21			Bond Future	101.07	101.0299	101.0746	101.0299	4,910.00
05/11/2020	2029 On 06-May-21			Bond Future	101.03	100.9866	101.0314	100.9866	0.00
05/11/2020	2029 On 05-August-21			Bond Future	102.15	102.1012	102.1464	102.1012	0.00
05/11/2020	2029 On 04-November-21			Bond Future	102.04	101.9975	102.0433	101.9975	0.00
05/11/2020	2030 On 05-November-20			Bond Future	9.06	94.5661	95.6630	94.5661	0.00
05/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	5283	4	5	4	0.00
05/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	3173	2	3	2	0.00
05/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	1863	1	2	1	0.00
05/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	1921	1	2	1	0.00
05/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	3454	2	3	2	0.00
05/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	3117	2	3	2	0.00
05/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	2493	1	2	1	0.00
05/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	5665	5	6	5	0.00
05/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	1978	1	2	1	0.00
05/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	3398	2	3	2	0.00
05/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	4569	3	5	3	0.00
05/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	996	0	1	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
05/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	7858	7	8	7	0.00
05/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	7330	6	7	6	0.00
05/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	177	1	0	1	0.00
05/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	1190	2	1	2	0.00
05/11/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	3196	4	3	4	0.00
05/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	1974	3	2	3	0.00
05/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	4251	5	4	5	0.00
05/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	5894	7	6	7	0.00
05/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	118	1	0	1	0.00
05/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	4376	5	4	5	0.00
05/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	1250	2	1	2	0.00
05/11/2020	2030 On 04-February-21			Bond Future	9.17	91.4808	93.1560	91.4808	107,654.00
05/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	619	0	1	0	1,600.00
05/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	822	1	1	1	1,000.00
05/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2544	2	3	2	0.00
05/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2399	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	809	0	1	0	800.00
05/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2515	2	3	2	0.00
05/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2634	2	3	2	1,600.00
05/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2486	2	2	2	0.00
05/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2942	0	3	0	0.00
05/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3102	0	3	0	0.00
05/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1722	1	2	1	800.00
05/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6412	5	6	5	0.00
05/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	713	1	1	1	1,800.00
05/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	2060	0	2	0	2,000.00
05/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	3512	5	4	5	0.00
05/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	2184	0	2	0	2,000.00
05/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	2673	4	3	4	0.00
05/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	5606	7	6	7	0.00
05/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	2558	3	3	3	0.00
05/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	2586	4	3	4	0.00
05/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	2447	3	2	3	0.00
05/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	6405	8	6	8	0.00
05/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	2530	3	3	3	0.00
05/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	5558	7	6	7	0.00
05/11/2020	2030 On 06-May-21			Bond Future	9.37	92.4505	94.1431	92.4505	0.00
05/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1830	1	2	1	300.00
05/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8236	7	8	7	0.00
05/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3021	2	3	2	300.00
05/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2702	2	3	2	0.00
05/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12136	11	12	11	0.00
05/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9071	8	9	8	0.00
05/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	717	0	1	0	700.00
05/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5475	4	5	4	0.00
05/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5048	4	5	4	0.00
05/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12178	11	12	11	0.00
05/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2886	2	3	2	0.00
05/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12220	11	12	11	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
05/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	316	0	0	0	0.00
05/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3726	5	4	5	700.00
05/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8950	10	9	10	0.00
05/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2053	3	2	3	700.00
05/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	325	0	0	0	0.00
05/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3937	5	4	5	0.00
05/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	3580	5	4	5	0.00
05/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	321	0	0	0	0.00
05/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	800	1	1	1	300.00
05/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1844	2	2	2	0.00
05/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1007	1	1	1	0.00
05/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	5248	6	5	6	0.00
05/11/2020	2030 On 05-August-21			Bond Future	9.59	89.4438	91.1546	89.4438	0.00
05/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	12679	11	13	11	0.00
05/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6193	5	6	5	0.00
05/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6229	5	6	5	0.00
05/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3194	2	3	2	600.00
05/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2028	1	2	1	600.00
05/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6265	5	6	5	0.00
05/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1893	2	2	2	0.00
05/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3949	5	4	5	0.00
05/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5550	7	6	7	0.00
05/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	400	1	0	1	600.00
