



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/11/2020 TO: 02/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	2025 On 05-November-20			Bond Future	144.80	144.7977	144.8027	144.7977	2,483.00
02/11/2020	2025 On 04-February-21			Bond Future	144.74	144.7400	144.7444	144.7400	3,383.00
02/11/2020	2025 On 06-May-21			Bond Future	146.32	146.3126	146.3165	146.3126	0.00
02/11/2020	2025 On 05-August-21			Bond Future	146.40	146.3997	146.4034	146.3997	0.00
02/11/2020	2025 On 04-November-21			Bond Future	147.90	147.8983	147.9022	147.8983	0.00
02/11/2020	2029 On 05-November-20			Bond Future	100.12	100.1122	100.1191	100.1122	1,106.00
02/11/2020	2029 On 04-February-21			Bond Future	101.12	101.1145	101.1211	101.1145	4,910.00
02/11/2020	2029 On 06-May-21			Bond Future	101.08	101.0744	101.0806	101.0744	0.00
02/11/2020	2029 On 05-August-21			Bond Future	102.20	102.1912	102.1973	102.1912	0.00
02/11/2020	2029 On 04-November-21			Bond Future	102.09	102.0882	102.0945	102.0882	0.00
02/11/2020	2030 On 05-November-20			Bond Future	9.38	94.2076	93.8168	94.2076	65,240.00
02/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	3437	4	3	4	0.00
02/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	1368	2	1	2	0.00
02/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
02/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	7	0	0	0	1,000.00
02/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	398	1	0	1	0.00
02/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	1631	2	2	2	0.00
02/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	1317	2	1	2	0.00
02/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	797	1	1	1	0.00
02/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	428	1	0	1	0.00
02/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	3819	4	4	4	0.00
02/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	459	1	0	1	0.00
02/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	1577	2	2	2	0.00
02/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
02/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	2724	3	3	3	0.00
02/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	101	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	6012	6	6	6	0.00
02/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
02/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	9,414.00
02/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	6	0	0	0	9,414.00
02/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	5484	6	5	6	0.00
02/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	2029	2	2	2	0.00
02/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	3036	3	3	3	0.00
02/11/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	5042	5	5	5	0.00
02/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	25	0	0	0	2,500.00
02/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	327	0	0	0	0.00
02/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	150	0	0	0	2,500.00
02/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
02/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	3820	3	4	3	0.00
02/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	951	1	1	1	0.00
02/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	380	0	0	0	0.00
02/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	6097	6	6	6	0.00
02/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	1	0	0	0	14,160.00
02/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	1,000.00
02/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	22	0	0	0	5,500.00
02/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	47	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	2,500.00
02/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	7740	7	8	7	0.00
02/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	353	0	0	0	0.00
02/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	1971	2	2	2	0.00
02/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	42	0	0	0	3,000.00
02/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	6222	6	6	6	0.00
02/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	3096	3	3	3	0.00
02/11/2020	2030 On 04-February-21			Bond Future	9.60	91.1236	90.7285	91.1236	112,439.00
02/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	294	0	0	0	1,600.00
02/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	406	0	0	0	1,000.00
02/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	1520	2	2	2	0.00
02/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	1418	2	1	2	1,000.00

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02/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	399	0	0	0	800.00
02/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	1500	2	1	2	0.00
02/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	1584	2	2	2	1,600.00
02/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	1479	2	1	2	0.00
02/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	958	1	1	1	800.00
02/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	4600	5	5	5	0.00
02/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	1328	1	1	1	1,800.00
02/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	5176	5	5	5	0.00
02/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	4120	4	4	4	0.00
02/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	7624	7	8	7	0.00
02/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	3970	4	4	4	0.00
02/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	4007	4	4	4	0.00
02/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	3825	4	4	4	0.00
02/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	8508	8	9	8	0.00
02/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	3934	4	4	4	0.00
02/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	7570	7	8	7	0.00
02/11/2020	2030 On 06-May-21			Bond Future	9.82	92.0925	91.6929	92.0925	0.00
02/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	6387	7	6	7	0.00
02/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	1761	2	2	2	0.00
02/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	9948	10	10	10	0.00
02/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	398	0	0	0	700.00
02/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	3971	4	4	4	0.00
02/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	3614	4	4	4	0.00
02/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	9987	10	10	10	0.00
02/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	1900	2	2	2	0.00
02/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	10027	10	10	10	0.00
02/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	574	1	1	1	0.00
02/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	5190	5	5	5	700.00
02/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	11082	11	11	11	0.00
02/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	3070	3	3	3	700.00
02/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	587	1	1	1	0.00
02/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	5447	5	5	5	0.00
