



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 May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	2025 On 07-May-20			Bond Future	134.93	134.5950	134.9336	134.5950	1,245.00
04/05/2020	2025 On 06-August-20			Bond Future	135.07	134.7208	135.0688	134.7208	2,196.00
04/05/2020	2025 On 05-November-20			Bond Future	136.80	136.4437	136.7955	136.4437	0.00
04/05/2020	2025 On 04-February-21			Bond Future	137.03	136.6681	137.0315	136.6681	0.00
04/05/2020	2025 On 06-May-21			Bond Future	138.71	138.3397	138.7078	138.3397	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
04/05/2020	2029 On 07-May-20			Bond Future	97.12	97.0851	97.1153	97.0851	1,509.00
04/05/2020	2029 On 06-August-20			Bond Future	98.29	98.2633	98.2926	98.2633	2,817.00
04/05/2020	2029 On 05-November-20			Bond Future	98.41	98.3773	98.4119	98.3773	0.00
04/05/2020	2029 On 04-February-21			Bond Future	99.68	99.6427	99.6775	99.6427	0.00
04/05/2020	2029 On 06-May-21			Bond Future	99.75	99.7052	99.7461	99.7052	0.00
04/05/2020	2030 On 07-May-20			Bond Future	10.19	88.3233	10.1878	88.3233	40,671.00
04/05/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
04/05/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
04/05/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 07-May-20	8.79	Put	Bond Future	8211	9	8211	9	0.00
04/05/2020	2030 On 07-May-20	8.90	Put	Bond Future	7529	8	7529	8	5,820.00
04/05/2020	2030 On 07-May-20	8.85	Put	Bond Future	7838	8	7838	8	5,820.00
04/05/2020	2030 On 07-May-20	8.45	Put	Bond Future	10361	11	10361	11	0.00
04/05/2020	2030 On 07-May-20	9.19	Put	Bond Future	5760	6	5760	6	0.00
04/05/2020	2030 On 07-May-20	8.78	Put	Bond Future	8273	9	8273	9	0.00
04/05/2020	2030 On 07-May-20	8.80	Put	Bond Future	8149	9	8149	9	0.00
04/05/2020	2030 On 06-August-20			Bond Future	10.41	85.3668	10.4090	85.3668	117,174.00
04/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	548	0	548	0	0.00
04/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	516	0	516	0	450.00
04/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	158	0	158	0	800.00
04/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	381	0	381	0	800.00
04/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	565	1	565	1	0.00
04/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	5549	0	5549	0	0.00
04/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	3628	3	3628	3	470.00
04/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	1794	2	1794	2	470.00
04/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	881	1	881	1	0.00
04/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	557	0	557	0	0.00
04/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	4180	4	4180	4	0.00
04/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	6405	6	6405	6	0.00
04/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	2264	2	2264	2	650.00

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04/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	646	1	646	1	323.00
04/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	205	0	205	0	323.00
04/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	3785	3	3785	3	0.00
04/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	1900	2	1900	2	0.00
04/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	1347	1	1347	1	450.00
04/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	6402	7	6402	7	800.00
04/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	7912	8	7912	8	0.00
04/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	1197	0	1197	0	5,000.00
04/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	3338	4	3338	4	0.00
04/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	4023	4	4023	4	0.00
04/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	11286	12	11286	12	0.00
04/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	1984	2	1984	2	0.00
04/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	7458	8	7458	8	0.00
04/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	964	1	964	1	650.00
04/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	1757	2	1757	2	650.00
04/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	7963	9	7963	9	0.00
04/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	3852	4	3852	4	0.00
04/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	4975	5	4975	5	0.00
04/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	9236	10	9236	10	0.00
04/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	12124	13	12124	13	0.00
04/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	2088	2	2088	2	0.00
04/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	8221	9	8221	9	0.00
04/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	8014	9	8014	9	0.00
04/05/2020	2030 On 05-November-20			Bond Future	10.62	86.4392	10.6152	86.4392	0.00
04/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	1759	2	1759	2	0.00
04/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	851	1	851	1	3,000.00
04/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	482	0	482	0	1,000.00
04/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1034	1	1034	1	1,000.00
04/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	1433	1	1433	1	0.00
04/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	749	1	749	1	3,000.00
04/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	860	1	860	1	14,160.00
04/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	1245	1	1245	1	3,000.00
04/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	3468	3	3468	3	0.00
04/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	2169	2	2169	2	0.00

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04/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	493	0	493	0	14,160.00
04/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	600	1	600	1	15,947.00
04/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1023	1	1023	1	15,947.00
04/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	3224	3	3224	3	0.00
04/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	1459	1	1459	1	0.00
04/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	360	0	360	0	3,000.00
04/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	2544	2	2544	2	0.00
04/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	1446	1	1446	1	0.00
04/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	8186	9	8186	9	0.00
04/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	4511	5	4511	5	15,947.00
04/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	11339	12	11339	12	0.00
04/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	8866	9	8866	9	0.00
04/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	6217	7	6217	7	14,160.00
04/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	13361	14	13361	14	0.00
04/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	8098	9	8098	9	0.00
04/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	9818	10	9818	10	0.00
04/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	10666	11	10666	11	0.00
04/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	4227	5	4227	5	3,000.00
04/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	12413	13	12413	13	0.00
04/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	5495	6	5495	6	1,000.00
04/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	8142	9	8142	9	0.00
04/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	14870	15	14870	15	0.00
04/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	9769	10	9769	10	0.00
04/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	13475	14	13475	14	0.00
04/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	7203	8	7203	8	3,000.00
04/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	10717	11	10717	11	0.00
04/05/2020	2030 On 04-February-21			Bond Future	10.84	83.5258	10.8425	83.5258	0.00
04/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	850	1	850	1	1,000.00
04/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	1619	1	1619	1	0.00
04/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	1560	1	1560	1	1,000.00
04/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	842	1	842	1	800.00
04/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	1607	1	1607	1	0.00
04/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1277	1	1277	1	800.00
04/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	3222	3	3222	3	0.00