05/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1922	3	2	3	0.00
05/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1908	2	2	2	0.00
05/11/2020	2030 On 04-November-21			Bond Future	9.82	90.3367	92.0646	90.3367	0.00
05/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	3984	2	4	2	0.00
05/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	3886	2	4	2	0.00
05/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	3935	2	4	2	0.00
05/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	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
05/11/2020	2032 On 05-November-20			Bond Future	10.20	87.0363	87.9518	87.0363	0.00
05/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	5103	4	5	4	0.00
05/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	4600	4	5	4	0.00
05/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	2779	4	3	4	0.00
05/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	6944	8	7	8	0.00
05/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	8095	9	8	9	0.00
05/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	4765	6	5	6	0.00
05/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	2653	4	3	4	0.00
05/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	3669	5	4	5	0.00
05/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	2716	4	3	4	0.00
05/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-February-21			Bond Future	10.27	87.8816	89.7276	87.8816	119,944.00
05/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	335	0	0	0	800.00
05/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1263	1	1	1	0.00
05/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1301	1	1	1	0.00
05/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	784	0	1	0	800.00
05/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	4791	4	5	4	0.00
05/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1282	1	1	1	0.00
05/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	5287	7	5	7	0.00
05/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	5242	7	5	7	0.00
05/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	6906	8	7	8	0.00
05/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1626	2	2	2	800.00
05/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	5331	7	5	7	0.00
05/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	9795	11	10	11	0.00
05/11/2020	2032 On 06-May-21			Bond Future	10.50	84.6679	86.5331	84.6679	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
05/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3315	3	3	3	736.00
05/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	9686	8	10	8	0.00
05/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	11533	10	12	10	0.00
05/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	9726	8	10	8	0.00
05/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	9647	8	10	8	0.00
05/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1053	1	1	1	0.00
05/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1032	1	1	1	0.00
05/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1043	1	1	1	0.00
05/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	649	1	1	1	736.00
05/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	4278	5	4	5	0.00
05/11/2020	2032 On 05-August-21			Bond Future	10.73	85.5826	87.4678	85.5826	0.00
05/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6080	5	6	5	0.00
05/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6045	5	6	5	0.00
05/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6115	5	6	5	0.00
05/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2680	3	3	3	0.00
05/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2663	3	3	3	0.00
05/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2645	3	3	3	0.00
05/11/2020	2032 On 04-November-21			Bond Future	10.98	82.2938	84.1980	82.2938	0.00
05/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	3700	2	4	2	0.00
05/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	3801	2	4	2	0.00
05/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	3751	2	4	2	0.00
05/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2033 On 05-November-20			Bond Future	94.20	94.1916	94.1995	94.1916	0.00
05/11/2020	2033 On 04-February-21			Bond Future	95.24	95.1300	95.2372	95.1300	7,616.00
05/11/2020	2033 On 06-May-21			Bond Future	95.05	94.9467	95.0546	94.9467	0.00
05/11/2020	2033 On 05-August-21			Bond Future	96.10	95.9946	96.1036	95.9946	0.00
05/11/2020	2033 On 04-November-21			Bond Future	95.86	95.7544	95.8646	95.7544	0.00
05/11/2020	2037 On 05-November-20			Bond Future	11.25	80.8999	82.0233	80.8999	0.00
05/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	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
05/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	7170	8	7	8	0.00
05/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	7029	8	7	8	0.00
05/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	7100	8	7	8	0.00
05/11/2020	2037 On 04-February-21			Bond Future	11.40	77.4316	79.1018	77.4316	129,554.00
05/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	5201	4	5	4	300.00
05/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	284	0	0	0	72.00
05/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	12659	11	13	11	0.00
05/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1733	1	2	1	0.00
05/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	892	1	1	1	0.00
05/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	794	1	1	1	0.00
05/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	4936	4	5	4	0.00
05/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	806	1	1	1	0.00
05/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1070	1	1	1	240.00
05/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	818	1	1	1	0.00
05/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	8029	9	8	9	0.00
05/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1976	3	2	3	240.00
05/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	6977	8	7	8	0.00
05/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	8144	10	8	10	0.00
05/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	237	0	0	0	300.00
05/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	5183	6	5	6	72.00
05/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	7688	9	8	9	72.00
05/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	8086	9	8	9	0.00
05/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	12117	14	12	14	0.00
05/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	1841	2	2	2	0.00
05/11/2020	2037 On 06-May-21			Bond Future	11.63	78.2527	79.9402	78.2527	0.00
05/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	6859	6	7	6	0.00
05/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	6896	6	7	6	0.00