02/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	580	1	1	1	0.00

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02/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	2790	3	3	3	0.00
02/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1608	2	2	2	0.00
02/11/2020	2030 On 05-August-21			Bond Future	10.06	89.0831	88.6791	89.0831	0.00
02/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	10453	11	10	11	0.00
02/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	4566	5	5	5	0.00
02/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	2109	2	2	2	600.00
02/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	4597	5	5	5	0.00
02/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1243	1	1	1	600.00
02/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	4628	5	5	5	0.00
02/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	2732	3	3	3	0.00
02/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	5339	5	5	5	0.00
02/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	7240	7	7	7	0.00
02/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	2770	3	3	3	0.00
02/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	649	1	1	1	600.00
02/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	2751	3	3	3	0.00
02/11/2020	2030 On 04-November-21			Bond Future	10.31	89.9732	89.5651	89.9732	0.00
02/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	1484	2	1	2	0.00
02/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	1386	2	1	2	0.00
02/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	1435	2	1	2	0.00
02/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2032 On 05-November-20			Bond Future	10.45	86.8407	86.4701	86.8407	86,632.00
02/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	3622	4	4	4	0.00
02/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	3120	4	3	4	0.00
02/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
02/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	3,000.00
02/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
02/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
02/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00

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02/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	4261	4	4	4	0.00
02/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	8426	8	8	8	0.00
02/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	9576	9	10	9	0.00
02/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	1,000.00
02/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	6246	6	6	6	0.00
02/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	4135	4	4	4	0.00
02/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	5150	5	5	5	0.00
02/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	4198	4	4	4	0.00
02/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	1	0	0	0	3,000.00
02/11/2020	2032 On 04-February-21			Bond Future	10.69	87.6885	87.3140	87.6885	115,530.00
02/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	164	0	0	0	800.00
02/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	717	1	1	1	0.00
02/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	419	0	0	0	800.00
02/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	741	1	1	1	0.00
02/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	3348	4	3	4	0.00
02/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	729	1	1	1	0.00
02/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	7147	7	7	7	0.00
02/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	7096	7	7	7	0.00
02/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	8955	9	9	9	0.00
02/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	2597	2	3	2	800.00
02/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	7198	7	7	7	0.00
02/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	12037	12	12	12	0.00
02/11/2020	2032 On 06-May-21			Bond Future	10.93	84.4756	84.0967	84.4756	0.00
02/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	2314	2	2	2	736.00
02/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	7796	8	8	8	0.00
02/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	9484	10	9	10	0.00
02/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	7831	8	8	8	0.00
02/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	7760	8	8	8	0.00
02/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1603	2	2	2	0.00
02/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1575	2	2	2	0.00
02/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1589	2	2	2	0.00
02/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	1036	1	1	1	736.00
02/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	5713	6	6	6	0.00

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02/11/2020	2032 On 05-August-21			Bond Future	11.18	85.3893	85.0062	85.3893	0.00
02/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	4570	5	5	5	0.00
02/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	4540	5	5	5	0.00
02/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	4600	5	5	5	0.00
02/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	3637	3	4	3	0.00
02/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	3614	3	4	3	0.00
02/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	3592	3	4	3	0.00
02/11/2020	2032 On 04-November-21			Bond Future	11.45	82.0993	81.7126	82.0993	0.00
02/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	1214	2	1	2	0.00
02/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	1316	2	1	2	0.00
02/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	1265	2	1	2	0.00
02/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2033 On 05-November-20			Bond Future	94.06	94.0538	94.0616	94.0538	1,713.00
02/11/2020	2033 On 04-February-21			Bond Future	95.00	94.9955	95.0031	94.9955	7,653.00
02/11/2020	2033 On 06-May-21			Bond Future	94.82	94.8127	94.8199	94.8127	0.00
02/11/2020	2033 On 05-August-21			Bond Future	95.87	95.8603	95.8675	95.8603	0.00
02/11/2020	2033 On 04-November-21			Bond Future	95.63	95.6184	95.6258	95.6184	0.00
02/11/2020	2037 On 05-November-20			Bond Future	11.54	80.7885	80.2599	80.7885	61,225.00
02/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	8934	8	9	8	0.00
02/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	8792	8	9	8	0.00
02/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	8863	8	9	8	0.00
02/11/2020	2037 On 04-February-21			Bond Future	11.79	77.3231	76.7891	77.3231	126,406.00
02/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	3810	4	4	4	300.00
02/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	151	0	0	0	72.00
02/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	10551	11	11	11	0.00
02/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1090	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	522	1	1	1	0.00
02/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	460	1	0	1	0.00
02/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	3589	4	4	4	0.00
02/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	467	1	0	1	0.00