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04/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	1595	1	1595	1	0.00
04/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	10849	11	10849	11	0.00
04/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	14655	15	14655	15	0.00
04/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	10666	11	10666	11	0.00
04/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	6539	7	6539	7	1,800.00
04/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	12083	13	12083	13	0.00
04/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	10712	11	10712	11	0.00
04/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	10621	11	10621	11	0.00
04/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	14601	15	14601	15	0.00
04/05/2020	2030 On 06-May-21			Bond Future	11.10	84.5263	11.0979	84.5263	0.00
04/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	2816	2	2816	2	0.00
04/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	2909	2	2909	2	0.00
04/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	2863	2	2863	2	0.00
04/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 07-May-20			Bond Future	10.76	84.1090	10.7575	84.1090	44,053.00
04/05/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
04/05/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
04/05/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 07-May-20	9.18	Put	Bond Future	9958	10	9958	10	0.00
04/05/2020	2032 On 07-May-20	8.82	Put	Bond Future	12457	13	12457	13	0.00
04/05/2020	2032 On 07-May-20	9.20	Put	Bond Future	9822	10	9822	10	0.00
04/05/2020	2032 On 07-May-20	9.19	Put	Bond Future	9890	10	9890	10	0.00
04/05/2020	2032 On 07-May-20	9.54	Put	Bond Future	7547	8	7547	8	3,000.00
04/05/2020	2032 On 07-May-20	9.17	Put	Bond Future	10026	10	10026	10	0.00
04/05/2020	2032 On 07-May-20	9.30	Put	Bond Future	9145	9	9145	9	0.00
04/05/2020	2032 On 07-May-20	9.50	Put	Bond Future	7810	8	7810	8	0.00

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04/05/2020	2032 On 07-May-20	9.00	Put	Bond Future	11196	11	11196	11	0.00
04/05/2020	2032 On 06-August-20			Bond Future	10.98	85.1086	10.9757	85.1086	94,004.00
04/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	837	1	837	1	0.00
04/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	415	0	415	0	0.00
04/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	422	0	422	0	0.00
04/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	124	0	124	0	800.00
04/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	317	0	317	0	800.00
04/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	429	0	429	0	0.00
04/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	9609	10	9609	10	0.00
04/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	9727	10	9727	10	0.00
04/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	9668	10	9668	10	0.00
04/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	13913	14	13913	14	0.00
04/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	10687	11	10687	11	0.00
04/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	7195	7	7195	7	800.00
04/05/2020	2032 On 05-November-20			Bond Future	11.19	82.0285	11.1880	82.0285	0.00
04/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	1285	1	1285	1	0.00
04/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	3601	4	3601	4	0.00
04/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	3841	4	3841	4	0.00
04/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	651	1	651	1	3,000.00
04/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1109	1	1109	1	3,000.00
04/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	932	1	932	1	1,000.00
04/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	1297	1	1297	1	0.00
04/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	535	1	535	1	1,000.00
04/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	1273	1	1273	1	0.00
04/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	9752	10	9752	10	0.00
04/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	13296	14	13296	14	0.00
04/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	14330	15	14330	15	0.00
04/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	4439	5	4439	5	1,000.00
04/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	9651	10	9651	10	0.00
04/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	11397	12	11397	12	0.00
04/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	10478	11	10478	11	0.00
04/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	9702	10	9702	10	0.00
04/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	4701	5	4701	5	3,000.00
04/05/2020	2032 On 04-February-21			Bond Future	11.42	83.0645	11.4159	83.0645	0.00

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04/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	810	1	810	1	800.00
04/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	1598	2	1598	2	0.00
04/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1243	1	1243	1	800.00
04/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	1623	2	1623	2	0.00
04/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	3601	4	3601	4	0.00
04/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	1610	2	1610	2	0.00
04/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	12053	12	12053	12	0.00
04/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	13803	14	13803	14	0.00
04/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	12002	12	12002	12	0.00
04/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	6874	7	6874	7	800.00
04/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	12104	12	12104	12	0.00
04/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	16707	17	16707	17	0.00
04/05/2020	2032 On 06-May-21			Bond Future	11.67	79.9127	11.6663	79.9127	0.00
04/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	2251	2	2251	2	0.00
04/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	2301	2	2301	2	0.00
04/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	2202	2	2202	2	0.00
04/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2033 On 07-May-20			Bond Future	94.72	94.6341	94.7153	94.6341	2,449.00
04/05/2020	2033 On 06-August-20			Bond Future	95.86	95.7827	95.8636	95.7827	11,410.00
04/05/2020	2033 On 05-November-20			Bond Future	95.88	95.7890	95.8762	95.7890	0.00
04/05/2020	2033 On 04-February-21			Bond Future	97.11	97.0209	97.1093	97.0209	0.00
04/05/2020	2033 On 06-May-21			Bond Future	97.07	96.9731	97.0684	96.9731	0.00
04/05/2020	2037 On 07-May-20			Bond Future	11.49	80.1645	11.4928	80.1645	46,628.00
04/05/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2037 On 07-May-20	9.59	Put	Bond Future	13033	13	13033	13	0.00
04/05/2020	2037 On 07-May-20	9.61	Put	Bond Future	12879	13	12879	13	0.00
04/05/2020	2037 On 07-May-20	10.00	Put	Bond Future	9959	10	9959	10	0.00
04/05/2020	2037 On 07-May-20	9.60	Put	Bond Future	12956	13	12956	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2020	2037 On 07-May-20	9.70	Put	Bond Future	12192	12	12192	12	0.00
04/05/2020	2037 On 06-August-20			Bond Future	11.72	76.8607	11.7161	76.8607	85,882.00
04/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	254	0	254	0	0.00
04/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	249	0	249	0	0.00
04/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	258	0	258	0	0.00
04/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	12525	13	12525	13	0.00
04/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	12455	13	12455	13	0.00
04/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	12386	13	12386	13	0.00
04/05/2020	2037 On 05-November-20			Bond Future	11.92	77.8264	11.9240	77.8264	0.00
04/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1039	1	1039	1	0.00
04/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1018	1	1018	1	0.00
04/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1029	1	1029	1	0.00
04/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	12215	12	12215	12	0.00
04/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	12095	12	12095	12	0.00
04/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	12155	12	12155	12	0.00
04/05/2020	2037 On 04-February-21			Bond Future	12.15	74.5540	12.1504	74.5540	0.00
04/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	5032	5	5032	5	300.00
04/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1000	1	1000	1	72.00
04/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	10571	10	10571	10	0.00
04/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	1765	2	1765	2	0.00
04/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1662	2	1662	2	0.00
04/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	2514	2	2514	2	0.00
04/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	4842	5	4842	5	0.00
04/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1674	2	1674	2	0.00
04/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1687	2	1687	2	0.00
04/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	1943	2	1943	2	240.00
04/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	6257	6	6257	6	240.00
04/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	13273	13	13273	13	0.00
04/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	12225	12	12225	12	0.00
04/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	13387	14	13387	14	0.00
04/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	10340	10	10340	10	72.00
04/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	2523	3	2523	3	300.00
04/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	12936	13	12936	13	72.00
04/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	13330	13	13330	13	0.00

