



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 February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	2025 On 06-February-20			Bond Future	135.44	135.4501	135.4412	135.4501	2,027.00
04/02/2020	2025 On 07-May-20			Bond Future	137.85	137.8636	137.8459	137.8636	4,213.00
04/02/2020	2025 On 06-August-20			Bond Future	138.88	138.8920	138.8776	138.8920	0.00
04/02/2020	2025 On 05-November-20			Bond Future	141.36	141.3784	141.3595	141.3784	0.00
04/02/2020	2025 On 04-February-21			Bond Future	142.29	142.3116	142.2899	142.3116	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
04/02/2020	2029 On 06-February-20			Bond Future	100.63	100.6346	100.6283	100.6346	1,961.00
04/02/2020	2029 On 07-May-20			Bond Future	101.31	101.3197	101.3069	101.3197	3,765.00
04/02/2020	2029 On 06-August-20			Bond Future	103.17	103.1779	103.1676	103.1779	0.00
04/02/2020	2029 On 05-November-20			Bond Future	103.87	103.8867	103.8731	103.8867	0.00
04/02/2020	2030 On 06-February-20			Bond Future	8.88	94.3767	8.8830	94.3767	28,008.00
04/02/2020	2030 On 06-February-20	9.00	Call	Bond Future	762	1	762	1	5,820.00
04/02/2020	2030 On 06-February-20	9.14	Call	Bond Future	1595	2	1595	2	0.00
04/02/2020	2030 On 06-February-20	9.25	Call	Bond Future	2266	2	2266	2	0.00
04/02/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
04/02/2020	2030 On 06-February-20	9.15	Call	Bond Future	1656	2	1656	2	0.00
04/02/2020	2030 On 06-February-20	9.40	Call	Bond Future	3172	3	3172	3	0.00
04/02/2020	2030 On 06-February-20	9.16	Call	Bond Future	1718	2	1718	2	0.00
04/02/2020	2030 On 06-February-20	9.16	Put	Bond Future	0	0	0	0	0.00
04/02/2020	2030 On 06-February-20	9.25	Put	Bond Future	0	0	0	0	5,000.00
04/02/2020	2030 On 06-February-20	8.40	Put	Bond Future	3096	3	3096	3	0.00
04/02/2020	2030 On 06-February-20	9.14	Put	Bond Future	1	0	1	0	0.00
04/02/2020	2030 On 06-February-20	9.40	Put	Bond Future	0	0	0	0	5,000.00
04/02/2020	2030 On 06-February-20	9.15	Put	Bond Future	1	0	1	0	0.00
04/02/2020	2030 On 06-February-20	9.00	Put	Bond Future	32	0	32	0	0.00
04/02/2020	2030 On 07-May-20			Bond Future	8.95	96.0350	8.9514	96.0350	77,313.00
04/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1182	1	1182	1	0.00
04/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1156	1	1156	1	0.00
04/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1130	1	1130	1	0.00
04/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2155	2	2155	2	0.00
04/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2191	2	2191	2	0.00
04/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2119	2	2119	2	0.00
04/02/2020	2030 On 06-August-20			Bond Future	9.02	93.7634	9.0184	93.7634	0.00
04/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2561	3	2561	3	0.00
04/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2627	3	2627	3	0.00
04/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2594	3	2594	3	0.00
04/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2105	2	2105	2	0.00
04/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2079	2	2079	2	0.00
04/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2132	2	2132	2	0.00
04/02/2020	2030 On 05-November-20			Bond Future	9.08	95.4199	9.0847	95.4199	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
04/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1020	1	1020	1	1,000.00
04/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2670	3	2670	3	1,000.00
04/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1826	2	1826	2	3,000.00
04/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3787	4	3787	4	0.00
04/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6546	6	6546	6	0.00
04/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3822	4	3822	4	0.00
04/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2640	3	2640	3	16,000.00
04/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7908	8	7908	8	0.00
04/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3858	4	3858	4	0.00
04/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8343	8	8343	8	0.00
04/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3269	3	3269	3	3,000.00
04/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1375	1	1375	1	16,000.00
04/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2963	3	2963	3	0.00
04/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4716	5	4716	5	0.00
04/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	631	1	631	1	3,000.00
04/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	2026	2	2026	2	0.00
04/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2069	2	2069	2	0.00
04/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3945	4	3945	4	0.00
04/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2419	2	2419	2	0.00
04/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	724	1	724	1	16,000.00
04/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2047	2	2047	2	0.00
04/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1027	1	1027	1	1,000.00
04/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2934	3	2934	3	0.00
04/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5542	6	5542	6	0.00
04/02/2020	2032 On 06-February-20			Bond Future	9.33	95.2261	9.3334	95.2261	43,177.00
04/02/2020	2032 On 06-February-20	9.39	Call	Bond Future	503	1	503	1	0.00
04/02/2020	2032 On 06-February-20	9.40	Call	Bond Future	552	1	552	1	0.00
04/02/2020	2032 On 06-February-20	9.38	Call	Bond Future	455	1	455	1	0.00
04/02/2020	2032 On 06-February-20	9.38	Put	Bond Future	140	0	140	0	0.00
04/02/2020	2032 On 06-February-20	9.39	Put	Bond Future	120	0	120	0	0.00
04/02/2020	2032 On 06-February-20	9.40	Put	Bond Future	102	0	102	0	0.00
04/02/2020	2032 On 07-May-20			Bond Future	9.41	92.7408	9.4093	92.7408	81,843.00
04/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2165	2	2165	2	7,500.00
04/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1099	1	1099	1	0.00

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04/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1181	1	1181	1	7,500.00
04/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1153	1	1153	1	0.00
04/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1126	1	1126	1	0.00
04/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2672	3	2672	3	0.00
04/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2591	3	2591	3	0.00
04/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2631	3	2631	3	0.00