02/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	638	1	1	1	240.00
02/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	475	1	0	1	0.00
02/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	9998	10	10	10	0.00
02/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	2942	3	3	3	240.00
02/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	8857	8	9	8	0.00
02/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	10122	10	10	10	0.00
02/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	441	0	0	0	300.00
02/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	6853	6	7	6	72.00
02/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	9631	9	10	9	72.00
02/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	10060	10	10	10	0.00
02/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	14296	14	14	14	0.00
02/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	2763	3	3	3	0.00
02/11/2020	2037 On 06-May-21			Bond Future	12.04	78.1457	77.6056	78.1457	0.00
02/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	5401	6	5	6	0.00
02/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	5434	6	5	6	0.00
02/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	5467	6	5	6	0.00
02/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	3275	3	3	3	0.00
02/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	3254	3	3	3	0.00
02/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	3296	3	3	3	0.00
02/11/2020	2037 On 05-August-21			Bond Future	12.31	74.7353	74.1893	74.7353	0.00
02/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	4324	5	4	5	0.00
02/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	4352	5	4	5	0.00
02/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	4380	5	4	5	0.00
02/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	4580	4	5	4	0.00
02/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	4526	4	5	4	0.00
02/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	4553	4	5	4	0.00
02/11/2020	2037 On 04-November-21			Bond Future	12.58	75.4816	74.9302	75.4816	0.00
02/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	1246	2	1	2	0.00
02/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	1298	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	1195	2	1	2	0.00
02/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2038 On 05-November-20			Bond Future	105.02	105.3598	105.0208	105.3598	5,279.00
02/11/2020	2038 On 04-February-21			Bond Future	104.38	104.7188	104.3760	104.7188	9,468.00
02/11/2020	2038 On 06-May-21			Bond Future	105.51	105.8568	105.5099	105.8568	0.00
02/11/2020	2038 On 05-August-21			Bond Future	104.95	105.3058	104.9549	105.3058	0.00
02/11/2020	2038 On 04-November-21			Bond Future	106.03	106.3834	106.0291	106.3834	0.00
02/11/2020	2040 On 05-November-20			Bond Future	11.70	82.4494	81.9579	82.4494	38,498.00
02/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
02/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
02/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
02/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
02/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	108	0	0	0	0.00
02/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	2,380.00
02/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	514	1	1	1	0.00
02/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	16132	16	16	16	0.00
02/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	12042	12	12	12	0.00
02/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	9567	9	10	9	0.00
02/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	1409	1	1	1	0.00
02/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	9642	9	10	9	0.00
02/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	4646	4	5	4	0.00
02/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	536	1	1	1	0.00
02/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	10252	10	10	10	0.00
02/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	9718	9	10	9	0.00
02/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	14216	14	14	14	0.00
02/11/2020	2040 On 04-February-21			Bond Future	11.95	78.7500	78.2534	78.7500	80,356.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	241	0	0	0	800.00
02/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	2815	3	3	3	0.00
02/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	442	1	0	1	0.00
02/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	72	0	0	0	500.00
02/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	329	0	0	0	500.00
02/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	2358	3	2	3	0.00
02/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	434	1	0	1	0.00
02/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	86	0	0	0	800.00
02/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	449	1	0	1	0.00
02/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	17763	17	18	17	0.00
02/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	10904	10	11	10	0.00
02/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	4738	5	5	5	500.00
02/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	12005	12	12	12	0.00
02/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	17106	17	17	17	0.00
02/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	13227	13	13	13	0.00
02/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	10770	10	11	10	0.00
02/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	10837	10	11	10	0.00
02/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	4119	4	4	4	800.00
02/11/2020	2040 On 06-May-21			Bond Future	12.20	79.5878	79.0856	79.5878	0.00
02/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	5215	6	5	6	0.00
02/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	5182	6	5	6	0.00
02/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	5249	6	5	6	0.00
02/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	3898	4	4	4	0.00
02/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	3874	4	4	4	0.00
02/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	3849	4	4	4	0.00
02/11/2020	2040 On 05-August-21			Bond Future	12.47	75.9427	75.4349	75.9427	0.00
02/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	12562	13	13	13	0.00
02/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	2385	3	2	3	900.00
02/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	4744	5	5	5	0.00
02/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	4803	5	5	5	0.00
02/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	1495	2	1	2	900.00
02/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	4773	5	5	5	0.00
02/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	4668	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	4696	4	5	4	0.00
02/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	10315	10	10	10	0.00
02/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	1003	1	1	1	900.00
02/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	4723	5	5	5	0.00
02/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	7909	8	8	8	0.00