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04/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	17208	17	17208	17	0.00
04/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	6048	6	6048	6	0.00
04/05/2020	2037 On 06-May-21			Bond Future	12.40	75.4466	12.3976	75.4466	0.00
04/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	121	0	121	0	0.00
04/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	175	0	175	0	0.00
04/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	228	0	228	0	0.00
04/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2038 On 07-May-20			Bond Future	108.75	107.9058	108.7537	107.9058	2,602.00
04/05/2020	2038 On 06-August-20			Bond Future	108.38	107.5193	108.3839	107.5193	11,276.00
04/05/2020	2038 On 05-November-20			Bond Future	109.77	108.8945	109.7697	108.8945	0.00
04/05/2020	2038 On 04-February-21			Bond Future	109.47	108.5733	109.4677	108.5733	0.00
04/05/2020	2038 On 06-May-21			Bond Future	110.81	109.9010	110.8066	109.9010	0.00
04/05/2020	2040 On 07-May-20			Bond Future	11.68	81.7354	11.6778	81.7354	31,611.00
04/05/2020	2040 On 07-May-20	12.70	Call	Bond Future	6082	6	6082	6	325.00
04/05/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
04/05/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
04/05/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 07-May-20	12.20	Call	Bond Future	3208	3	3208	3	325.00
04/05/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	450.00
04/05/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 07-May-20	11.80	Call	Bond Future	887	1	887	1	450.00
04/05/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	2040 On 07-May-20	9.73	Put	Bond Future	14140	14	14140	14	0.00
04/05/2020	2040 On 07-May-20	10.15	Put	Bond Future	10767	11	10767	11	0.00
04/05/2020	2040 On 07-May-20	11.80	Put	Bond Future	117	0	117	0	0.00
04/05/2020	2040 On 07-May-20	12.20	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 07-May-20	11.10	Put	Bond Future	3815	4	3815	4	0.00
04/05/2020	2040 On 07-May-20	9.85	Put	Bond Future	13156	13	13156	13	0.00
04/05/2020	2040 On 07-May-20	9.75	Put	Bond Future	13974	14	13974	14	0.00
04/05/2020	2040 On 07-May-20	9.74	Put	Bond Future	14057	14	14057	14	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
04/05/2020	2040 On 07-May-20	9.50	Put	Bond Future	16071	16	16071	16	0.00
04/05/2020	2040 On 07-May-20	10.00	Put	Bond Future	11949	12	11949	12	0.00
04/05/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 06-August-20			Bond Future	11.90	78.1999	11.9018	78.1999	52,661.00
04/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	211	0	211	0	0.00
04/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	219	0	219	0	0.00
04/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	215	0	215	0	0.00
04/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	878	1	878	1	0.00
04/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	1571	2	1571	2	0.00
04/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	804	1	804	1	0.00
04/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	80	0	80	0	800.00
04/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	232	0	232	0	800.00
04/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	12991	13	12991	13	0.00
04/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	8173	8	8173	8	800.00
04/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	16904	17	16904	17	0.00
04/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	13288	14	13288	14	0.00
04/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	7822	8	7822	8	12,538.00
04/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	5693	6	5693	6	517.00
04/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	13363	14	13363	14	0.00
04/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	13213	13	13213	13	0.00
04/05/2020	2040 On 05-November-20			Bond Future	12.11	79.1826	12.1103	79.1826	0.00
04/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	484	0	484	0	2,000.00
04/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	675	1	675	1	2,000.00
04/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	357	0	357	0	2,000.00
04/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	952	1	952	1	0.00
04/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	881	1	881	1	2,000.00
04/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	3482	3	3482	3	0.00
04/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	962	1	962	1	0.00
04/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	2955	3	2955	3	0.00
04/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	973	1	973	1	0.00
04/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	6755	7	6755	7	2,000.00
04/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	13104	13	13104	13	0.00
04/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	13039	13	13039	13	0.00
04/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	15217	15	15217	15	0.00