04/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2713	3	2713	3	0.00
04/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1563	2	1563	2	0.00
04/02/2020	2032 On 06-August-20			Bond Future	9.48	94.4192	9.4835	94.4192	0.00
04/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2578	3	2578	3	0.00
04/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2612	3	2612	3	0.00
04/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2646	3	2646	3	0.00
04/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2734	3	2734	3	0.00
04/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2798	3	2798	3	0.00
04/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2766	3	2766	3	0.00
04/02/2020	2032 On 05-November-20			Bond Future	9.56	91.9291	9.5619	91.9291	0.00
04/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3883	4	3883	4	0.00
04/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9303	9	9303	9	0.00
04/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9723	10	9723	10	0.00
04/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1848	2	1848	2	3,000.00
04/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3349	3	3349	3	3,000.00
04/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2788	3	2788	3	1,000.00
04/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3920	4	3920	4	0.00
04/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1445	1	1445	1	1,000.00
04/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3846	4	3846	4	0.00
04/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2649	3	2649	3	0.00
04/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4816	5	4816	5	0.00
04/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5563	6	5563	6	0.00
04/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	643	1	643	1	1,000.00
04/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2596	3	2596	3	0.00
04/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3576	4	3576	4	0.00
04/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	3041	3	3041	3	0.00
04/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2623	3	2623	3	0.00
04/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	726	1	726	1	3,000.00

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04/02/2020	2033 On 06-February-20			Bond Future	100.49	100.4968	100.4908	100.4968	490.00
04/02/2020	2033 On 07-May-20			Bond Future	101.09	101.1022	101.0898	101.1022	6,960.00
04/02/2020	2033 On 06-August-20			Bond Future	102.95	102.9563	102.9464	102.9563	0.00
04/02/2020	2033 On 05-November-20			Bond Future	103.57	103.5831	103.5700	103.5831	0.00
04/02/2020	2037 On 06-February-20			Bond Future	9.88	89.0059	9.8787	89.0059	25,813.00
04/02/2020	2037 On 06-February-20	9.68	Call	Bond Future	7	0	7	0	0.00
04/02/2020	2037 On 06-February-20	9.67	Call	Bond Future	5	0	5	0	0.00
04/02/2020	2037 On 06-February-20	9.66	Call	Bond Future	4	0	4	0	0.00
04/02/2020	2037 On 06-February-20	9.67	Put	Bond Future	1581	2	1581	2	0.00
04/02/2020	2037 On 06-February-20	9.66	Put	Bond Future	1657	2	1657	2	0.00
04/02/2020	2037 On 06-February-20	9.68	Put	Bond Future	1507	2	1507	2	0.00
04/02/2020	2037 On 07-May-20			Bond Future	9.96	90.5698	9.9618	90.5698	67,341.00
04/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	934	1	934	1	0.00
04/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1235	1	1235	1	7,500.00
04/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	960	1	960	1	0.00
04/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2270	2	2270	2	7,500.00
04/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	985	1	985	1	0.00
04/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3626	4	3626	4	0.00
04/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1990	2	1990	2	0.00
04/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3729	4	3729	4	0.00
04/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3189	3	3189	3	0.00
04/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3677	4	3677	4	0.00
04/02/2020	2037 On 06-August-20			Bond Future	10.05	87.9488	10.0450	87.9488	0.00
04/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2488	2	2488	2	0.00
04/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2522	3	2522	3	0.00
04/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2454	2	2454	2	0.00
04/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3807	4	3807	4	0.00
04/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3767	4	3767	4	0.00
04/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3727	4	3727	4	0.00
04/02/2020	2037 On 05-November-20			Bond Future	10.13	89.5024	10.1264	89.5024	0.00
04/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3929	4	3929	4	0.00
04/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3853	4	3853	4	0.00
04/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3891	4	3891	4	0.00
04/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3544	4	3544	4	0.00

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04/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3478	3	3478	3	0.00
04/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3511	4	3511	4	0.00
04/02/2020	2038 On 06-February-20			Bond Future	115.31	115.3161	115.3094	115.3161	5,624.00
04/02/2020	2038 On 07-May-20			Bond Future	117.36	117.3709	117.3566	117.3709	10,867.00
04/02/2020	2038 On 06-August-20			Bond Future	117.82	117.8359	117.8245	117.8359	0.00
04/02/2020	2038 On 05-November-20			Bond Future	119.93	119.9453	119.9302	119.9453	0.00
04/02/2020	2040 On 06-February-20			Bond Future	10.00	91.6942	9.9987	91.6942	18,456.00
04/02/2020	2040 On 06-February-20	9.74	Call	Bond Future	1	0	1	0	0.00
04/02/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
04/02/2020	2040 On 06-February-20	9.76	Call	Bond Future	3	0	3	0	0.00
04/02/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2020	2040 On 06-February-20	9.75	Call	Bond Future	2	0	2	0	0.00
04/02/2020	2040 On 06-February-20	9.75	Put	Bond Future	2024	2	2024	2	0.00
04/02/2020	2040 On 06-February-20	9.76	Put	Bond Future	1942	2	1942	2	0.00
04/02/2020	2040 On 06-February-20	9.00	Put	Bond Future	8565	9	8565	9	0.00
04/02/2020	2040 On 06-February-20	9.74	Put	Bond Future	2106	2	2106	2	0.00
04/02/2020	2040 On 06-February-20	8.40	Put	Bond Future	14327	14	14327	14	0.00
04/02/2020	2040 On 07-May-20			Bond Future	10.08	93.3053	10.0819	93.3053	42,746.00
04/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1899	2	1899	2	2,640.00