02/11/2020	2040 On 04-November-21			Bond Future	12.74	76.7010	76.1882	76.7010	0.00
02/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	942	1	1	1	0.00
02/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	888	1	1	1	0.00
02/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	834	1	1	1	0.00
02/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20			Bond Future	11.83	78.5966	78.1433	78.5966	23,923.00
02/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
02/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	5	0	0	0	0.00
02/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
02/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	10	0	0	0	0.00
02/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
02/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
02/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
02/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
02/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
02/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	12890	12	13	12	0.00
02/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	10280	10	10	10	0.00
02/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	18699	18	19	18	0.00
02/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	12728	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	4323	4	4	4	1,815.00
02/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	2589	2	3	2	1,815.00
02/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	23086	23	23	23	0.00
02/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	10203	10	10	10	0.00
02/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	15378	15	15	15	0.00
02/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	19150	19	19	19	0.00
02/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	13378	13	13	13	0.00
02/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	5081	5	5	5	525.00
02/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	2914	3	3	3	300.00
02/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	13297	13	13	13	0.00
02/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	10357	10	10	10	0.00
02/11/2020	2044 On 04-February-21			Bond Future	12.08	74.9848	74.5267	74.9848	34,679.00
02/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	332	0	0	0	0.00
02/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	344	0	0	0	0.00
02/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	185	0	0	0	0.00
02/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	739	1	1	1	0.00
02/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	298	0	0	0	0.00
02/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	83	0	0	0	265.00
02/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	338	0	0	0	0.00
02/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	12511	12	13	12	265.00
02/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	17427	17	17	17	0.00
02/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	8849	9	9	9	265.00
02/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	12010	12	12	12	0.00
02/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	12081	12	12	12	0.00
02/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	14376	14	14	14	0.00
02/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	11939	12	12	12	0.00
02/11/2020	2044 On 06-May-21			Bond Future	12.32	75.7825	75.3192	75.7825	0.00
02/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	4825	5	5	5	0.00
02/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	4794	5	5	5	0.00
02/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	4979	5	5	5	0.00
02/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	4763	5	5	5	0.00
02/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	1981	2	2	2	3,100.00
02/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	3262	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	5772	6	6	6	3,100.00
02/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	8006	8	8	8	0.00
02/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	4107	4	4	4	0.00
02/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	3952	4	4	4	3,100.00
02/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	4134	4	4	4	0.00
02/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	4081	4	4	4	0.00
02/11/2020	2044 On 05-August-21			Bond Future	12.58	72.2214	71.7530	72.2214	0.00
02/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	4722	5	5	5	0.00
02/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	4751	5	5	5	0.00
02/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	4693	5	5	5	0.00
02/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	4657	4	5	4	0.00
02/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	4630	4	5	4	0.00
02/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	4603	4	5	4	0.00
02/11/2020	2044 On 04-November-21			Bond Future	12.85	72.9425	72.4695	72.9425	0.00
02/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	220	1	0	1	0.00
02/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	327	1	0	1	0.00
02/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	274	1	0	1	0.00
02/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
02/11/2020	2046 On 05-November-20			Bond Future	92.61	92.9846	92.6063	92.9846	4,012.00
02/11/2020	2046 On 04-February-21			Bond Future	93.53	93.9156	93.5331	93.9156	14,771.00
02/11/2020	2046 On 06-May-21			Bond Future	92.76	93.1468	92.7597	93.1468	0.00
02/11/2020	2046 On 05-August-21			Bond Future	93.78	94.1763	93.7847	94.1763	0.00
02/11/2020	2046 On 04-November-21			Bond Future	92.94	93.3343	92.9391	93.3343	0.00
02/11/2020	2050 On 05-November-20			Bond Future	94.34	94.3318	94.3397	94.3318	5,045.00
02/11/2020	2050 On 04-February-21			Bond Future	93.40	93.3873	93.3950	93.3873	11,439.00
02/11/2020	2050 On 06-May-21			Bond Future	94.41	94.4022	94.4095	94.4022	0.00
02/11/2020	2050 On 05-August-21			Bond Future	93.53	93.5186	93.5260	93.5186	0.00
02/11/2020	2050 On 04-November-21			Bond Future	94.48	94.4756	94.4833	94.4756	0.00
02/11/2020	8607 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
02/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	AL37 On 05-November-20			Index Future	764.04	765.0250	764.0420	765.0250	0.00
02/11/2020	AL37 On 04-February-21			Index Future	771.49	772.4940	771.4910	772.4940	0.00
02/11/2020	AL37 On 06-May-21			Index Future	779.67	780.6960	779.6730	780.6960	0.00
02/11/2020	AL37 On 05-August-21			Index Future	788.01	789.0450	788.0080	789.0450	0.00
02/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
02/11/2020	AL7T On 05-November-20			Index Future	817.98	821.1140	817.9830	821.1140	0.00
02/11/2020	AL7T On 04-February-21			Index Future	825.96	829.1310	825.9590	829.1310	0.00
02/11/2020	AL7T On 06-May-21			Index Future	834.72	837.9340	834.7180	837.9340	0.00
02/11/2020	AL7T On 05-August-21			Index Future	843.64	846.8950	843.6410	846.8950	0.00
02/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
02/11/2020	ALBI On 05-November-20			Index Future	715.10	717.7870	715.1000	717.7870	68.00