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04/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	18988	19	18988	19	0.00
04/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	6004	6	6004	6	2,000.00
04/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	13170	13	13170	13	0.00
04/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	13632	14	13632	14	0.00
04/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	17199	17	17199	17	0.00
04/05/2020	2040 On 04-February-21			Bond Future	12.34	75.6769	12.3375	75.6769	0.00
04/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4034	4	4034	4	0.00
04/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1207	1	1207	1	800.00
04/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1602	2	1602	2	0.00
04/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	705	1	705	1	500.00
04/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	762	1	762	1	800.00
04/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1615	2	1615	2	0.00
04/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1394	1	1394	1	500.00
04/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1589	2	1589	2	0.00
04/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	3609	4	3609	4	0.00
04/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	8287	8	8287	8	500.00
04/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	15368	16	15368	16	0.00
04/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	14356	15	14356	15	0.00
04/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	20693	21	20693	21	0.00
04/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	20080	20	20080	20	0.00
04/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	16491	17	16491	17	0.00
04/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	14233	14	14233	14	0.00
04/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	14294	15	14294	15	0.00
04/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	7635	8	7635	8	800.00
04/05/2020	2040 On 06-May-21			Bond Future	12.58	76.5829	12.5848	76.5829	0.00
04/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	936	1	936	1	0.00
04/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	878	1	878	1	0.00
04/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	821	1	821	1	0.00
04/05/2020	2044 On 07-May-20			Bond Future	11.75	78.2139	11.7475	78.2139	25,856.00
04/05/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 07-May-20	9.79	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
04/05/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
04/05/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
04/05/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
04/05/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
04/05/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
04/05/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
04/05/2020	2044 On 07-May-20	9.80	Put	Bond Future	14212	15	14212	15	0.00
04/05/2020	2044 On 07-May-20	9.91	Put	Bond Future	13294	14	13294	14	0.00
04/05/2020	2044 On 07-May-20	9.26	Put	Bond Future	18956	19	18956	19	0.00
04/05/2020	2044 On 07-May-20	9.98	Put	Bond Future	12717	13	12717	13	0.00
04/05/2020	2044 On 07-May-20	11.02	Put	Bond Future	4834	5	4834	5	556.00
04/05/2020	2044 On 07-May-20	11.09	Put	Bond Future	4347	5	4347	5	100.00
04/05/2020	2044 On 07-May-20	9.79	Put	Bond Future	14297	15	14297	15	0.00
04/05/2020	2044 On 07-May-20	9.45	Put	Bond Future	17242	18	17242	18	0.00
04/05/2020	2044 On 07-May-20	9.97	Put	Bond Future	12799	13	12799	13	0.00
04/05/2020	2044 On 07-May-20	9.81	Put	Bond Future	14128	15	14128	15	0.00
04/05/2020	2044 On 07-May-20	10.81	Put	Bond Future	6329	7	6329	7	129.00
04/05/2020	2044 On 07-May-20	9.33	Put	Bond Future	18319	19	18319	19	0.00
04/05/2020	2044 On 06-August-20			Bond Future	11.97	74.7616	11.9661	74.7616	82,960.00
04/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	41	0	41	0	602.00
04/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	135	0	135	0	0.00
04/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	174	0	174	0	602.00
04/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	141	0	141	0	0.00
04/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	86	0	86	0	140.00
04/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	16	0	16	0	140.00
04/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	138	0	138	0	0.00
04/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	916	1	916	1	0.00
04/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	1157	1	1157	1	0.00
04/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	15014	15	15014	15	0.00
04/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	16816	17	16816	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	22616	23	22616	23	0.00
04/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	7732	8	7732	8	140.00
04/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	15094	15	15094	15	0.00
04/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	6853	7	6853	7	602.00
04/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	15174	16	15174	16	0.00
04/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	14224	15	14224	15	0.00
04/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	19407	20	19407	20	0.00
04/05/2020	2044 On 05-November-20			Bond Future	12.17	75.7012	12.1695	75.7012	0.00
04/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	440	0	440	0	1,815.00
04/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	936	1	936	1	0.00
04/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	599	1	599	1	0.00
04/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	2551	2	2551	2	0.00
04/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	2667	3	2667	3	0.00
04/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	607	1	607	1	568.00
04/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	957	1	957	1	0.00
04/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	661	1	661	1	525.00
04/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	259	0	259	0	525.00
04/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	2114	2	2114	2	0.00
04/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	123	0	123	0	1,815.00
04/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	645	1	645	1	1,815.00
04/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	946	1	946	1	0.00
04/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	1919	2	1919	2	0.00
04/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	240	0	240	0	568.00
04/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	13200	14	13200	14	0.00
04/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	15429	16	15429	16	0.00
04/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	8478	9	8478	9	1,815.00
04/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	7287	8	7287	8	1,815.00
04/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	25250	26	25250	26	0.00
04/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	13267	14	13267	14	0.00
04/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	15576	16	15576	16	0.00
04/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	20998	21	20998	21	0.00
04/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	21431	22	21431	22	0.00
04/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	16018	16	16018	16	0.00
04/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	17859	18	17859	18	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
04/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	9041	9	9041	9	525.00
04/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	7502	8	7502	8	568.00
04/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	13334	14	13334	14	0.00
04/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	15944	16	15944	16	0.00
04/05/2020	2044 On 04-February-21			Bond Future	12.39	72.2768	12.3910	72.2768	0.00
04/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1463	1	1463	1	0.00
04/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1487	1	1487	1	0.00
04/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1391	1	1391	1	0.00
04/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	784	1	784	1	405.00
04/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1475	1	1475	1	0.00
04/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1120	1	1120	1	0.00
04/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2142	2	2142	2	0.00
04/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	14990	15	14990	15	0.00
04/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	15447	16	15447	16	405.00
04/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	19971	20	19971	20	0.00
04/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	12096	12	12096	12	405.00
04/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	15055	15	15055	15	0.00
04/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	17154	18	17154	18	0.00
04/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	14925	15	14925	15	0.00
04/05/2020	2044 On 06-May-21			Bond Future	12.63	73.1420	12.6318	73.1420	0.00
04/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
04/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	1079	1	1079	1	0.00
04/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	1137	2	1137	2	0.00
04/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	1022	1	1022	1	0.00
04/05/2020	2046 On 07-May-20			Bond Future	97.92	97.8004	97.9155	97.8004	9,794.00
04/05/2020	2046 On 06-August-20			Bond Future	99.10	98.9872	99.1025	98.9872	15,281.00
04/05/2020	2046 On 05-November-20			Bond Future	98.58	98.4581	98.5826	98.4581	0.00
04/05/2020	2046 On 04-February-21			Bond Future	99.85	99.7245	99.8505	99.7245	0.00
04/05/2020	2046 On 06-May-21			Bond Future	99.26	99.1271	99.2635	99.1271	0.00
04/05/2020	2050 On 07-May-20			Bond Future	100.73	100.7001	100.7317	100.7001	10,560.00
04/05/2020	2050 On 06-August-20			Bond Future	100.08	100.0437	100.0830	100.0437	15,767.00
04/05/2020	2050 On 05-November-20			Bond Future	101.36	101.3231	101.3624	101.3231	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
04/05/2020	2050 On 04-February-21			Bond Future	100.76	100.7068	100.7556	100.7068	0.00
04/05/2020	2050 On 06-May-21			Bond Future	101.99	101.9384	101.9878	101.9384	0.00
04/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	AL37 On 07-May-20			Index Future	695.35	691.8490	695.3470	691.8490	0.00
04/05/2020	AL37 On 06-August-20			Index Future	703.49	699.9920	703.4940	699.9920	0.00
04/05/2020	AL37 On 05-November-20			Index Future	712.40	708.8660	712.3990	708.8660	0.00
04/05/2020	AL37 On 04-February-21			Index Future	721.39	717.8150	721.3900	717.8150	0.00
04/05/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
04/05/2020	AL7T On 07-May-20			Index Future	749.12	745.1030	749.1180	745.1030	0.00
04/05/2020	AL7T On 06-August-20			Index Future	757.90	753.8730	757.8950	753.8730	0.00
04/05/2020	AL7T On 05-November-20			Index Future	767.49	763.4290	767.4890	763.4290	0.00
04/05/2020	AL7T On 04-February-21			Index Future	777.18	773.0670	777.1760	773.0670	0.00
04/05/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
04/05/2020	ALBI On 07-May-20			Index Future	665.90	663.1250	665.8960	663.1250	1.00
04/05/2020	ALBI On 06-August-20			Index Future	673.70	670.9300	673.6980	670.9300	209.00
04/05/2020	ALBI On 05-November-20			Index Future	682.23	679.4350	682.2260	679.4350	0.00
04/05/2020	ALBI On 04-February-21			Index Future	690.84	688.0120	690.8360	688.0120	0.00
04/05/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
04/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	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
04/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2020	ES33 On 07-May-20			Bond Future	12.37	69.6614	12.3651	69.6614	0.00
04/05/2020	ES33 On 06-August-20			Bond Future	12.63	70.4892	12.6334	70.4892	350.00
04/05/2020	ES33 On 05-November-20			Bond Future	12.90	67.5952	12.8984	67.5952	0.00
04/05/2020	ES33 On 04-February-21			Bond Future	13.19	68.4489	13.1863	68.4489	0.00
04/05/2020	ES33 On 06-May-21			Bond Future	13.49	65.4907	13.4926	65.4907	0.00
04/05/2020	ES42 On 07-May-20			Bond Future	12.77	68.9279	12.7696	68.9279	0.00
04/05/2020	ES42 On 06-August-20			Bond Future	13.03	69.7471	13.0303	69.7471	4,919.00
04/05/2020	ES42 On 05-November-20			Bond Future	13.29	66.3628	13.2909	66.3628	0.00
04/05/2020	ES42 On 04-February-21			Bond Future	13.56	67.2012	13.5646	67.2012	0.00
04/05/2020	ES42 On 06-May-21			Bond Future	13.87	63.7476	13.8673	63.7476	0.00
04/05/2020	GOVI On 07-May-20			GOVI	658.08	655.2250	658.0780	655.2250	405.00
04/05/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 07-May-20	719.99	Put	GOVI	619120	65	619120	65	0.00
04/05/2020	GOVI On 07-May-20	719.98	Put	GOVI	619020	65	619020	65	0.00