04/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	475	0	475	0	2,640.00
04/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1052	1	1052	1	0.00
04/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1023	1	1023	1	0.00
04/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	995	1	995	1	0.00
04/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3834	4	3834	4	0.00
04/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3725	4	3725	4	0.00
04/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3779	4	3779	4	0.00
04/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2547	3	2547	3	0.00
04/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5245	5	5245	5	0.00
04/02/2020	2040 On 06-August-20			Bond Future	10.17	90.4833	10.1653	90.4833	0.00
04/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2723	3	2723	3	0.00
04/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2797	3	2797	3	0.00
04/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2760	3	2760	3	0.00
04/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3860	4	3860	4	0.00
04/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3777	4	3777	4	0.00

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04/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3818	4	3818	4	0.00
04/02/2020	2040 On 05-November-20			Bond Future	10.25	92.0816	10.2466	92.0816	0.00
04/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2180	2	2180	2	2,000.00
04/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3914	4	3914	4	2,000.00
04/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1555	2	1555	2	2,000.00
04/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3060	3	3060	3	2,000.00
04/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4194	4	4194	4	0.00
04/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11046	11	11046	11	0.00
04/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4235	4	4235	4	0.00
04/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10025	10	10025	10	0.00
04/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4276	4	4276	4	0.00
04/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3753	4	3753	4	0.00
04/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1201	1	1201	1	2,000.00
04/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7562	8	7562	8	0.00
04/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4977	5	4977	5	0.00
04/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3718	4	3718	4	0.00
04/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	943	1	943	1	2,000.00
04/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4041	4	4041	4	0.00
04/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3788	4	3788	4	0.00
04/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6271	6	6271	6	0.00
04/02/2020	2044 On 06-February-20			Bond Future	10.08	88.2369	10.0836	88.2369	12,665.00
04/02/2020	2044 On 06-February-20	9.77	Call	Bond Future	0	0	0	0	0.00
04/02/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
04/02/2020	2044 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	328.00
04/02/2020	2044 On 06-February-20	9.78	Call	Bond Future	0	0	0	0	0.00
04/02/2020	2044 On 06-February-20	10.78	Call	Bond Future	5337	5	5337	5	0.00
04/02/2020	2044 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
04/02/2020	2044 On 06-February-20	9.78	Put	Bond Future	2511	3	2511	3	0.00
04/02/2020	2044 On 06-February-20	9.76	Put	Bond Future	2680	3	2680	3	0.00
04/02/2020	2044 On 06-February-20	10.78	Put	Bond Future	0	0	0	0	328.00
04/02/2020	2044 On 06-February-20	9.77	Put	Bond Future	2595	3	2595	3	0.00
04/02/2020	2044 On 06-February-20	9.74	Put	Bond Future	2850	3	2850	3	0.00
04/02/2020	2044 On 06-February-20	9.09	Put	Bond Future	8678	9	8678	9	0.00
04/02/2020	2044 On 07-May-20			Bond Future	10.17	89.7873	10.1650	89.7873	65,315.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5631	6	5631	6	0.00
04/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	984	1	984	1	0.00
04/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	194	0	194	0	100.00
04/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1579	2	1579	2	100.00
04/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	143	0	143	0	556.00
04/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1039	1	1039	1	0.00
04/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	312	0	312	0	129.00
04/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1544	2	1544	2	129.00
04/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7330	7	7330	7	0.00
04/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1341	1	1341	1	556.00
04/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6900	7	6900	7	0.00
04/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1011	1	1011	1	0.00
04/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	511	1	511	1	556.00
04/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	453	0	453	0	100.00
04/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7877	8	7877	8	0.00
04/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3412	3	3412	3	0.00
04/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4001	4	4001	4	0.00
04/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3073	3	3073	3	0.00
04/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4058	4	4058	4	0.00
04/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6331	6	6331	6	0.00
04/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3120	3	3120	3	0.00
04/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	737	1	737	1	129.00
04/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7290	7	7290	7	0.00
04/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3945	4	3945	4	0.00
04/02/2020	2044 On 06-August-20			Bond Future	10.25	87.0269	10.2466	87.0269	0.00
04/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	724	1	724	1	602.00
04/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1964	2	1964	2	0.00
04/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2362	2	2362	2	602.00
04/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	315	0	315	0	140.00
04/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1384	1	1384	1	140.00
04/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2027	2	2027	2	0.00
04/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7535	8	7535	8	0.00
04/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1995	2	1995	2	0.00