05/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	6934	6	7	6	0.00
05/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	2403	3	2	3	0.00
05/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	2386	3	2	3	0.00
05/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	2419	3	2	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
05/11/2020	2037 On 05-August-21			Bond Future	11.88	74.8425	76.5481	74.8425	0.00
05/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	5659	5	6	5	0.00
05/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	5692	5	6	5	0.00
05/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	5724	5	6	5	0.00
05/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	3556	4	4	4	0.00
05/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	3512	4	4	4	0.00
05/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	3534	4	4	4	0.00
05/11/2020	2037 On 04-November-21			Bond Future	12.14	75.5892	77.3120	75.5892	0.00
05/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	3628	2	4	2	0.00
05/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	3679	2	4	2	0.00
05/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	3577	2	4	2	0.00
05/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2038 On 05-November-20			Bond Future	105.20	105.1952	105.2041	105.1952	0.00
05/11/2020	2038 On 04-February-21			Bond Future	104.98	104.5488	104.9796	104.5488	9,468.00
05/11/2020	2038 On 06-May-21			Bond Future	106.12	105.6816	106.1165	105.6816	0.00
05/11/2020	2038 On 05-August-21			Bond Future	105.57	105.1289	105.5685	105.1289	0.00
05/11/2020	2038 On 04-November-21			Bond Future	106.65	106.2039	106.6481	106.2039	0.00
05/11/2020	2040 On 05-November-20			Bond Future	11.43	82.6938	83.7134	82.6938	0.00
05/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	455	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	1734	1	2	1	0.00
05/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	14376	15	14	15	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
05/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	10286	11	10	11	0.00
05/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	7811	9	8	9	0.00
05/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	0	1	0	1	0.00
05/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	7887	9	8	9	0.00
05/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	2891	4	3	4	0.00
05/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	8496	10	8	10	0.00
05/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	7963	9	8	9	0.00
05/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	12460	13	12	13	0.00
05/11/2020	2040 On 04-February-21			Bond Future	11.55	78.9927	80.7529	78.9927	81,622.00
05/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	441	0	0	0	800.00
05/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	772	1	1	1	0.00
05/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4031	3	4	3	0.00
05/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	142	0	0	0	500.00
05/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	589	0	1	0	500.00
05/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	3448	3	3	3	0.00
05/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	761	0	1	0	0.00
05/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	168	0	0	0	800.00
05/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	784	1	1	1	0.00
05/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	15334	17	15	17	0.00
05/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	8731	10	9	10	0.00
05/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	3329	4	3	4	500.00
05/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	9765	11	10	11	0.00
05/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	14689	16	15	16	0.00
05/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	10928	13	11	13	0.00
05/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	8605	10	9	10	0.00
05/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	2836	4	3	4	800.00
05/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	8668	10	9	10	0.00
05/11/2020	2040 On 06-May-21			Bond Future	11.78	79.8304	81.6089	79.8304	0.00
05/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	10431	9	10	9	0.00
05/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	6702	6	7	6	0.00
05/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	6664	6	7	6	0.00
05/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1926	1	2	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	3809	3	4	3	300.00
05/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	6741	6	7	6	0.00
05/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2856	4	3	4	0.00
05/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	2837	4	3	4	0.00
05/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1433	2	1	2	300.00
05/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	8222	10	8	10	0.00
05/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	5082	6	5	6	0.00
05/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	2818	3	3	3	0.00
05/11/2020	2040 On 05-August-21			Bond Future	12.03	76.1869	77.9844	76.1869	0.00
05/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	14785	13	15	13	0.00
05/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	3328	3	3	3	900.00
05/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	6169	5	6	5	0.00
05/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	6237	5	6	5	0.00
05/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2180	2	2	2	900.00
05/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	6203	5	6	5	0.00
05/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	3553	4	4	4	0.00
05/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	3575	4	4	4	0.00
05/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	8450	10	8	10	0.00
05/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	676	1	1	1	900.00
05/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	3598	4	4	4	0.00
05/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	6303	7	6	7	0.00
05/11/2020	2040 On 04-November-21			Bond Future	12.28	76.9470	78.7626	76.9470	0.00
05/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	3516	2	4	2	0.00
05/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	3463	2	3	2	0.00
05/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	3409	2	3	2	0.00
05/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20			Bond Future	11.55	78.8994	79.9717	78.8994	0.00
05/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	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
05/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	16870	18	17	18	0.00
05/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	11061	12	11	12	0.00
05/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	8451	10	8	10	0.00