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04/05/2020	GOVI On 07-May-20	720.00	Put	GOVI	619220	65	619220	65	0.00
04/05/2020	GOVI On 06-August-20			GOVI	665.79	662.9370	665.7880	662.9370	1,022.00
04/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	623420	65	623420	65	0.00
04/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	623320	65	623320	65	0.00
04/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	623520	65	623520	65	0.00
04/05/2020	GOVI On 05-November-20			GOVI	674.22	671.3410	674.2160	671.3410	0.00
04/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	636340	67	636340	67	0.00
04/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	636140	66	636140	66	0.00
04/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	636240	66	636240	66	0.00
04/05/2020	GOVI On 04-February-21			GOVI	682.73	679.8170	682.7260	679.8170	0.00
04/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	682140	71	682140	71	0.00
04/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	682240	71	682240	71	0.00
04/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	682340	71	682340	71	0.00
04/05/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
04/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
04/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
04/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2020	IGOV On 07-May-20			Index Future	252.08	251.3910	252.0790	251.3910	153.00
04/05/2020	IGOV On 06-August-20			Index Future	255.10	254.4120	255.0950	254.4120	567.00
04/05/2020	IGOV On 05-November-20			Index Future	258.39	257.6990	258.3860	257.6990	47.00
04/05/2020	IGOV On 04-February-21			Index Future	261.71	261.0140	261.7090	261.0140	0.00

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04/05/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
04/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
04/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7500	98.7600	98.7500	0.00
04/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0400	94.0300	94.0400	0.00
04/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.33	92.3600	92.3300	92.3600	0.00
04/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.70	90.7300	90.7000	90.7300	0.00
04/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.84	89.8900	89.8400	89.8900	0.00
04/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.36	91.4200	91.3600	91.4200	51.00
04/05/2020	IS05 On 15-March-22			Interest Rate Swap	91.06	91.1300	91.0600	91.1300	0.00
04/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.47	91.5600	91.4700	91.5600	0.00
04/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.86	95.0000	94.8600	95.0000	0.00
04/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.61	95.8100	95.6100	95.8100	0.00
04/05/2020	IS05 On 22-March-23			Interest Rate Swap	88.31	88.5700	88.3100	88.5700	0.00
04/05/2020	IS05 On 20-June-23			Interest Rate Swap	94.12	94.4400	94.1200	94.4400	0.00
04/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.7400	94.8800	94.7400	0.00
04/05/2020	IS10 On 17-December-25			Interest Rate Swap	85.39	85.9800	85.3900	85.9800	0.00
04/05/2020	IS10 On 16-March-26			Interest Rate Swap	82.35	82.9400	82.3500	82.9400	0.00
04/05/2020	IS10 On 15-June-26			Interest Rate Swap	81.17	81.7700	81.1700	81.7700	0.00
04/05/2020	IS10 On 21-September-26			Interest Rate Swap	83.55	84.1500	83.5500	84.1500	0.00
04/05/2020	IS10 On 21-December-26			Interest Rate Swap	87.87	88.4700	87.8700	88.4700	0.00
04/05/2020	IS10 On 15-March-27			Interest Rate Swap	86.76	87.3800	86.7600	87.3800	0.00
04/05/2020	IS10 On 21-June-27			Interest Rate Swap	89.09	89.7000	89.0900	89.7000	0.00
04/05/2020	IS10 On 20-September-27			Interest Rate Swap	95.05	95.6400	95.0500	95.6400	0.00
04/05/2020	IS10 On 20-December-27			Interest Rate Swap	95.68	96.2600	95.6800	96.2600	0.00
04/05/2020	IS10 On 22-March-28			Interest Rate Swap	89.12	89.7100	89.1200	89.7100	0.00
04/05/2020	IS10 On 20-June-28			Interest Rate Swap	97.00	97.5800	97.0000	97.5800	0.00
04/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	91.6800	92.0200	91.6800	0.00
04/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2020	R023 On 07-May-20			Bond Future	5.48	107.1484	5.4816	107.1484	41,565.00
04/05/2020	R023 On 07-May-20	6.90	Call	Bond Future	3687	3	3687	3	0.00
04/05/2020	R023 On 07-May-20	6.89	Call	Bond Future	3662	3	3662	3	0.00
04/05/2020	R023 On 07-May-20	6.91	Call	Bond Future	3712	4	3712	4	0.00
04/05/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R023 On 07-May-20	6.90	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
04/05/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R023 On 06-August-20			Bond Future	5.56	108.4219	5.5552	108.4219	27,356.00
04/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4066	4	4066	4	0.00
04/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4111	4	4111	4	0.00
04/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4089	4	4089	4	0.00
04/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	31	0	31	0	0.00
04/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	32	0	32	0	0.00
04/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	33	0	33	0	0.00
04/05/2020	R023 On 05-November-20			Bond Future	5.61	105.8699	5.6081	105.8699	0.00
04/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4067	4	4067	4	0.00
04/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4047	4	4047	4	0.00
04/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4086	4	4086	4	0.00
04/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	98	0	98	0	0.00
04/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	97	0	97	0	0.00
04/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	95	0	95	0	0.00
04/05/2020	R023 On 04-February-21			Bond Future	5.68	107.2068	5.6823	107.2068	0.00
04/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	1812	2	1812	2	0.00
04/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	1841	2	1841	2	0.00
04/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	1826	2	1826	2	0.00
04/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	566	1	566	1	0.00
04/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	571	1	571	1	0.00
04/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	561	1	561	1	0.00
04/05/2020	R023 On 06-May-21			Bond Future	5.80	104.5800	5.8038	104.5800	0.00
04/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	2978	3	2978	3	0.00
04/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3011	3	3011	3	0.00
04/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	2995	3	2995	3	0.00
04/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20			Bond Future	11.31	84.3178	11.3076	84.3178	50,514.00
04/05/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
04/05/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
04/05/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00