02/11/2020	ALBI On 04-February-21			Index Future	722.07	724.7950	722.0720	724.7950	221.00
02/11/2020	ALBI On 06-May-21			Index Future	729.73	732.4910	729.7300	732.4910	0.00
02/11/2020	ALBI On 05-August-21			Index Future	737.53	740.3240	737.5310	740.3240	0.00
02/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
02/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C038 On 31-January-38			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
02/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C303 On 28-February-33			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
02/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2020	ES33 On 05-November-20			Bond Future	11.99	72.4951	72.1027	72.4951	0.00
02/11/2020	ES33 On 04-February-21			Bond Future	12.27	73.2029	72.8063	73.2029	350.00
02/11/2020	ES33 On 06-May-21			Bond Future	12.56	70.2061	69.8050	70.2061	0.00
02/11/2020	ES33 On 05-August-21			Bond Future	12.86	70.9654	70.5600	70.9654	0.00
02/11/2020	ES33 On 04-November-21			Bond Future	13.19	67.9015	67.4921	67.9015	0.00
02/11/2020	ES42 On 05-November-20			Bond Future	12.65	70.3085	69.9163	70.3085	0.00
02/11/2020	ES42 On 04-February-21			Bond Future	12.93	70.9949	70.5986	70.9949	4,789.00
02/11/2020	ES42 On 06-May-21			Bond Future	13.22	67.4911	67.0903	67.4911	0.00
02/11/2020	ES42 On 05-August-21			Bond Future	13.52	68.2213	67.8161	68.2213	0.00
02/11/2020	ES42 On 04-November-21			Bond Future	13.84	64.6460	64.2368	64.6460	0.00
02/11/2020	GOVI On 05-November-20			GOVI	706.40	709.0220	706.3990	709.0220	207.00
02/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	314510	29	31	29	0.00
02/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	314310	29	31	29	0.00
02/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	314410	29	31	29	0.00
02/11/2020	GOVI On 04-February-21			GOVI	713.29	715.9440	713.2870	715.9440	1,004.00
02/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	376530	35	38	35	0.00
02/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	376630	35	38	35	0.00
02/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	376730	35	38	35	0.00
02/11/2020	GOVI On 06-May-21			GOVI	720.85	723.5460	720.8510	723.5460	0.00
02/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	421810	45	42	45	0.00
02/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	421610	45	42	45	0.00
02/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	421710	45	42	45	0.00
02/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-August-21			GOVI	728.56	731.2840	728.5570	731.2840	0.00
02/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	94070	12	9	12	0.00
02/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	94170	12	9	12	0.00
02/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	94270	12	9	12	0.00
02/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
02/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
02/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
02/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2020	IGOV On 05-November-20			Index Future	257.14	257.1120	257.1400	257.1120	111.00
02/11/2020	IGOV On 04-February-21			Index Future	259.71	259.6870	259.7110	259.6870	989.00
02/11/2020	IGOV On 06-May-21			Index Future	262.53	262.5070	262.5290	262.5070	21.00
02/11/2020	IGOV On 05-August-21			Index Future	265.40	265.3770	265.3980	265.3770	0.00
02/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
02/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	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
02/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1300	92.1400	92.1300	0.00
02/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.20	90.1900	90.2000	90.1900	0.00
02/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.04	89.0300	89.0400	89.0300	0.00
02/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	51.00
02/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.49	89.4800	89.4900	89.4800	0.00
02/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.48	89.4600	89.4800	89.4600	0.00
02/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.49	92.4800	92.4900	92.4800	0.00
02/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.89	92.8800	92.8900	92.8800	0.00
02/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.22	85.2000	85.2200	85.2000	0.00
02/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.75	90.7200	90.7500	90.7200	0.00
02/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.59	78.5500	78.5900	78.5500	0.00
02/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.18	75.1400	75.1800	75.1400	0.00
02/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.69	73.6400	73.6900	73.6400	0.00
02/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.84	75.7900	75.8400	75.7900	0.00
02/11/2020	IS10 On 21-December-26			Interest Rate Swap	80.00	79.9300	80.0000	79.9300	0.00
02/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.60	78.5300	78.6000	78.5300	0.00
02/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.83	80.7400	80.8300	80.7400	0.00
02/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.82	86.7200	86.8200	86.7200	0.00
02/11/2020	IS10 On 20-December-27			Interest Rate Swap	87.38	87.2800	87.3800	87.2800	0.00
02/11/2020	IS10 On 22-March-28			Interest Rate Swap	80.55	80.4600	80.5500	80.4600	0.00
02/11/2020	IS10 On 20-June-28			Interest Rate Swap	88.61	88.5400	88.6100	88.5400	0.00
02/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
02/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7950	96.7850	96.7950	30,010.00
02/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.20	96.8200	96.8000	96.8200	0.00
02/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.13	96.8600	96.8700	96.8600	0.00
02/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.14	96.8650	96.8650	96.8650	0.00
02/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.13	96.8800	96.8700	96.8800	0.00
02/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.16	96.8500	96.8400	96.8500	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
02/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.28	96.7350	96.7250	96.7350	30,000.00
02/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.45	96.5550	96.5500	96.5550	0.00
02/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.54	96.4700	96.4600	96.4700	0.00
02/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.93	96.0850	96.0700	96.0850	0.00
02/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.7750	95.7650	95.7750	0.00
02/11/2020	R023 On 05-November-20			Bond Future	4.23	109.2318	109.1529	109.2318	19,823.00
02/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	7046	7	7	7	0.00
02/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	7067	7	7	7	0.00
02/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	7025	7	7	7	0.00
02/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 04-February-21			Bond Future	4.28	110.2983	110.2182	110.2983	31,424.00