04/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6662	7	6662	7	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
04/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1565	2	1565	2	140.00
04/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5037	5	5037	5	0.00
04/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11001	11	11001	11	0.00
04/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6199	6	6199	6	0.00
04/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4986	5	4986	5	0.00
04/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1316	1	1316	1	602.00
04/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5089	5	5089	5	0.00
04/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4498	5	4498	5	0.00
04/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8175	8	8175	8	0.00
04/02/2020	2044 On 05-November-20			Bond Future	10.33	88.5642	10.3261	88.5642	0.00
04/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1896	2	1896	2	1,815.00
04/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2640	3	2640	3	0.00
04/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4052	4	4052	4	0.00
04/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9060	9	9060	9	0.00
04/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4133	4	4133	4	0.00
04/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9327	9	9327	9	0.00
04/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2674	3	2674	3	568.00
04/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	966	1	966	1	568.00
04/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7950	8	7950	8	0.00
04/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	464	0	464	0	1,815.00
04/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2845	3	2845	3	1,815.00
04/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4092	4	4092	4	0.00
04/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3907	4	3907	4	0.00
04/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5270	5	5270	5	0.00
04/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3871	4	3871	4	0.00
04/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1809	2	1809	2	1,815.00
04/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1442	1	1442	1	1,815.00
04/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13085	13	13085	13	0.00
04/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9651	10	9651	10	0.00
04/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5553	6	5553	6	0.00
04/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6809	7	6809	7	0.00
04/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1505	2	1505	2	568.00
04/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3944	4	3944	4	0.00
04/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5506	6	5506	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
04/02/2020	2046 On 06-February-20			Bond Future	107.02	107.3055	107.0153	107.3055	9,343.00
04/02/2020	2046 On 07-May-20			Bond Future	107.17	107.4763	107.1743	107.4763	14,000.00
04/02/2020	2046 On 06-August-20			Bond Future	109.14	109.4475	109.1428	109.4475	0.00
04/02/2020	2046 On 05-November-20			Bond Future	109.30	109.6181	109.3046	109.6181	0.00
04/02/2020	2050 On 06-February-20			Bond Future	108.85	109.0720	108.8527	109.0720	6,616.00
04/02/2020	2050 On 07-May-20			Bond Future	110.79	111.0155	110.7854	111.0155	11,773.00
04/02/2020	2050 On 06-August-20			Bond Future	110.95	111.1784	110.9473	111.1784	0.00
04/02/2020	2050 On 05-November-20			Bond Future	112.93	113.1688	112.9298	113.1688	0.00
04/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	AL37 On 06-February-20			Index Future	693.29	693.5150	693.2930	693.5150	0.00
04/02/2020	AL37 On 07-May-20			Index Future	705.43	705.7000	705.4290	705.7000	0.00
04/02/2020	AL37 On 06-August-20			Index Future	718.08	718.3340	718.0770	718.3340	0.00
04/02/2020	AL7T On 06-February-20			Index Future	798.58	798.0440	798.5800	798.0440	0.00
04/02/2020	AL7T On 07-May-20			Index Future	812.56	812.0640	812.5580	812.0640	0.00
04/02/2020	AL7T On 06-August-20			Index Future	827.13	826.6030	827.1270	826.6030	0.00
04/02/2020	ALBI On 06-February-20			Index Future	709.72	709.6660	709.7160	709.6660	204.00
04/02/2020	ALBI On 07-May-20			Index Future	722.14	722.1350	722.1390	722.1350	212.00
04/02/2020	ALBI On 06-August-20			Index Future	735.09	735.0640	735.0870	735.0640	0.00
04/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C186 On 21-December-26			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
04/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2020	ES33 On 06-February-20			Bond Future	10.90	79.2812	10.9007	79.2812	0.00
04/02/2020	ES33 On 07-May-20			Bond Future	11.02	76.8822	11.0247	76.8822	350.00
04/02/2020	ES33 On 06-August-20			Bond Future	11.15	78.2736	11.1492	78.2736	0.00
04/02/2020	ES33 On 05-November-20			Bond Future	11.28	75.8652	11.2810	75.8652	0.00
04/02/2020	ES42 On 06-February-20			Bond Future	11.18	80.6967	11.1803	80.6967	0.00
04/02/2020	ES42 On 07-May-20			Bond Future	11.30	77.8506	11.3007	77.8506	4,919.00
04/02/2020	ES42 On 06-August-20			Bond Future	11.42	79.2595	11.4198	79.2595	0.00
04/02/2020	ES42 On 05-November-20			Bond Future	11.54	76.3965	11.5446	76.3965	0.00
04/02/2020	GOVI On 06-February-20			GOVI	701.76	701.6630	701.7590	701.6630	174.00
04/02/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-February-20	703.13	Put	GOVI	13710	1	13710	1	0.00
04/02/2020	GOVI On 06-February-20	703.15	Put	GOVI	13910	1	13910	1	0.00
04/02/2020	GOVI On 06-February-20	703.14	Put	GOVI	13810	1	13810	1	0.00
04/02/2020	GOVI On 07-May-20			GOVI	714.04	713.9900	714.0430	713.9900	1,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	59570	6	59570	6	0.00
04/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	59370	6	59370	6	0.00
04/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	59470	6	59470	6	0.00
04/02/2020	GOVI On 06-August-20			GOVI	726.85	726.7740	726.8460	726.7740	0.00
04/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	12840	1	12840	1	0.00
04/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	12740	1	12740	1	0.00
04/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	12940	1	12940	1	0.00
04/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2020	IGOV On 06-February-20			Index Future	257.74	257.8760	257.7410	257.8760	137.00
04/02/2020	IGOV On 07-May-20			Index Future	262.32	262.4710	262.3170	262.4710	1,021.00