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04/05/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20	10.75	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
04/05/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
04/05/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
04/05/2020	R035 On 07-May-20	9.49	Put	Bond Future	12456	13	12456	13	0.00
04/05/2020	R035 On 07-May-20	9.55	Put	Bond Future	12002	12	12002	12	0.00
04/05/2020	R035 On 07-May-20	9.18	Put	Bond Future	14852	15	14852	15	0.00
04/05/2020	R035 On 07-May-20	9.75	Put	Bond Future	10512	11	10512	11	0.00
04/05/2020	R035 On 07-May-20	9.47	Put	Bond Future	12608	13	12608	13	0.00
04/05/2020	R035 On 07-May-20	9.78	Put	Bond Future	10291	10	10291	10	0.00
04/05/2020	R035 On 07-May-20	9.85	Put	Bond Future	9779	10	9779	10	0.00
04/05/2020	R035 On 07-May-20	9.48	Put	Bond Future	12532	13	12532	13	0.00
04/05/2020	R035 On 07-May-20	10.75	Put	Bond Future	3551	4	3551	4	5,000.00
04/05/2020	R035 On 07-May-20	10.57	Put	Bond Future	4747	5	4747	5	3,530.00
04/05/2020	R035 On 07-May-20	9.11	Put	Bond Future	15405	16	15405	16	0.00
04/05/2020	R035 On 06-August-20			Bond Future	11.53	85.3199	11.5283	85.3199	128,400.00
04/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	362	0	362	0	0.00
04/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	55	0	55	0	24,761.00
04/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	68	0	68	0	500.00
04/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	229	0	229	0	500.00
04/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	844	1	844	1	0.00
04/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	369	0	369	0	0.00
04/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	356	0	356	0	0.00
04/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	30	0	30	0	3,000.00
04/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	19561	20	19561	20	0.00
04/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	10850	11	10850	11	0.00
04/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	10980	11	10980	11	0.00
04/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	7707	8	7707	8	500.00
04/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	10915	11	10915	11	0.00
04/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	17565	18	17565	18	0.00
04/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	12601	13	12601	13	0.00

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04/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	16865	17	16865	17	0.00
04/05/2020	R035 On 05-November-20			Bond Future	11.74	81.9103	11.7448	81.9103	0.00
04/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	1399	1	1399	1	0.00
04/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	1412	1	1412	1	0.00
04/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	1385	1	1385	1	0.00
04/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	10366	11	10366	11	0.00
04/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	10311	10	10311	10	0.00
04/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	10257	10	10257	10	0.00
04/05/2020	R035 On 04-February-21			Bond Future	11.98	82.9447	11.9812	82.9447	0.00
04/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	1668	2	1668	2	0.00
04/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1568	2	1568	2	0.00
04/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1555	2	1555	2	0.00
04/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1543	2	1543	2	0.00
04/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	3323	3	3323	3	0.00
04/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	13685	14	13685	14	0.00
04/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	13743	14	13743	14	0.00
04/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	13174	13	13174	13	650.00
04/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	8295	8	8295	8	650.00
04/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	13628	14	13628	14	0.00
04/05/2020	R035 On 06-May-21			Bond Future	12.23	79.4585	12.2296	79.4585	0.00
04/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	655	1	655	1	0.00
04/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	763	1	763	1	0.00
04/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	709	1	709	1	0.00
04/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20			Bond Future	8.35	114.3079	8.3468	114.3079	36,711.00
04/05/2020	R186 On 07-May-20	8.50	Call	Bond Future	833	0	833	0	0.00
04/05/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	1	0	0.00
04/05/2020	R186 On 07-May-20	8.93	Call	Bond Future	3060	3	3060	3	0.00
04/05/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20	9.50	Call	Bond Future	5947	5	5947	5	1,120.00
04/05/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	1	0	0.00
04/05/2020	R186 On 07-May-20	8.28	Call	Bond Future	86	0	86	0	0.00

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04/05/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	0	1	0	0.00
04/05/2020	R186 On 07-May-20	10.00	Call	Bond Future	8398	8	8398	8	1,120.00
04/05/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20	7.60	Put	Bond Future	4082	5	4082	5	0.00
04/05/2020	R186 On 07-May-20	8.07	Put	Bond Future	1492	2	1492	2	0.00
04/05/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20	8.93	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20	8.09	Put	Bond Future	1384	2	1384	2	0.00
04/05/2020	R186 On 07-May-20	8.28	Put	Bond Future	444	1	444	1	0.00
04/05/2020	R186 On 07-May-20	7.90	Put	Bond Future	2420	3	2420	3	2,500.00
04/05/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 07-May-20	8.50	Put	Bond Future	19	0	19	0	23,160.00
04/05/2020	R186 On 07-May-20	8.08	Put	Bond Future	1438	2	1438	2	0.00
04/05/2020	R186 On 06-August-20			Bond Future	8.54	110.3814	8.5402	110.3814	75,887.00
04/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	1815	2	1815	2	0.00
04/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	1118	1	1118	1	900.00
04/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	3595	3	3595	3	900.00
04/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	1555	1	1555	1	0.00
04/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	1837	2	1837	2	0.00
04/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	1792	2	1792	2	0.00
04/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	2719	3	2719	3	0.00
04/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	3927	4	3927	4	0.00
04/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	3053	3	3053	3	0.00
04/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	2661	3	2661	3	0.00
04/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	1274	2	1274	2	0.00
04/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	2690	3	2690	3	0.00
04/05/2020	R186 On 05-November-20			Bond Future	8.73	111.7671	8.7253	111.7671	0.00
04/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	2934	3	2934	3	0.00
04/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	2909	3	2909	3	0.00
04/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	2885	3	2885	3	0.00
04/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	2218	2	2218	2	3,500.00
04/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	4598	4	4598	4	0.00
04/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	1368	1	1368	1	3,500.00
04/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	4129	4	4129	4	0.00