02/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4043	4	4	4	0.00
02/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4082	4	4	4	0.00
02/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4062	4	4	4	0.00
02/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 06-May-21			Bond Future	4.27	107.5631	107.4816	107.5631	0.00
02/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5668	6	6	6	0.00
02/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5701	6	6	6	0.00
02/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5684	6	6	6	0.00
02/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 05-August-21			Bond Future	4.26	108.7260	108.6435	108.7260	0.00
02/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1725	2	2	2	0.00
02/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1712	2	2	2	0.00
02/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1700	2	2	2	0.00
02/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	128	0	0	0	0.00
02/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	130	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
02/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	125	0	0	0	0.00
02/11/2020	R023 On 04-November-21			Bond Future	4.30	105.9076	105.8245	105.9076	0.00
02/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	772	1	1	1	0.00
02/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	785	1	1	1	0.00
02/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	798	1	1	1	0.00
02/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-November-20			Bond Future	11.27	85.3114	84.8655	85.3114	31,421.00
02/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	6166	6	6	6	0.00
02/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	6098	6	6	6	0.00
02/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	6030	6	6	6	0.00
02/11/2020	R035 On 04-February-21			Bond Future	11.53	86.1443	85.6937	86.1443	95,241.00
02/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	519	1	1	1	0.00
02/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	455	1	0	1	0.00
02/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	448	1	0	1	0.00
02/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	2146	2	2	2	0.00
02/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	440	1	0	1	0.00
02/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	9971	10	10	10	0.00
02/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	10034	10	10	10	0.00
02/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	9419	9	9	9	650.00
02/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	4513	4	5	4	650.00
02/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	9909	10	10	10	0.00
02/11/2020	R035 On 06-May-21			Bond Future	11.78	82.5855	82.1298	82.5855	0.00
02/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	6057	6	6	6	0.00
02/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	3541	4	4	4	0.00
02/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	7602	8	8	8	0.00
02/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	6128	6	6	6	0.00
02/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1011	1	1	1	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	1813	2	2	2	1,650.00
02/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	2940	3	3	3	0.00
02/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	4929	5	5	5	0.00
02/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	6092	6	6	6	0.00
02/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	5642	5	6	5	793.00
02/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	7677	7	8	7	0.00
02/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	3563	3	4	3	793.00
02/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	2857	3	3	3	0.00
02/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	4873	5	5	5	1,650.00
02/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	2198	2	2	2	1,650.00
02/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2875	3	3	3	0.00
02/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	10619	10	11	10	0.00
02/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	2838	3	3	3	0.00
02/11/2020	R035 On 05-August-21			Bond Future	12.04	83.4786	83.0180	83.4786	0.00
02/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	55189	55	55	55	0.00
02/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	55073	55	55	55	0.00
02/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	55306	55	55	55	0.00
02/11/2020	R035 On 04-November-21			Bond Future	12.33	79.8405	79.3752	79.8405	0.00
02/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	1019	1	1	1	0.00
02/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	1072	2	1	2	0.00
02/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	967	1	1	1	0.00
02/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20			Bond Future	7.10	120.8345	120.6558	120.8345	27,311.00
02/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	8009	8	8	8	0.00
02/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	82	0	0	0	1,200.00
02/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	7960	8	8	8	0.00
02/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	2104	2	2	2	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	3876	4	4	4	0.00
02/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	6420	7	6	7	0.00
02/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	10913	11	11	11	0.00
02/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
02/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	4698	5	5	5	1,200.00
02/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	7911	8	8	8	0.00
02/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	3317	3	3	3	0.00
02/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	649	1	1	1	0.00
02/11/2020	R186 On 04-February-21			Bond Future	7.28	116.7362	116.5552	116.7362	67,945.00
02/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	4861	5	5	5	0.00
02/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4262	4	4	4	0.00
02/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	4943	5	5	5	0.00
02/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	4902	5	5	5	0.00
02/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	494	0	0	0	0.00
02/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	649	1	1	1	15,177.00
02/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	502	0	1	0	0.00
02/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	510	0	1	0	0.00
02/11/2020	R186 On 06-May-21			Bond Future	7.46	117.9766	117.7933	117.9766	0.00
02/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	14920	15	15	15	0.00
02/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	14879	15	15	15	0.00
02/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	14839	15	15	15	0.00
02/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	14	0	0	0	0.00
02/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	14	0	0	0	0.00
02/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	0	0	0.00
02/11/2020	R186 On 05-August-21			Bond Future	7.65	113.9711	113.7856	113.9711	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