04/02/2020	IGOV On 06-August-20			Index Future	267.08	267.2340	267.0830	267.2340	0.00
04/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
04/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
04/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
04/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3000	95.3000	95.3000	0.00
04/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2000	94.2100	94.2000	0.00
04/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.03	93.0300	93.0300	93.0300	0.00
04/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.82	92.8100	92.8200	92.8100	0.00
04/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.68	94.6600	94.6800	94.6600	51.00
04/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.50	94.4700	94.5000	94.4700	0.00
04/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.33	95.3000	95.3300	95.3000	0.00
04/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.96	98.9300	98.9600	98.9300	0.00
04/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.91	99.8800	99.9100	99.8800	0.00
04/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.88	92.8500	92.8800	92.8500	0.00
04/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.72	98.6900	98.7200	98.6900	0.00
04/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
04/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.51	88.4500	88.5100	88.4500	0.00
04/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.25	85.2000	85.2500	85.2000	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
04/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.80	83.7500	83.8000	83.7500	0.00
04/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.90	85.8600	85.9000	85.8600	0.00
04/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.72	89.6900	89.7200	89.6900	0.00
04/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.14	88.1200	88.1400	88.1200	0.00
04/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.20	90.1800	90.2000	90.1800	0.00
04/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.74	95.7300	95.7400	95.7300	0.00
04/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.05	96.0400	96.0500	96.0400	0.00
04/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.30	89.2900	89.3000	89.2900	0.00
04/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.76	96.7300	96.7600	96.7300	0.00
04/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
04/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2020	R023 On 06-February-20			Bond Future	6.59	106.7223	6.5886	106.7223	35,567.00
04/02/2020	R023 On 06-February-20	7.52	Call	Bond Future	2544	3	2544	3	0.00
04/02/2020	R023 On 06-February-20	7.54	Call	Bond Future	2598	3	2598	3	0.00
04/02/2020	R023 On 06-February-20	7.53	Call	Bond Future	2571	3	2571	3	0.00
04/02/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R023 On 07-May-20			Bond Future	6.53	104.6671	6.5336	104.6671	68,876.00
04/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1074	1	1074	1	0.00
04/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1096	1	1096	1	0.00
04/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1053	1	1053	1	0.00
04/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	142	0	142	0	0.00
04/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	137	0	137	0	0.00
04/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	133	0	133	0	0.00
04/02/2020	R023 On 06-August-20			Bond Future	6.44	106.5613	6.4445	106.5613	0.00
04/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2036	2	2036	2	0.00
04/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2079	2	2079	2	0.00
04/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2057	2	2057	2	0.00
04/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	128	0	128	0	0.00
04/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	130	0	130	0	0.00
04/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	132	0	132	0	0.00
04/02/2020	R023 On 05-November-20			Bond Future	6.36	104.5149	6.3571	104.5149	0.00
04/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2505	3	2505	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
04/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2486	3	2486	3	0.00
04/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2524	3	2524	3	0.00
04/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	166	0	166	0	0.00
04/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	164	0	164	0	0.00
04/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	163	0	163	0	0.00
04/02/2020	R035 On 06-February-20			Bond Future	9.69	97.6283	9.6888	97.6283	47,419.00
04/02/2020	R035 On 06-February-20	9.61	Call	Bond Future	97	0	97	0	0.00
04/02/2020	R035 On 06-February-20	9.60	Call	Bond Future	81	0	81	0	0.00
04/02/2020	R035 On 06-February-20	9.59	Call	Bond Future	67	0	67	0	0.00
04/02/2020	R035 On 06-February-20	9.59	Put	Bond Future	810	1	810	1	0.00
04/02/2020	R035 On 06-February-20	9.61	Put	Bond Future	688	1	688	1	0.00
04/02/2020	R035 On 06-February-20	9.60	Put	Bond Future	748	1	748	1	0.00
04/02/2020	R035 On 07-May-20			Bond Future	9.77	94.8427	9.7670	94.8427	113,482.00
04/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	369	0	369	0	5,000.00
04/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2429	2	2429	2	7,500.00
04/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2030	2	2030	2	5,000.00
04/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1117	1	1117	1	0.00
04/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1349	1	1349	1	7,500.00
04/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2146	2	2146	2	3,530.00
04/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	476	0	476	0	3,530.00
04/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1174	1	1174	1	0.00
04/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7202	7	7202	7	0.00
04/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1145	1	1145	1	0.00
04/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6147	6	6147	6	0.00
04/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2156	2	2156	2	0.00
04/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3339	3	3339	3	0.00
04/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1821	2	1821	2	0.00
04/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2051	2	2051	2	0.00
04/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3244	3	3244	3	0.00
04/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4942	5	4942	5	0.00