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04/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	5823	6	5823	6	0.00
04/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	3279	4	3279	4	0.00
04/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	2016	2	2016	2	3,500.00
04/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	3305	4	3305	4	0.00
04/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	3254	4	3254	4	0.00
04/05/2020	R186 On 04-February-21			Bond Future	8.93	107.8923	8.9319	107.8923	0.00
04/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2149	2	2149	2	0.00
04/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2165	2	2165	2	0.00
04/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	2181	2	2181	2	0.00
04/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	5863	6	5863	6	0.00
04/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	5830	6	5830	6	0.00
04/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	5896	6	5896	6	0.00
04/05/2020	R186 On 06-May-21			Bond Future	9.18	109.1853	9.1754	109.1853	0.00
04/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	6871	6	6871	6	0.00
04/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	6830	6	6830	6	0.00
04/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	6789	6	6789	6	0.00
04/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R197 On 07-May-20			Bond Future	310.55	310.9669	310.5512	310.9669	2,507.00
04/05/2020	R197 On 06-August-20			Bond Future	306.55	306.9672	306.5496	306.9672	2,549.00
04/05/2020	R197 On 05-November-20			Bond Future	310.47	310.8925	310.4683	310.8925	0.00
04/05/2020	R197 On 04-February-21			Bond Future	306.52	306.9121	306.5194	306.9121	0.00
04/05/2020	R197 On 06-May-21			Bond Future	310.27	310.6647	310.2677	310.6647	0.00
04/05/2020	R202 On 07-May-20			Bond Future	216.15	216.0857	216.1533	216.0857	5,456.00
04/05/2020	R202 On 06-August-20			Bond Future	214.65	214.5792	214.6487	214.5792	7,724.00
04/05/2020	R202 On 05-November-20			Bond Future	217.39	217.3228	217.3924	217.3228	0.00
04/05/2020	R202 On 04-February-21			Bond Future	215.97	215.8799	215.9698	215.8799	0.00
04/05/2020	R202 On 06-May-21			Bond Future	218.61	218.5199	218.6114	218.5199	0.00
04/05/2020	R208 On 07-May-20			Bond Future	4.01	103.1719	4.0071	103.1719	20,853.00
04/05/2020	R208 On 07-May-20	4.82	Call	Bond Future	710	1	710	1	0.00
04/05/2020	R208 On 07-May-20	4.81	Call	Bond Future	702	1	702	1	0.00
04/05/2020	R208 On 07-May-20	4.80	Call	Bond Future	693	1	693	1	0.00
04/05/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00

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04/05/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 06-August-20			Bond Future	3.71	104.3981	3.7053	104.3981	28,892.00
04/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1162	1	1162	1	0.00
04/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1168	1	1168	1	0.00
04/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1156	1	1156	1	0.00
04/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 05-November-20			Bond Future	2.80	102.3141	2.7960	102.3141	0.00
04/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	774	1	774	1	0.00
04/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	770	1	770	1	0.00
04/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	766	1	766	1	0.00
04/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 07-May-20			Bond Future	11.29	63.7624	11.2914	63.7624	54,391.00
04/05/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 07-May-20	9.46	Put	Bond Future	10735	11	10735	11	0.00
04/05/2020	R209 On 07-May-20	9.47	Put	Bond Future	10669	11	10669	11	0.00
04/05/2020	R209 On 07-May-20	9.45	Put	Bond Future	10800	11	10800	11	0.00
04/05/2020	R209 On 06-August-20			Bond Future	11.49	64.5202	11.4914	64.5202	64,067.00
04/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	44814	45	44814	45	0.00
04/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	44922	45	44922	45	0.00
04/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	44706	45	44706	45	0.00
04/05/2020	R209 On 05-November-20			Bond Future	11.69	62.1872	11.6851	62.1872	0.00
04/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1127	1	1127	1	0.00
04/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1148	1	1148	1	0.00
04/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1138	1	1138	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	10344	10	10344	10	0.00
04/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	10294	10	10294	10	0.00
04/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	10394	10	10394	10	0.00
04/05/2020	R209 On 04-February-21			Bond Future	11.89	62.9727	11.8910	62.9727	0.00
04/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	1718	2	1718	2	0.00
04/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	1730	2	1730	2	0.00
04/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	1706	2	1706	2	0.00
04/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	11351	11	11351	11	0.00
04/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	11303	11	11303	11	0.00
04/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	11255	11	11255	11	0.00
04/05/2020	R209 On 06-May-21			Bond Future	12.11	60.5855	12.1143	60.5855	0.00
04/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	494	0	494	0	0.00
04/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	586	0	586	0	0.00
04/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	540	0	540	0	0.00
04/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R210 On 07-May-20			Bond Future	181.50	179.4278	181.4961	179.4278	775.00
04/05/2020	R210 On 06-August-20			Bond Future	183.70	181.6054	183.6964	181.6054	1,199.00
04/05/2020	R210 On 05-November-20			Bond Future	183.34	181.2064	183.3360	181.2064	0.00
04/05/2020	R210 On 04-February-21			Bond Future	185.69	183.5372	185.6939	183.5372	0.00
04/05/2020	R210 On 06-May-21			Bond Future	185.22	183.0276	185.2240	183.0276	0.00
04/05/2020	R212 On 07-May-20			Bond Future	165.85	165.8071	165.8495	165.8071	3,467.00
04/05/2020	R212 On 06-August-20			Bond Future	165.57	165.5222	165.5737	165.5222	6,744.00
04/05/2020	R212 On 05-November-20			Bond Future	167.69	167.6391	167.6905	167.6391	0.00
04/05/2020	R212 On 04-February-21			Bond Future	167.53	167.4634	167.5261	167.4634	0.00
04/05/2020	R212 On 06-May-21			Bond Future	169.58	169.5113	169.5751	169.5113	0.00
04/05/2020	R213 On 07-May-20			Bond Future	10.49	78.8174	10.4869	78.8174	9,463.00
04/05/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R213 On 07-May-20	9.00	Put	Bond Future	8594	9	8594	9	0.00
04/05/2020	R213 On 07-May-20	9.02	Put	Bond Future	8470	9	8470	9	0.00
04/05/2020	R213 On 07-May-20	9.01	Put	Bond Future	8532	9	8532	9	0.00