05/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	10899	12	11	12	0.00
05/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	2495	4	2	4	0.00
05/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	751	2	1	2	0.00
05/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	21258	22	21	22	0.00
05/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	8374	9	8	9	0.00
05/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	17322	18	17	18	0.00
05/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	11550	13	12	13	0.00
05/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	13550	15	14	15	0.00
05/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	3253	4	3	4	0.00
05/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	1081	2	1	2	0.00
05/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	11468	13	11	13	0.00
05/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	8529	10	9	10	0.00
05/11/2020	2044 On 04-February-21			Bond Future	11.67	75.2865	77.0274	75.2865	37,789.00
05/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	595	0	1	0	0.00
05/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	614	0	1	0	0.00
05/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	346	0	0	0	0.00
05/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1236	1	1	1	0.00
05/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	163	0	0	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	604	0	1	0	0.00
05/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	538	0	1	0	0.00
05/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	10250	12	10	12	265.00
05/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	15006	17	15	17	0.00
05/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	6846	8	7	8	265.00
05/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	9775	11	10	11	0.00
05/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	9842	11	10	11	0.00
05/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	12036	14	12	14	0.00
05/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	9708	11	10	11	0.00
05/11/2020	2044 On 06-May-21			Bond Future	11.90	76.0850	77.8440	76.0850	0.00
05/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	6268	5	6	5	0.00
05/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	6232	5	6	5	0.00
05/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	6448	5	6	5	0.00
05/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	6197	5	6	5	0.00
05/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	2814	2	3	2	3,100.00
05/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	4410	4	4	4	0.00
05/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	4396	5	4	5	3,100.00
05/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	6314	7	6	7	0.00
05/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	3021	4	3	4	0.00
05/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2896	4	3	4	3,100.00
05/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	3043	4	3	4	0.00
05/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	3000	4	3	4	0.00
05/11/2020	2044 On 05-August-21			Bond Future	12.14	72.5262	74.3040	72.5262	0.00
05/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	6172	5	6	5	0.00
05/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	6205	5	6	5	0.00
05/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	6138	5	6	5	0.00
05/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3550	4	4	4	0.00
05/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	3528	4	4	4	0.00
05/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	3506	4	4	4	0.00
05/11/2020	2044 On 04-November-21			Bond Future	12.39	73.2497	75.0454	73.2497	0.00
05/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	2796	1	3	1	0.00
05/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	2903	1	3	1	0.00
05/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	2849	1	3	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
05/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2046 On 05-November-20			Bond Future	92.34	92.3308	92.3387	92.3308	0.00
05/11/2020	2046 On 04-February-21			Bond Future	93.26	93.2506	93.2582	93.2506	14,771.00
05/11/2020	2046 On 06-May-21			Bond Future	92.48	92.4733	92.4807	92.4733	0.00
05/11/2020	2046 On 05-August-21			Bond Future	93.50	93.4941	93.5015	93.4941	0.00
05/11/2020	2046 On 04-November-21			Bond Future	92.65	92.6462	92.6536	92.6462	0.00
05/11/2020	2050 On 05-November-20			Bond Future	94.38	94.3719	94.3800	94.3719	0.00
05/11/2020	2050 On 04-February-21			Bond Future	93.43	93.4249	93.4327	93.4249	12,357.00
05/11/2020	2050 On 06-May-21			Bond Future	94.44	94.4370	94.4445	94.4370	0.00
05/11/2020	2050 On 05-August-21			Bond Future	93.56	93.5545	93.5620	93.5545	0.00
05/11/2020	2050 On 04-November-21			Bond Future	94.52	94.5112	94.5187	94.5112	0.00
05/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	AL37 On 05-November-20			Index Future	772.81	767.0790	772.8080	767.0790	0.00
05/11/2020	AL37 On 04-February-21			Index Future	782.88	774.5290	782.8820	774.5290	0.00
05/11/2020	AL37 On 06-May-21			Index Future	791.17	782.7270	791.1660	782.7270	0.00
05/11/2020	AL37 On 05-August-21			Index Future	799.62	791.0880	799.6160	791.0880	0.00
05/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
05/11/2020	AL7T On 05-November-20			Index Future	833.34	823.8100	833.3440	823.8100	0.00
05/11/2020	AL7T On 04-February-21			Index Future	847.39	831.8110	847.3900	831.8110	0.00
05/11/2020	AL7T On 06-May-21			Index Future	856.36	840.6160	856.3560	840.6160	0.00
05/11/2020	AL7T On 05-August-21			Index Future	865.50	849.5950	865.5020	849.5950	0.00
05/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
05/11/2020	ALBI On 05-November-20			Index Future	726.74	719.6550	726.7370	719.6550	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
05/11/2020	ALBI On 04-February-21			Index Future	738.85	726.6450	738.8540	726.6450	227.00
05/11/2020	ALBI On 06-May-21			Index Future	746.67	734.3360	746.6720	734.3360	0.00
05/11/2020	ALBI On 05-August-21			Index Future	754.65	742.1800	754.6460	742.1800	0.00
05/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
05/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C208 On 31-March-21			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
05/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	ES33 On 05-November-20			Bond Future	11.74	72.6252	73.3635	72.6252	0.00
05/11/2020	ES33 On 04-February-21			Bond Future	11.89	73.3305	74.7362	73.3305	350.00
05/11/2020	ES33 On 06-May-21			Bond Future	12.16	70.3328	71.7530	70.3328	0.00
05/11/2020	ES33 On 05-August-21			Bond Future	12.44	71.0926	72.5280	71.0926	0.00
05/11/2020	ES33 On 04-November-21			Bond Future	12.75	68.0294	69.4792	68.0294	0.00