04/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2964	3	2964	3	0.00
04/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	366	0	366	0	5,000.00
04/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3291	3	3291	3	0.00
04/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	507	1	507	1	3,530.00

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04/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5388	5	5388	5	0.00
04/02/2020	R035 On 06-August-20			Bond Future	9.84	96.5592	9.8436	96.5592	0.00
04/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	665	1	665	1	24,761.00
04/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3293	3	3293	3	0.00
04/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3254	3	3254	3	0.00
04/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	389	0	389	0	3,000.00
04/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3333	3	3333	3	0.00
04/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2775	3	2775	3	0.00
04/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2711	3	2711	3	0.00
04/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8817	9	8817	9	0.00
04/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7073	7	7073	7	0.00
04/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2743	3	2743	3	0.00
04/02/2020	R035 On 05-November-20			Bond Future	9.93	93.7656	9.9273	93.7656	0.00
04/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5270	5	5270	5	0.00
04/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5226	5	5226	5	0.00
04/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5315	5	5315	5	0.00
04/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2492	2	2492	2	0.00
04/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2468	2	2468	2	0.00
04/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2445	2	2445	2	0.00
04/02/2020	R186 On 06-February-20			Bond Future	7.96	114.7405	7.9570	114.7405	41,565.00
04/02/2020	R186 On 06-February-20	8.55	Call	Bond Future	3282	3	3282	3	0.00
04/02/2020	R186 On 06-February-20	8.11	Call	Bond Future	865	1	865	1	821.00
04/02/2020	R186 On 06-February-20	8.57	Call	Bond Future	3391	3	3391	3	0.00
04/02/2020	R186 On 06-February-20	8.50	Call	Bond Future	3010	3	3010	3	0.00
04/02/2020	R186 On 06-February-20	8.56	Call	Bond Future	3337	3	3337	3	0.00
04/02/2020	R186 On 06-February-20	9.00	Call	Bond Future	5692	6	5692	6	0.00
04/02/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
04/02/2020	R186 On 06-February-20	8.50	Put	Bond Future	0	0	0	0	821.00
04/02/2020	R186 On 06-February-20	8.11	Put	Bond Future	7	0	7	0	0.00
04/02/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
04/02/2020	R186 On 07-May-20			Bond Future	8.00	116.7566	8.0008	116.7566	83,327.00
04/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3108	3	3108	3	0.00

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04/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1529	2	1529	2	0.00
04/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5079	5	5079	5	0.00
04/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1028	1	1028	1	0.00
04/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2218	2	2218	2	6,000.00
04/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1561	2	1561	2	0.00
04/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	452	0	452	0	6,000.00
04/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1498	2	1498	2	0.00
04/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1121	1	1121	1	0.00
04/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2666	3	2666	3	0.00
04/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	151	0	151	0	6,000.00
04/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1075	1	1075	1	0.00
04/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1580	2	1580	2	2,500.00
04/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	707	1	707	1	0.00
04/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1098	1	1098	1	0.00
04/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	426	0	426	0	23,230.00
04/02/2020	R186 On 06-August-20			Bond Future	8.04	113.5658	8.0394	113.5658	1,420.00
04/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2859	3	2859	3	0.00
04/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2460	2	2460	2	0.00
04/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2894	3	2894	3	0.00
04/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2825	3	2825	3	0.00
04/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1150	1	1150	1	0.00
04/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1356	1	1356	1	3,150.00
04/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1116	1	1116	1	0.00
04/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1133	1	1133	1	0.00
04/02/2020	R186 On 05-November-20			Bond Future	8.08	115.5723	8.0825	115.5723	0.00
04/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3996	4	3996	4	0.00
04/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3960	4	3960	4	0.00
04/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3924	4	3924	4	0.00
04/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2916	3	2916	3	3,500.00
04/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6345	6	6345	6	0.00
04/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1582	2	1582	2	3,500.00
04/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1615	2	1615	2	0.00
04/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2825	3	2825	3	0.00
04/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	551	1	551	1	3,500.00

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04/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1118	1	1118	1	0.00
04/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1132	1	1132	1	0.00
04/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1105	1	1105	1	0.00
04/02/2020	R197 On 06-February-20			Bond Future	301.14	301.1625	301.1389	301.1625	1,433.00
04/02/2020	R197 On 07-May-20			Bond Future	306.49	306.5289	306.4856	306.5289	2,507.00
04/02/2020	R197 On 06-August-20			Bond Future	304.35	304.3877	304.3520	304.3877	0.00
04/02/2020	R197 On 05-November-20			Bond Future	309.79	309.8363	309.7907	309.8363	0.00
04/02/2020	R202 On 06-February-20			Bond Future	223.65	223.6628	223.6496	223.6628	1,855.00
04/02/2020	R202 On 07-May-20			Bond Future	227.62	227.6482	227.6204	227.6482	8,483.00
04/02/2020	R202 On 06-August-20			Bond Future	227.68	227.7001	227.6780	227.7001	0.00