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04/05/2020	R213 On 06-August-20			Bond Future	10.69	79.7541	10.6947	79.7541	13,383.00
04/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	523	1	523	1	0.00
04/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	538	1	538	1	0.00
04/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	531	1	531	1	0.00
04/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	8317	9	8317	9	0.00
04/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	8266	9	8266	9	0.00
04/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	8369	9	8369	9	0.00
04/05/2020	R213 On 05-November-20			Bond Future	10.90	77.2211	10.8988	77.2211	0.00
04/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	1412	1	1412	1	0.00
04/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	1424	1	1424	1	0.00
04/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	1437	1	1437	1	0.00
04/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	8392	9	8392	9	0.00
04/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	8481	9	8481	9	0.00
04/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	8437	9	8437	9	0.00
04/05/2020	R213 On 04-February-21			Bond Future	11.12	78.1963	11.1227	78.1963	0.00
04/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	1634	2	1634	2	0.00
04/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	1622	2	1622	2	0.00
04/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	1610	2	1610	2	0.00
04/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	10812	11	10812	11	0.00
04/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	10858	11	10858	11	0.00
04/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	10767	11	10767	11	0.00
04/05/2020	R213 On 06-May-21			Bond Future	11.36	75.5999	11.3612	75.5999	0.00
04/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	2525	2	2525	2	0.00
04/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	2571	2	2571	2	0.00
04/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	2479	2	2479	2	0.00
04/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 07-May-20			Bond Future	11.57	61.4802	11.5662	61.4802	7,578.00
04/05/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
04/05/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
04/05/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 07-May-20	9.75	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
04/05/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 07-May-20	9.31	Put	Bond Future	13946	14	13946	14	0.00
04/05/2020	R214 On 07-May-20	10.66	Put	Bond Future	5054	5	5054	5	1,250.00
04/05/2020	R214 On 07-May-20	9.75	Put	Bond Future	10849	11	10849	11	0.00
04/05/2020	R214 On 07-May-20	9.91	Put	Bond Future	9773	10	9773	10	0.00
04/05/2020	R214 On 07-May-20	9.76	Put	Bond Future	10781	11	10781	11	0.00
04/05/2020	R214 On 07-May-20	9.77	Put	Bond Future	10713	11	10713	11	0.00
04/05/2020	R214 On 06-August-20			Bond Future	11.76	62.2109	11.7637	62.2109	21,559.00
04/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	352	0	352	0	0.00
04/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	364	0	364	0	0.00
04/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	358	0	358	0	0.00
04/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	10736	11	10736	11	0.00
04/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	10616	11	10616	11	0.00
04/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	10676	11	10676	11	0.00
04/05/2020	R214 On 05-November-20			Bond Future	11.96	59.7102	11.9564	59.7102	0.00
04/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1126	1	1126	1	0.00
04/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1115	1	1115	1	0.00
04/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1136	1	1136	1	0.00
04/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	10721	11	10721	11	0.00
04/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	10668	11	10668	11	0.00
04/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	10616	11	10616	11	0.00
04/05/2020	R214 On 04-February-21			Bond Future	12.17	60.4643	12.1653	60.4643	0.00
04/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	1657	2	1657	2	0.00
04/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	1681	2	1681	2	0.00
04/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	1669	2	1669	2	0.00
04/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	11784	12	11784	12	0.00
04/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	11734	12	11734	12	0.00
04/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	11835	12	11835	12	0.00
04/05/2020	R214 On 06-May-21			Bond Future	12.38	57.9076	12.3833	57.9076	0.00
04/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	580	1	580	1	0.00
04/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	628	1	628	1	0.00

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04/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	533	1	533	1	0.00
04/05/2020	R248 On 07-May-20			Bond Future	11.76	76.8806	11.7619	76.8806	48,354.00
04/05/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
04/05/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 07-May-20	9.78	Put	Bond Future	14753	15	14753	15	0.00
04/05/2020	R248 On 07-May-20	10.20	Put	Bond Future	11222	12	11222	12	300.00
04/05/2020	R248 On 07-May-20	9.77	Put	Bond Future	14840	15	14840	15	0.00
04/05/2020	R248 On 07-May-20	9.69	Put	Bond Future	15542	16	15542	16	0.00
04/05/2020	R248 On 07-May-20	10.70	Put	Bond Future	7323	8	7323	8	300.00
04/05/2020	R248 On 07-May-20	9.79	Put	Bond Future	14666	15	14666	15	0.00
04/05/2020	R248 On 06-August-20			Bond Future	11.97	77.7943	11.9715	77.7943	78,906.00
04/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	25	0	25	0	20,640.00
04/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	239	0	239	0	0.00
04/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	2974	3	2974	3	0.00
04/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	1230	1	1230	1	0.00
04/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	783	1	783	1	640.00
04/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	2826	3	2826	3	470.00
04/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	6220	6	6220	6	814.00
04/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	333	0	333	0	640.00
04/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	249	0	249	0	0.00
04/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	12	0	12	0	3,000.00
04/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	4287	4	4287	4	814.00
04/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	244	0	244	0	0.00
04/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	1142	1	1142	1	470.00
04/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	12845	13	12845	13	0.00
04/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	6868	7	6868	7	0.00
04/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	2611	3	2611	3	0.00
04/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	3893	4	3893	4	0.00
04/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1705	2	1705	2	0.00
04/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	12769	13	12769	13	0.00

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04/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	3728	4	3728	4	0.00
04/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	23300	24	23300	24	0.00
04/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	8300	9	8300	9	0.00
04/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	6606	7	6606	7	0.00
04/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	11651	12	11651	12	0.00
04/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	20887	21	20887	21	0.00
04/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	12922	13	12922	13	0.00
04/05/2020	R248 On 05-November-20			Bond Future	12.18	74.3534	12.1768	74.3534	0.00
04/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	637	1	637	1	0.00
04/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	629	1	629	1	0.00
04/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	621	1	621	1	0.00
04/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	15780	16	15780	16	0.00
04/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	15856	16	15856	16	0.00
04/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	15705	16	15705	16	0.00
04/05/2020	R248 On 04-February-21			Bond Future	12.40	75.2924	12.4002	75.2924	0.00
04/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1547	2	1547	2	0.00
04/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1560	2	1560	2	0.00
04/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1573	2	1573	2	0.00
04/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	14410	15	14410	15	0.00
04/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	14539	15	14539	15	0.00
04/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	14474	15	14474	15	0.00
04/05/2020	R248 On 06-May-21			Bond Future	12.63	71.7775	12.6338	71.7775	0.00
04/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
04/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	1614	2	1614	2	0.00
04/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	1556	2	1556	2	0.00
04/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	1672	2	1672	2	0.00