05/11/2020	ES42 On 05-November-20			Bond Future	12.36	70.5549	71.5161	70.5549	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
05/11/2020	ES42 On 04-February-21			Bond Future	12.53	71.2402	72.7532	71.2402	4,789.00
05/11/2020	ES42 On 06-May-21			Bond Future	12.80	67.7367	69.2653	67.7367	0.00
05/11/2020	ES42 On 05-August-21			Bond Future	13.08	68.4688	70.0139	68.4688	0.00
05/11/2020	ES42 On 04-November-21			Bond Future	13.38	64.8953	66.4560	64.8953	0.00
05/11/2020	GOVI On 05-November-20			GOVI	717.87	710.9160	717.8740	710.9160	0.00
05/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	199760	27	20	27	0.00
05/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	199560	27	20	27	0.00
05/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	199660	27	20	27	0.00
05/11/2020	GOVI On 04-February-21			GOVI	729.88	717.8210	729.8750	717.8210	1,005.00
05/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	210650	33	21	33	0.00
05/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	210750	33	21	33	0.00
05/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	210850	33	21	33	0.00
05/11/2020	GOVI On 06-May-21			GOVI	737.60	725.4190	737.5970	725.4190	0.00
05/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	589270	47	59	47	0.00
05/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	589070	47	59	47	0.00
05/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	589170	47	59	47	0.00
05/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21			GOVI	745.48	733.1680	745.4750	733.1680	0.00
05/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	263250	14	26	14	0.00
05/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	263350	14	26	14	0.00
05/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	263450	14	26	14	0.00
05/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21	719.15	Put	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
05/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
05/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2020	IGOV On 05-November-20			Index Future	257.11	257.0140	257.1080	257.0140	0.00
05/11/2020	IGOV On 04-February-21			Index Future	259.83	259.5750	259.8260	259.5750	989.00
05/11/2020	IGOV On 06-May-21			Index Future	262.64	262.3850	262.6390	262.3850	21.00
05/11/2020	IGOV On 05-August-21			Index Future	265.51	265.2510	265.5060	265.2510	0.00
05/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
05/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
05/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
05/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.18	90.1900	90.1800	90.1900	0.00
05/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.01	89.0200	89.0100	89.0200	0.00
05/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.14	90.1600	90.1400	90.1600	51.00
05/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.42	89.4600	89.4200	89.4600	0.00
05/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.37	89.4300	89.3700	89.4300	0.00
05/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.35	92.4400	92.3500	92.4400	0.00
05/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.71	92.8300	92.7100	92.8300	0.00
05/11/2020	IS05 On 22-March-23			Interest Rate Swap	84.97	85.1300	84.9700	85.1300	0.00
05/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.43	90.6400	90.4300	90.6400	0.00
05/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/11/2020	IS10 On 17-December-25			Interest Rate Swap	77.47	78.2000	77.4700	78.2000	0.00
05/11/2020	IS10 On 16-March-26			Interest Rate Swap	73.97	74.7600	73.9700	74.7600	0.00
05/11/2020	IS10 On 15-June-26			Interest Rate Swap	72.38	73.2200	72.3800	73.2200	0.00
05/11/2020	IS10 On 21-September-26			Interest Rate Swap	74.45	75.3400	74.4500	75.3400	0.00
05/11/2020	IS10 On 21-December-26			Interest Rate Swap	78.53	79.4600	78.5300	79.4600	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
05/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.05	78.0300	77.0500	78.0300	0.00
05/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.20	80.2200	79.2000	80.2200	0.00
05/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.12	86.1800	85.1200	86.1800	0.00
05/11/2020	IS10 On 20-December-27			Interest Rate Swap	85.62	86.7200	85.6200	86.7200	0.00
05/11/2020	IS10 On 22-March-28			Interest Rate Swap	78.69	79.8600	78.6900	79.8600	0.00
05/11/2020	IS10 On 20-June-28			Interest Rate Swap	86.74	87.9300	86.7400	87.9300	0.00
05/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
05/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.19	96.7950	96.8150	96.7950	30,010.00
05/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.17	96.8100	96.8300	96.8100	0.00
05/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.09	96.8700	96.9100	96.8700	0.00
05/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.10	96.8750	96.9050	96.8750	0.00
05/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.08	96.8800	96.9200	96.8800	0.00
05/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.10	96.8600	96.9000	96.8600	0.00
05/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.20	96.7550	96.8050	96.7550	30,000.00
05/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.34	96.5900	96.6600	96.5900	0.00
05/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.42	96.4900	96.5800	96.4900	0.00
05/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.79	96.1250	96.2100	96.1250	0.00
05/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.84	96.0650	96.1650	96.0650	0.00
05/11/2020	R023 On 05-November-20			Bond Future	4.19	109.0792	109.2518	109.0792	0.00
05/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	7145	7	7	7	0.00
05/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	7166	7	7	7	0.00
05/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	7124	7	7	7	0.00
05/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21			Bond Future	4.22	110.1387	110.3355	110.1387	31,457.00
05/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4160	4	4	4	0.00
05/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4199	4	4	4	0.00
05/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4180	4	4	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
05/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21			Bond Future	4.21	107.3982	107.5967	107.3982	0.00
05/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5783	6	6	6	0.00
05/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5816	6	6	6	0.00
05/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5799	6	6	6	0.00
05/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-August-21			Bond Future	4.19	108.5580	108.7585	108.5580	0.00
05/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1824	2	2	2	0.00
