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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2020 TO 17/04/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	2025	07/05/2020		Bond Future	135.7814	135.7814	136.1239	136.1239	0.252	0.0000	0.0000	1,865
2020/04/17	2025	06/08/2020		Bond Future	135.9998	135.9998	136.3457	136.3457	0.254	0.0000	0.0000	1,411

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	2025	05/11/2020			Bond Future	137.7397	137.7397	138.0898	138.0898	0.254	0.0000	0.0000	0
2020/04/17	2025	04/02/2021			Bond Future	138.0126	138.0126	138.3671	138.3671	0.257	0.0000	0.0000	0
2020/04/17	2025	06/05/2021			Bond Future	139.7286	139.7286	140.0878	140.0878	0.257	0.0000	0.0000	0
2020/04/17	2029	07/05/2020			Bond Future	99.2299	99.2299	99.2367	99.2367	0.007	0.0000	0.0000	1,509
2020/04/17	2029	06/08/2020			Bond Future	100.4913	100.4913	100.4975	100.4975	0.006	0.0000	0.0000	1,061
2020/04/17	2029	05/11/2020			Bond Future	100.6344	100.6344	100.6406	100.6406	0.006	0.0000	0.0000	0
2020/04/17	2029	04/02/2021			Bond Future	101.9520	101.9520	101.9581	101.9581	0.006	0.0000	0.0000	0
2020/04/17	2029	06/05/2021			Bond Future	102.0634	102.0634	102.0698	102.0698	0.006	0.0000	0.0000	0
2020/04/17	2030	07/05/2020	8.79	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/17	2030	07/05/2020	8.78	Put	Bond Future	9,965.1300	9.9651	9,019.7400	9.0197	(9.487)	0	0	0
2020/04/17	2030	07/05/2020	8.85	Put	Bond Future	9,529.8400	9.5298	8,584.4800	8.5845	(9.920)	0	0	5,820
2020/04/17	2030	07/05/2020	8.45	Put	Bond Future	12,052.8400	12.0528	11,107.4300	11.1074	(7.844)	0	0	0
2020/04/17	2030	07/05/2020	9.19	Put	Bond Future	7,452.7500	7.4527	6,508.4300	6.5084	(12.671)	0	0	0
2020/04/17	2030	07/05/2020			Bond Future	10.4977	87.2253	10.3235	88.1708	(1.659)	0.0000	0.0000	82,860
2020/04/17	2030	07/05/2020	8.80	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/17	2030	07/05/2020	8.80	Put	Bond Future	9,840.5000	9.8405	8,895.1100	8.8951	(9.607)	0	0	0
2020/04/17	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/17	2030	07/05/2020	9.19	Call	Bond Future	0.4500	0.0005	1.5400	0.0015	242.222	0	0	0
2020/04/17	2030	07/05/2020	8.79	Put	Bond Future	9,902.7900	9.9028	8,957.4000	8.9574	(9.547)	0	0	0
2020/04/17	2030	07/05/2020	8.78	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/17	2030	07/05/2020	8.90	Call	Bond Future	0.0300	0.0000	0.1000	0.0001	233.333	0	0	0
2020/04/17	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	5,000
2020/04/17	2030	07/05/2020	8.90	Put	Bond Future	9,220.5300	9.2205	8,275.1900	8.2752	(10.253)	0	0	5,820
2020/04/17	2030	06/08/2020	10.70	Call	Bond Future	2,164.3100	2.1643	2,669.5200	2.6695	23.343	0	0	470