04/02/2020	R202 On 05-November-20			Bond Future	231.75	231.7761	231.7466	231.7761	0.00
04/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7645	6.4696	102.7645	5,187.00
04/02/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 06-February-20	6.14	Put	Bond Future	357	0	357	0	0.00
04/02/2020	R208 On 06-February-20	6.12	Put	Bond Future	379	0	379	0	0.00
04/02/2020	R208 On 06-February-20	6.13	Put	Bond Future	368	0	368	0	0.00
04/02/2020	R208 On 07-May-20			Bond Future	6.29	101.1677	6.2856	101.1677	15,177.00
04/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1270	1	1270	1	0.00
04/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1279	1	1279	1	0.00
04/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1261	1	1261	1	0.00
04/02/2020	R208 On 06-August-20			Bond Future	5.88	102.9985	5.8841	102.9985	0.00
04/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	29	0	29	0	0.00
04/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	30	0	30	0	0.00
04/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	27	0	27	0	0.00
04/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	234	0	234	0	0.00
04/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	229	0	229	0	0.00
04/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	225	0	225	0	0.00
04/02/2020	R208 On 05-November-20			Bond Future	5.02	101.4164	5.0227	101.4164	0.00
04/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	38	0	38	0	0.00

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04/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	37	0	37	0	0.00
04/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	36	0	36	0	0.00
04/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	130	0	130	0	0.00
04/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	133	0	133	0	0.00
04/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	128	0	128	0	0.00
04/02/2020	R209 On 06-February-20			Bond Future	9.75	74.1726	9.7484	74.1726	14,394.00
04/02/2020	R209 On 06-February-20	9.51	Call	Bond Future	2	0	2	0	0.00
04/02/2020	R209 On 06-February-20	9.40	Call	Bond Future	0	0	0	0	7,500.00
04/02/2020	R209 On 06-February-20	9.52	Call	Bond Future	3	0	3	0	0.00
04/02/2020	R209 On 06-February-20	9.50	Call	Bond Future	1	0	1	0	0.00
04/02/2020	R209 On 06-February-20	9.50	Put	Bond Future	1604	2	1604	2	0.00
04/02/2020	R209 On 06-February-20	9.51	Put	Bond Future	1539	1	1539	1	0.00
04/02/2020	R209 On 06-February-20	9.40	Put	Bond Future	2262	2	2262	2	0.00
04/02/2020	R209 On 06-February-20	9.52	Put	Bond Future	1474	1	1474	1	0.00
04/02/2020	R209 On 07-May-20			Bond Future	9.82	72.3254	9.8227	72.3254	82,534.00
04/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	836	1	836	1	0.00
04/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	879	1	879	1	0.00
04/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	857	1	857	1	0.00
04/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3184	3	3184	3	0.00
04/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3139	3	3139	3	0.00
04/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3228	3	3228	3	0.00
04/02/2020	R209 On 06-August-20			Bond Future	9.90	73.6344	9.8957	73.6344	0.00
04/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35854	36	35854	36	0.00
04/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35962	36	35962	36	0.00
04/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35745	36	35745	36	0.00
04/02/2020	R209 On 05-November-20			Bond Future	9.97	71.7852	9.9716	71.7852	0.00
04/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3283	3	3283	3	0.00
04/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3347	3	3347	3	0.00
04/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3315	3	3315	3	0.00
04/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3081	3	3081	3	0.00
04/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3053	3	3053	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
04/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3110	3	3110	3	0.00
04/02/2020	R210 On 06-February-20			Bond Future	187.18	187.1918	187.1797	187.1918	374.00
04/02/2020	R210 On 07-May-20			Bond Future	187.86	187.8879	187.8637	187.8879	1,941.00
04/02/2020	R210 On 06-August-20			Bond Future	191.31	191.3337	191.3143	191.3337	0.00
04/02/2020	R210 On 05-November-20			Bond Future	192.02	192.0473	192.0217	192.0473	0.00
04/02/2020	R212 On 06-February-20			Bond Future	161.50	161.5415	161.4970	161.5415	4,092.00
04/02/2020	R212 On 07-May-20			Bond Future	164.36	164.4200	164.3643	164.4200	6,744.00
04/02/2020	R212 On 06-August-20			Bond Future	165.10	165.1498	165.0976	165.1498	0.00
04/02/2020	R212 On 05-November-20			Bond Future	168.05	168.1062	168.0480	168.1062	0.00
04/02/2020	R213 On 06-February-20			Bond Future	9.13	88.5418	9.1283	88.5418	5,161.00
04/02/2020	R213 On 06-February-20	9.28	Call	Bond Future	947	1	947	1	0.00
04/02/2020	R213 On 06-February-20	9.27	Call	Bond Future	890	1	890	1	0.00
04/02/2020	R213 On 06-February-20	9.26	Call	Bond Future	834	1	834	1	0.00
04/02/2020	R213 On 06-February-20	9.27	Put	Bond Future	20	0	20	0	0.00
04/02/2020	R213 On 06-February-20	9.26	Put	Bond Future	24	0	24	0	0.00
04/02/2020	R213 On 06-February-20	9.28	Put	Bond Future	16	0	16	0	0.00
04/02/2020	R213 On 07-May-20			Bond Future	9.20	86.5475	9.1956	86.5475	18,829.00
04/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1093	1	1093	1	0.00
04/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1118	1	1118	1	0.00
04/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1143	1	1143	1	0.00
04/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2220	2	2220	2	0.00
04/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2293	2	2293	2	0.00
04/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2256	2	2256	2	0.00
04/02/2020	R213 On 06-August-20			Bond Future	9.26	88.1137	9.2604	88.1137	0.00
04/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2509	3	2509	3	0.00
04/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2573	3	2573	3	0.00
04/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2541	3	2541	3	0.00
04/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2305	2	2305	2	0.00
04/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2277	2	2277	2	0.00
04/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2332	2	2332	2	0.00
04/02/2020	R213 On 05-November-20			Bond Future	9.33	86.1217	9.3333	86.1217	0.00
04/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3695	4	3695	4	0.00