02/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5430	6	5	6	0.00
02/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5465	6	5	6	0.00
02/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5499	6	5	6	0.00
02/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	1047	1	1	1	0.00
02/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	1067	1	1	1	0.00
02/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	1057	1	1	1	0.00
02/11/2020	R186 On 04-November-21			Bond Future	7.87	115.1102	114.9230	115.1102	0.00
02/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	1051	1	1	1	0.00
02/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	1007	1	1	1	0.00
02/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	963	1	1	1	0.00
02/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R197 On 05-November-20			Bond Future	316.88	316.8790	316.8832	316.8790	1,942.00
02/11/2020	R197 On 04-February-21			Bond Future	312.21	312.2050	312.2079	312.2050	2,405.00
02/11/2020	R197 On 06-May-21			Bond Future	315.60	315.5970	315.5987	315.5970	0.00
02/11/2020	R197 On 05-August-21			Bond Future	311.09	311.0853	311.0865	311.0853	0.00
02/11/2020	R197 On 04-November-21			Bond Future	314.27	314.2686	314.2702	314.2686	0.00
02/11/2020	R202 On 05-November-20			Bond Future	212.45	212.5392	212.4500	212.5392	3,471.00
02/11/2020	R202 On 04-February-21			Bond Future	210.41	210.4995	210.4084	210.4995	7,827.00
02/11/2020	R202 On 06-May-21			Bond Future	212.69	212.7862	212.6935	212.7862	0.00
02/11/2020	R202 On 05-August-21			Bond Future	210.79	210.8888	210.7946	210.8888	0.00
02/11/2020	R202 On 04-November-21			Bond Future	212.95	213.0472	212.9524	213.0472	0.00
02/11/2020	R208 On 05-November-20			Bond Future	3.48	102.0043	102.0035	102.0043	7,525.00
02/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	507	1	1	1	0.00
02/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	503	1	1	1	0.00
02/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	499	0	0	0	0.00
02/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R208 On 05-November-20	4.79	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
02/11/2020	R209 On 05-November-20			Bond Future	10.98	66.3405	65.9184	66.3405	5,028.00
02/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	5566	5	6	5	0.00
02/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	5506	5	6	5	0.00
02/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	5627	5	6	5	0.00
02/11/2020	R209 On 04-February-21			Bond Future	11.20	66.9882	66.5617	66.9882	26,930.00
02/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	809	1	1	1	0.00
02/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	820	1	1	1	0.00
02/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	797	1	1	1	0.00
02/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	6945	7	7	7	0.00
02/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	6897	7	7	7	0.00
02/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	6849	7	7	7	0.00
02/11/2020	R209 On 06-May-21			Bond Future	11.41	64.5601	64.1288	64.5601	2,975.00
02/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1375	2	1	2	5,825.00
02/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	3335	4	3	4	0.00
02/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	6160	6	6	6	0.00
02/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	6225	7	6	7	0.00
02/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	6257	7	6	7	0.00
02/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	6192	7	6	7	0.00
02/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	2216	2	2	2	0.00
02/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	2189	2	2	2	0.00
02/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	2175	2	2	2	8,150.00
02/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	2203	2	2	2	0.00
02/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	4159	4	4	4	8,150.00
02/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	7720	7	8	7	0.00
02/11/2020	R209 On 05-August-21			Bond Future	11.63	65.2583	64.8222	65.2583	0.00
02/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	4464	5	4	5	0.00
02/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	4437	5	4	5	0.00
02/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	4492	5	4	5	0.00
02/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	3665	3	4	3	0.00
02/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	3644	3	4	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
02/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	3623	3	4	3	0.00
02/11/2020	R209 On 04-November-21			Bond Future	11.87	62.7716	62.3313	62.7716	0.00
02/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	1511	2	2	2	0.00
02/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	1418	2	1	2	0.00
02/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	1465	2	1	2	0.00
02/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R210 On 05-November-20			Bond Future	188.22	188.2123	188.2239	188.2123	1,087.00
02/11/2020	R210 On 04-February-21			Bond Future	190.11	190.0967	190.1077	190.0967	1,254.00
02/11/2020	R210 On 06-May-21			Bond Future	189.46	189.4497	189.4600	189.4497	0.00
02/11/2020	R210 On 05-August-21			Bond Future	191.55	191.5431	191.5533	191.5431	0.00
02/11/2020	R210 On 04-November-21			Bond Future	190.78	190.7665	190.7771	190.7665	0.00
02/11/2020	R212 On 05-November-20			Bond Future	170.58	170.7070	170.5805	170.7070	1,851.00
02/11/2020	R212 On 04-February-21			Bond Future	169.99	170.1192	169.9908	170.1192	6,750.00
02/11/2020	R212 On 06-May-21			Bond Future	171.84	171.9677	171.8372	171.9677	0.00
02/11/2020	R212 On 05-August-21			Bond Future	171.41	171.5373	171.4052	171.5373	0.00
02/11/2020	R212 On 04-November-21			Bond Future	173.16	173.2930	173.1597	173.2930	0.00
02/11/2020	R213 On 05-November-20			Bond Future	9.89	83.2768	82.9264	83.2768	8,476.00
02/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	17	0	0	0	0.00
02/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	20	0	0	0	0.00
02/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	23	0	0	0	0.00
02/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	1616	1	2	1	0.00
02/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	1725	1	2	1	0.00
02/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	1670	1	2	1	0.00
02/11/2020	R213 On 04-February-21			Bond Future	10.12	84.0898	83.7356	84.0898	8,149.00
02/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1116	1	1	1	0.00
02/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1100	1	1	1	0.00
02/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1084	1	1	1	0.00
02/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	5098	5	5	5	0.00
02/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	5139	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	5056	5	5	5	0.00
02/11/2020	R213 On 06-May-21			Bond Future	10.33	81.4544	81.0960	81.4544	0.00
02/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	8611	9	9	9	0.00