2020/04/17	2030	06/08/2020	10.00	Call	Bond Future	759.3600	0.7594	1,015.6900	1.0157	33.756	0	0	470
2020/04/17	2030	06/08/2020	10.05	Put	Bond Future	4,442.1400	4.4421	3,758.4500	3.7585	(15.391)	0	0	0
2020/04/17	2030	06/08/2020	9.75	Put	Bond Future	5,774.7500	5.7748	5,001.8200	5.0018	(13.385)	0	0	0
2020/04/17	2030	06/08/2020	9.42	Call	Bond Future	252.8600	0.2529	362.3200	0.3623	43.289	0	0	0
2020/04/17	2030	06/08/2020	9.11	Call	Bond Future	126.2500	0.1263	188.0100	0.1880	48.919	0	0	0
2020/04/17	2030	06/08/2020			Bond Future	10.7231	84.3059	10.5412	85.2624	(1.696)	0.0000	0.0000	65,631
2020/04/17	2030	06/08/2020	10.70	Put	Bond Future	2,285.1800	2.2852	1,833.8900	1.8339	(19.749)	0	0	0
2020/04/17	2030	06/08/2020	9.05	Put	Bond Future	9,475.6300	9.4756	8,573.8600	8.5739	(9.517)	0	0	0
2020/04/17	2030	06/08/2020	9.05	Call	Bond Future	109.3400	0.1093	164.0700	0.1641	50.055	0	0	450
2020/04/17	2030	06/08/2020	8.36	Put	Bond Future	13,643.4700	13.6435	12,697.6200	12.6976	(6.933)	0	0	0
2020/04/17	2030	06/08/2020	8.36	Call	Bond Future	16.5800	0.0166	27.2300	0.0272	64.234	0	0	800
2020/04/17	2030	06/08/2020	8.86	Put	Bond Future	10,582.8600	10.5829	9,662.8700	9.6629	(8.693)	0	0	0
2020/04/17	2030	06/08/2020	8.86	Call	Bond Future	67.9100	0.0679	104.4200	0.1044	53.762	0	0	800
2020/04/17	2030	06/08/2020	9.09	Call	Bond Future	120.3800	0.1204	179.7300	0.1797	49.302	0	0	0
2020/04/17	2030	06/08/2020	9.09	Put	Bond Future	9,247.1700	9.2472	8,350.0200	8.3500	(9.702)	0	0	0
2020/04/17	2030	06/08/2020	10.00	Put	Bond Future	4,648.2900	4.6483	3,948.1200	3.9481	(15.063)	0	0	0
2020/04/17	2030	06/08/2020	10.75	Call	Bond Future	2,298.5600	2.2986	2,821.4600	2.8215	22.749	0	0	0
2020/04/17	2030	06/08/2020	10.05	Call	Bond Future	829.6600	0.8297	1,102.4700	1.1025	32.882	0	0	0
2020/04/17	2030	06/08/2020	9.75	Call	Bond Future	486.2000	0.4862	669.7700	0.6698	37.756	0	0	450
2020/04/17	2030	06/08/2020	9.42	Put	Bond Future	7,434.0900	7.4341	6,587.0500	6.5871	(11.394)	0	0	800
2020/04/17	2030	06/08/2020	9.11	Put	Bond Future	9,133.5900	9.1336	8,238.8500	8.2388	(9.796)	0	0	0
2020/04/17	2030	06/08/2020	10.75	Put	Bond Future	2,158.5400	2.1585	1,724.9400	1.7249	(20.088)	0	0	0

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2020/04/17	2030	06/08/2020	9.20	Put	Bond Future	8,628.0400	8.6280	7,745.1100	7.7451	(10.233)	0	0	0
2020/04/17	2030	06/08/2020	9.20	Call	Bond Future	155.7500	0.1557	229.3200	0.2293	47.236	0	0	323
2020/04/17	2030	06/08/2020	8.50	Put	Bond Future	12,767.4900	12.7675	11,826.4100	11.8264	(7.371)	0	0	0
2020/04/17	2030	06/08/2020	8.50	Call	Bond Future	25.1900	0.0252	40.6100	0.0406	61.215	0	0	323
2020/04/17	2030	06/08/2020	9.10	Call	Bond Future	123.2900	0.1233	183.8300	0.1838	49.104	0	0	0