05/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1811	2	2	2	0.00
05/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1798	2	2	2	0.00
05/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	111	0	0	0	0.00
05/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	113	0	0	0	0.00
05/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	109	0	0	0	0.00
05/11/2020	R023 On 04-November-21			Bond Future	4.21	105.7370	105.9397	105.7370	0.00
05/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	887	1	1	1	0.00
05/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	900	1	1	1	0.00
05/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	913	1	1	1	0.00
05/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20			Bond Future	11.03	85.6134	86.3811	85.6134	0.00
05/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	4651	5	5	5	0.00
05/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	4583	5	5	5	0.00
05/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	4515	5	5	5	0.00
05/11/2020	R035 On 04-February-21			Bond Future	11.12	86.4449	88.2137	86.4449	100,372.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	925	1	1	1	0.00
05/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	821	1	1	1	0.00
05/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	809	1	1	1	0.00
05/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3243	2	3	2	0.00
05/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	797	1	1	1	0.00
05/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	7813	9	8	9	0.00
05/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	7870	9	8	9	0.00
05/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	7305	9	7	9	650.00
05/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	3090	4	3	4	650.00
05/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	7755	9	8	9	0.00
05/11/2020	R035 On 06-May-21			Bond Future	11.35	82.8866	84.6737	82.8866	0.00
05/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	7738	7	8	7	0.00
05/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	4805	4	5	4	0.00
05/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	9456	8	9	8	0.00
05/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	7819	7	8	7	0.00
05/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1549	1	2	1	793.00
05/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	3559	3	4	3	600.00
05/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	9999	9	10	9	0.00
05/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1814	1	2	1	600.00
05/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2643	2	3	2	1,650.00
05/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4070	3	4	3	0.00
05/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	7779	7	8	7	0.00
05/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	6452	5	6	5	0.00
05/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	2542	3	3	3	793.00
05/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	4228	5	4	5	793.00
05/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	5963	7	6	7	0.00
05/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	4753	6	5	6	0.00
05/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1999	3	2	3	0.00
05/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	3594	4	4	4	1,650.00
05/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1508	2	2	2	1,650.00
05/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1332	2	1	2	600.00
05/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	7804	9	8	9	0.00
05/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2013	3	2	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
05/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	8614	10	9	10	0.00
05/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1985	3	2	3	0.00
05/11/2020	R035 On 05-August-21			Bond Future	11.59	83.7820	85.5883	83.7820	0.00
05/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	52619	54	53	54	0.00
05/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	52503	54	53	54	0.00
05/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	52736	55	53	55	0.00
05/11/2020	R035 On 04-November-21			Bond Future	11.86	80.1461	81.9705	80.1461	0.00
05/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	3615	2	4	2	0.00
05/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	3667	2	4	2	0.00
05/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	3562	2	4	2	0.00
05/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20			Bond Future	6.85	121.1582	122.0667	121.1582	0.00
05/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	9420	9	9	9	0.00
05/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	844	0	1	0	0.00
05/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	9371	8	9	8	0.00
05/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	3515	3	4	3	0.00
05/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	5287	4	5	4	0.00
05/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	7831	7	8	7	0.00
05/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	12324	11	12	11	0.00
05/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	9322	8	9	8	0.00
05/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	6109	5	6	5	0.00
05/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	1906	3	2	3	0.00
05/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	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
05/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 04-February-21			Bond Future	6.93	117.0570	118.3889	117.0570	77,162.00
05/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	6410	5	6	5	0.00
05/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	6499	5	6	5	0.00
05/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	5744	5	6	5	0.00
05/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	6454	5	6	5	0.00
05/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	217	0	0	0	0.00
05/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	297	1	0	1	15,177.00
05/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	221	0	0	0	0.00
05/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	225	0	0	0	0.00
05/11/2020	R186 On 06-May-21			Bond Future	7.09	118.2969	119.6424	118.2969	0.00
05/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16760	15	17	15	0.00
05/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	16719	15	17	15	0.00
05/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	16678	15	17	15	0.00
05/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	4	0	0	0	0.00
05/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	4	0	0	0	0.00
05/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	4	0	0	0	0.00
05/11/2020	R186 On 05-August-21			Bond Future	7.25	114.2934	115.6533	114.2934	0.00
05/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6920	6	7	6	0.00