02/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	8647	9	9	9	0.00
02/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	8575	9	9	9	0.00
02/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	951	1	1	1	0.00
02/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	941	1	1	1	0.00
02/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	932	1	1	1	0.00
02/11/2020	R213 On 05-August-21			Bond Future	10.57	82.3351	81.9728	82.3351	0.00
02/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	4272	5	4	5	0.00
02/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	2656	3	3	3	0.00
02/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	4506	5	5	5	0.00
02/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1238	1	1	1	200.00
02/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	4477	5	4	5	0.00
02/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	4447	5	4	5	0.00
02/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	7797	8	8	8	0.00
02/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	3061	3	3	3	0.00
02/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	3081	3	3	3	0.00
02/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	4863	5	5	5	200.00
02/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	3041	3	3	3	0.00
02/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	3204	3	3	3	200.00
02/11/2020	R213 On 04-November-21			Bond Future	10.82	79.6307	79.2648	79.6307	0.00
02/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	1355	2	1	2	0.00
02/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	1403	2	1	2	0.00
02/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	1307	2	1	2	0.00
02/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R214 On 05-November-20			Bond Future	11.52	62.5592	62.1747	62.5592	9,724.00
02/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R214 On 05-November-20	10.24	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
02/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	7366	7	7	7	0.00
02/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	7303	7	7	7	0.00
02/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	7240	7	7	7	0.00
02/11/2020	R214 On 04-February-21			Bond Future	11.74	63.1700	62.7815	63.1700	14,814.00
02/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	557	1	1	1	0.00
02/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	574	1	1	1	0.00
02/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	565	1	1	1	0.00
02/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	8591	8	9	8	0.00
02/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	8537	8	9	8	0.00
02/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	8645	8	9	8	0.00
02/11/2020	R214 On 06-May-21			Bond Future	11.96	60.5644	60.1715	60.5644	0.00
02/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	4675	5	5	5	0.00
02/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	4647	5	5	5	0.00
02/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	4618	5	5	5	0.00
02/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	3194	3	3	3	0.00
02/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	3213	3	3	3	0.00
02/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	3175	3	3	3	0.00
02/11/2020	R214 On 05-August-21			Bond Future	12.19	61.2194	60.8221	61.2194	0.00
02/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	3720	4	4	4	0.00
02/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	3767	4	4	4	0.00
02/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	3744	4	4	4	0.00
02/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	4571	4	5	4	0.00
02/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	4545	4	5	4	0.00
02/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	4597	4	5	4	0.00
02/11/2020	R214 On 04-November-21			Bond Future	12.43	58.5556	58.1545	58.5556	0.00
02/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	209	1	0	1	0.00
02/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	163	1	0	1	0.00
02/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	117	1	0	1	0.00
02/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 05-November-20			Bond Future	11.79	77.5047	77.0436	77.5047	69,741.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
02/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	950.00
02/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	12767	12	13	12	0.00
02/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	12851	12	13	12	0.00
02/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	13018	13	13	13	0.00
02/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	12684	12	13	12	0.00
02/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	5289	5	5	5	0.00
02/11/2020	R248 On 04-February-21			Bond Future	12.03	78.2613	77.7955	78.2613	106,311.00
02/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	1968	2	2	2	2,590.00
02/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	670	1	1	1	2,590.00
02/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	414	0	0	0	0.00
02/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	422	1	0	1	0.00
02/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	429	1	0	1	0.00
02/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	11072	11	11	11	0.00
02/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	11213	11	11	11	0.00
02/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	11142	11	11	11	0.00
02/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	9269	9	9	9	0.00
02/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	5325	5	5	5	0.00
02/11/2020	R248 On 06-May-21			Bond Future	12.26	74.6820	74.2108	74.6820	0.00
02/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	4682	5	5	5	0.00
02/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	4744	5	5	5	0.00
02/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	4713	5	5	5	0.00
02/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	4207	4	4	4	0.00
02/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	4180	4	4	4	0.00
02/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	4234	4	4	4	0.00
02/11/2020	R248 On 05-August-21			Bond Future	12.51	75.4896	75.0133	75.4896	0.00
02/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	4682	5	5	5	0.00
02/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	4712	5	5	5	0.00
02/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	4653	5	5	5	0.00
02/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	4671	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	4726	5	5	5	0.00
02/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	4698	5	5	5	0.00
02/11/2020	R248 On 04-November-21			Bond Future	12.78	71.8345	71.3535	71.8345	0.00
02/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	287	1	0	1	0.00
02/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	395	1	0	1	0.00
02/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	341	1	0	1	0.00
02/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
02/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00