04/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3730	4	3730	4	0.00
04/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3765	4	3765	4	0.00

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04/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2163	2	2163	2	0.00
04/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2208	2	2208	2	0.00
04/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2186	2	2186	2	0.00
04/02/2020	R214 On 06-February-20			Bond Future	9.94	72.8602	9.9385	72.8602	10,465.00
04/02/2020	R214 On 06-February-20	9.71	Call	Bond Future	3	0	3	0	0.00
04/02/2020	R214 On 06-February-20	9.73	Call	Bond Future	5	0	5	0	0.00
04/02/2020	R214 On 06-February-20	10.42	Call	Bond Future	3079	3	3079	3	0.00
04/02/2020	R214 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	1,000.00
04/02/2020	R214 On 06-February-20	9.87	Call	Bond Future	108	0	108	0	1,000.00
04/02/2020	R214 On 06-February-20	9.72	Call	Bond Future	4	0	4	0	0.00
04/02/2020	R214 On 06-February-20	9.72	Put	Bond Future	1476	1	1476	1	0.00
04/02/2020	R214 On 06-February-20	9.52	Put	Bond Future	2863	3	2863	3	0.00
04/02/2020	R214 On 06-February-20	9.73	Put	Bond Future	1409	1	1409	1	0.00
04/02/2020	R214 On 06-February-20	9.87	Put	Bond Future	564	1	564	1	0.00
04/02/2020	R214 On 06-February-20	9.71	Put	Bond Future	1544	2	1544	2	0.00
04/02/2020	R214 On 06-February-20	10.42	Put	Bond Future	0	0	0	0	1,000.00
04/02/2020	R214 On 07-May-20			Bond Future	10.01	70.8439	10.0104	70.8439	15,123.00
04/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1179	1	1179	1	0.00
04/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1205	1	1205	1	0.00
04/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	325	0	325	0	1,250.00
04/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1605	2	1605	2	1,250.00
04/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4701	5	4701	5	0.00
04/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1154	1	1154	1	0.00
04/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2268	2	2268	2	0.00
04/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2892	3	2892	3	0.00
04/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	644	1	644	1	1,250.00
04/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5161	5	5161	5	0.00
04/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2850	3	2850	3	0.00
04/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2808	3	2808	3	0.00
04/02/2020	R214 On 06-August-20			Bond Future	10.08	72.1260	10.0807	72.1260	0.00
04/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2419	2	2419	2	0.00
04/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2451	2	2451	2	0.00
04/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2483	3	2483	3	0.00
04/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3074	3	3074	3	0.00

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04/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3141	3	3141	3	0.00
04/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3107	3	3107	3	0.00
04/02/2020	R214 On 05-November-20			Bond Future	10.16	70.1049	10.1565	70.1049	0.00
04/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3690	4	3690	4	0.00
04/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3725	4	3725	4	0.00
04/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3656	4	3656	4	0.00
04/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3126	3	3126	3	0.00
04/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3097	3	3097	3	0.00
04/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3068	3	3068	3	0.00
04/02/2020	R248 On 06-February-20			Bond Future	10.07	91.6007	10.0737	91.6007	35,999.00
04/02/2020	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
04/02/2020	R248 On 06-February-20	9.70	Put	Bond Future	3199	3	3199	3	0.00
04/02/2020	R248 On 06-February-20	9.72	Put	Bond Future	3023	3	3023	3	0.00
04/02/2020	R248 On 06-February-20	9.71	Put	Bond Future	3111	3	3111	3	0.00
04/02/2020	R248 On 07-May-20			Bond Future	10.15	88.7727	10.1493	88.7727	89,621.00
04/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5188	5	5188	5	0.00
04/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	976	1	976	1	0.00
04/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1032	1	1032	1	0.00
04/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2547	3	2547	3	0.00
04/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1004	1	1004	1	0.00
04/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	768	1	768	1	300.00
04/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4121	4	4121	4	0.00
04/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2134	2	2134	2	300.00
04/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4675	5	4675	5	0.00
04/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4181	4	4181	4	0.00
04/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	875	1	875	1	300.00
04/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4063	4	4063	4	0.00
04/02/2020	R248 On 06-August-20			Bond Future	10.22	90.3792	10.2235	90.3792	0.00
04/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	567	1	567	1	20,640.00
04/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3244	3	3244	3	0.00
04/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3327	3	3327	3	0.00
04/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	315	0	315	0	3,000.00

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04/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3286	3	3286	3	0.00
04/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3557	4	3557	4	0.00
04/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3517	4	3517	4	0.00
04/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11273	11	11273	11	0.00
04/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3597	4	3597	4	0.00
04/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9099	9	9099	9	0.00
04/02/2020	R248 On 05-November-20			Bond Future	10.30	87.5398	10.3032	87.5398	0.00
04/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3129	3	3129	3	0.00
04/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3093	3	3093	3	0.00
04/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3058	3	3058	3	0.00
04/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5319	5	5319	5	0.00
04/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5367	5	5367	5	0.00
04/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5272	5	5272	5	0.00