05/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6956	6	7	6	0.00
05/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6992	6	7	6	0.00
05/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	672	1	1	1	0.00
05/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	688	1	1	1	0.00
05/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	680	1	1	1	0.00
05/11/2020	R186 On 04-November-21			Bond Future	7.45	115.4348	116.8083	115.4348	0.00
05/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	2936	2	3	2	0.00
05/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	2892	2	3	2	0.00
05/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	2848	1	3	1	0.00
05/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	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
05/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R197 On 05-November-20			Bond Future	317.26	316.8999	317.2581	316.8999	0.00
05/11/2020	R197 On 04-February-21			Bond Future	312.57	312.2118	312.5722	312.2118	2,460.00
05/11/2020	R197 On 06-May-21			Bond Future	315.96	315.5936	315.9566	315.5936	0.00
05/11/2020	R197 On 05-August-21			Bond Future	311.45	311.0855	311.4521	311.0855	0.00
05/11/2020	R197 On 04-November-21			Bond Future	314.64	314.2662	314.6369	314.2662	0.00
05/11/2020	R202 On 05-November-20			Bond Future	212.54	212.5194	212.5368	212.5194	0.00
05/11/2020	R202 On 04-February-21			Bond Future	210.49	210.4696	210.4863	210.4696	7,827.00
05/11/2020	R202 On 06-May-21			Bond Future	212.77	212.7492	212.7653	212.7492	0.00
05/11/2020	R202 On 05-August-21			Bond Future	210.87	210.8528	210.8686	210.8528	0.00
05/11/2020	R202 On 04-November-21			Bond Future	213.03	213.0089	213.0253	213.0089	0.00
05/11/2020	R208 On 05-November-20			Bond Future	3.50	102.0103	101.9960	102.0103	0.00
05/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	499	1	0	1	0.00
05/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	495	1	0	1	0.00
05/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	491	1	0	1	0.00
05/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20			Bond Future	10.74	66.4580	67.2420	66.4580	0.00
05/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	4243	5	4	5	0.00
05/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	4182	5	4	5	0.00
05/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	4303	5	4	5	0.00
05/11/2020	R209 On 04-February-21			Bond Future	10.82	67.1035	68.6015	67.1035	27,681.00
05/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1292	1	1	1	0.00
05/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1309	1	1	1	0.00
05/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1275	1	1	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
05/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	5384	6	5	6	0.00
05/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	5341	6	5	6	0.00
05/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	5298	6	5	6	0.00
05/11/2020	R209 On 06-May-21			Bond Future	11.02	64.6744	66.1880	64.6744	2,975.00
05/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1968	1	2	1	5,825.00
05/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	4389	4	4	4	0.00
05/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	7598	6	8	6	0.00
05/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	7670	7	8	7	0.00
05/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	7705	7	8	7	0.00
05/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	7634	7	8	7	0.00
05/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	1595	2	2	2	0.00
05/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1574	2	2	2	0.00
05/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1564	2	2	2	8,150.00
05/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1585	2	2	2	0.00
05/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	3154	4	3	4	8,150.00
05/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	6253	7	6	7	0.00
05/11/2020	R209 On 05-August-21			Bond Future	11.22	65.3731	66.9030	65.3731	0.00
05/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	5744	5	6	5	0.00
05/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	5713	5	6	5	0.00
05/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	5775	5	6	5	0.00
05/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2861	3	3	3	0.00
05/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2843	3	3	3	0.00
05/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2826	3	3	3	0.00
05/11/2020	R209 On 04-November-21			Bond Future	11.44	62.8870	64.4323	62.8870	0.00
05/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	3612	2	4	2	0.00
05/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	3519	2	4	2	0.00
05/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	3566	2	4	2	0.00
05/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R210 On 05-November-20			Bond Future	188.16	188.1467	188.1584	188.1467	0.00
05/11/2020	R210 On 04-February-21			Bond Future	190.03	190.0210	190.0321	190.0210	1,254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	R210 On 06-May-21			Bond Future	189.38	189.3696	189.3800	189.3696	0.00
05/11/2020	R210 On 05-August-21			Bond Future	191.47	191.4599	191.4701	191.4599	0.00
05/11/2020	R210 On 04-November-21			Bond Future	190.69	190.6833	190.6940	190.6833	0.00
05/11/2020	R212 On 05-November-20			Bond Future	170.06	170.0511	170.0601	170.0511	0.00
05/11/2020	R212 On 04-February-21			Bond Future	169.46	169.4503	169.4587	169.4503	7,050.00
05/11/2020	R212 On 06-May-21			Bond Future	171.29	171.2861	171.2939	171.2861	0.00
05/11/2020	R212 On 05-August-21			Bond Future	170.86	170.8483	170.8559	170.8483	0.00
05/11/2020	R212 On 04-November-21			Bond Future	172.60	172.5954	172.6033	172.5954	0.00
05/11/2020	R213 On 05-November-20			Bond Future	9.58	83.5696	84.6909	83.5696	0.00
05/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	57	0	0	0	0.00
05/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	115	0	0	0	0.00
05/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	172	0	0	0	0.00
05/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 04-February-21			Bond Future	9.71	84.3813	85.9485	84.3813	8,760.00
05/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1842	1	2	1	0.00
05/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1819	1	2	1	0.00
05/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1796	1	2	1	0.00
05/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	3604	5	4	5	0.00
05/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	3638	5	4	5	0.00
05/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	3569	5	4	5	0.00
05/11/2020	R213 On 06-May-21			Bond Future	9.92	81.7462	83.3297	81.7462	0.00
05/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10488	9	10	9	0.00
05/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	10527	9	11	9	0.00
05/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10449	9	10	9	0.00
05/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	591	1	1	1	0.00
05/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	585	1	1	1	0.00
05/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	578	1	1	1	0.00
05/11/2020	R213 On 05-August-21			Bond Future	10.13	82.6291	84.2296	82.6291	0.00
05/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	5682	5	6	5	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
05/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	3752	3	4	3	0.00
05/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	5951	5	6	5	0.00
05/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1920	1	2	1	200.00
05/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	5917	5	6	5	0.00
05/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	5883	5	6	5	0.00
05/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	6223	7	6	7	0.00
05/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2245	3	2	3	0.00
05/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2260	3	2	3	0.00
05/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3703	5	4	5	200.00
05/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2229	3	2	3	0.00
05/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2357	3	2	3	200.00
05/11/2020	R213 On 04-November-21			Bond Future	10.37	79.9269	81.5435	79.9269	0.00
05/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	3634	2	4	2	0.00
05/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	3682	2	4	2	0.00
05/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	3586	2	4	2	0.00
05/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20			Bond Future	11.23	62.7835	63.7162	62.7835	0.00
05/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	5824	7	6	7	0.00
05/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	5761	7	6	7	0.00
05/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	5698	7	6	7	0.00
05/11/2020	R214 On 04-February-21			Bond Future	11.35	63.3934	64.8636	63.3934	15,428.00
05/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	915	1	1	1	0.00
05/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	940	1	1	1	0.00
05/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	928	1	1	1	0.00
05/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	6871	8	7	8	0.00
05/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	6821	8	7	8	0.00
05/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	6921	8	7	8	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
05/11/2020	R214 On 06-May-21			Bond Future	11.55	60.7881	62.2738	60.7881	0.00
05/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	5952	5	6	5	0.00
05/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	5919	5	6	5	0.00
05/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	5887	5	6	5	0.00
05/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2364	3	2	3	0.00
05/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2379	3	2	3	0.00
05/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2349	3	2	3	0.00
05/11/2020	R214 On 05-August-21			Bond Future	11.76	61.4448	62.9463	61.4448	0.00
05/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	4897	4	5	4	0.00
05/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	4952	4	5	4	0.00
05/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	4924	4	5	4	0.00
05/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	3628	4	4	4	0.00
05/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	3606	4	4	4	0.00
05/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	3649	4	4	4	0.00
05/11/2020	R214 On 04-November-21			Bond Future	11.99	58.7827	60.2994	58.7827	0.00
05/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	2354	1	2	1	0.00
05/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	2308	1	2	1	0.00
05/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	2262	1	2	1	0.00
05/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20			Bond Future	11.56	77.7794	78.5418	77.7794	0.00
05/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	11269	12	11	12	0.00
05/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	11352	12	11	12	0.00
05/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	11520	12	12	12	0.00
05/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	11186	12	11	12	0.00
05/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	3791	5	4	5	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
05/11/2020	R248 On 04-February-21			Bond Future	11.62	78.5349	80.3405	78.5349	111,281.00
05/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	2967	2	3	2	2,590.00
05/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1137	1	1	1	2,590.00
05/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	733	0	1	0	0.00
05/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	745	0	1	0	0.00
05/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	757	0	1	0	0.00
05/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	8855	10	9	10	0.00
05/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	8986	11	9	11	0.00
05/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	8920	10	9	10	0.00
05/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	7192	9	7	9	0.00
05/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	3779	5	4	5	0.00
05/11/2020	R248 On 06-May-21			Bond Future	11.84	74.9559	76.7803	74.9559	0.00
05/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	6125	5	6	5	0.00
05/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	6197	5	6	5	0.00
05/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	6161	5	6	5	0.00
05/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3085	4	3	4	0.00
05/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3063	4	3	4	0.00
05/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3107	4	3	4	0.00
05/11/2020	R248 On 05-August-21			Bond Future	12.07	75.7656	77.6096	75.7656	0.00
05/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	6134	5	6	5	0.00
05/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	6168	5	6	5	0.00
05/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	6100	5	6	5	0.00
05/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	3531	4	4	4	0.00
05/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3576	4	4	4	0.00
05/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	3553	4	4	4	0.00
05/11/2020	R248 On 04-November-21			Bond Future	12.31	72.1126	73.9751	72.1126	0.00
05/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	2909	1	3	1	0.00
05/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	3017	1	3	1	0.00
05/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	2963	1	3	1	0.00
05/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00