2020/04/17	2030	06/08/2020	9.10	Put	Bond Future	9,190.3300	9.1903	8,294.3700	8.2944	(9.749)	0	0	0
2020/04/17	2030	05/11/2020	8.10	Put	Bond Future	16,241.0700	16.2411	15,294.0400	15.2940	(5.831)	0	0	0
2020/04/17	2030	05/11/2020	8.73	Call	Bond Future	164.2200	0.1642	224.4700	0.2245	36.689	0	0	3,000
2020/04/17	2030	05/11/2020	10.06	Put	Bond Future	5,779.8800	5.7799	5,094.2200	5.0942	(11.863)	0	0	1,000
2020/04/17	2030	05/11/2020	9.39	Put	Bond Future	8,850.6900	8.8507	8,026.1000	8.0261	(9.317)	0	0	0
2020/04/17	2030	05/11/2020	9.38	Call	Bond Future	466.5600	0.4666	608.6800	0.6087	30.461	0	0	0
2020/04/17	2030	05/11/2020			Bond Future	10.9429	85.3649	10.7531	86.3332	(1.735)	0.0000	0.0000	0
2020/04/17	2030	05/11/2020	9.61	Call	Bond Future	645.2600	0.6453	828.7000	0.8287	28.429	0	0	0
2020/04/17	2030	05/11/2020	9.61	Put	Bond Future	7,770.4600	7.7705	6,985.5300	6.9855	(10.101)	0	0	3,000
2020/04/17	2030	05/11/2020	8.85	Put	Bond Future	11,750.0100	11.7500	10,853.3600	10.8534	(7.631)	0	0	0
2020/04/17	2030	05/11/2020	8.85	Call	Bond Future	202.1000	0.2021	273.8200	0.2738	35.487	0	0	3,000
2020/04/17	2030	05/11/2020	8.34	Put	Bond Future	14,754.1300	14.7541	13,818.2400	13.8182	(6.343)	0	0	0
2020/04/17	2030	05/11/2020	8.34	Call	Bond Future	79.7000	0.0797	112.1800	0.1122	40.753	0	0	1,000
2020/04/17	2030	05/11/2020	9.04	Put	Bond Future	10,693.1100	10.6931	9,817.8500	9.8178	(8.185)	0	0	0
2020/04/17	2030	05/11/2020	9.04	Call	Bond Future	276.8400	0.2768	369.9500	0.3699	33.633	0	0	1,000
2020/04/17	2030	05/11/2020	9.86	Put	Bond Future	6,624.5100	6.6245	5,891.7600	5.8918	(11.061)	0	0	14,160
2020/04/17	2030	05/11/2020	8.36	Put	Bond Future	14,632.1900	14.6322	13,697.4100	13.6974	(6.389)	0	0	0
2020/04/17	2030	05/11/2020	8.10	Call	Bond Future	49.1600	0.0492	70.5000	0.0705	43.409	0	0	3,000
2020/04/17	2030	05/11/2020	8.73	Put	Bond Future	12,436.0100	12.4360	11,527.8900	11.5279	(7.302)	0	0	0
2020/04/17	2030	05/11/2020	9.23	Put	Bond Future	9,675.1200	9.6751	8,825.4800	8.8255	(8.782)	0	0	0
2020/04/17	2030	05/11/2020	10.06	Call	Bond Future	1,146.8400	1.1468	1,429.5500	1.4296	24.651	0	0	0
2020/04/17	2030	05/11/2020	10.37	Put	Bond Future	4,623.7700	4.6238	4,019.0100	4.0190	(13.079)	0	0	15,947
2020/04/17	2030	05/11/2020	9.39	Call	Bond Future	473.4100	0.4734	617.1900	0.6172	30.371	0	0	0
2020/04/17	2030	05/11/2020	9.38	Put	Bond Future	8,901.2900	8.9013	8,075.0400	8.0750	(9.282)	0	0	0
2020/04/17	2030	05/11/2020	9.86	Call	Bond Future	895.1100	0.8951	1,130.7300	1.1307	26.323	0	0	0
2020/04/17	2030	05/11/2020	8.36	Call	Bond Future	82.8600	0.0829	116.4500	0.1164	40.538	0	0	14,160
2020/04/17	2030	05/11/2020	8.86	Put	Bond Future	11,693.4700	11.6935	10,797.8400	10.7978	(7.659)	0	0	0
2020/04/17	2030	05/11/2020	8.86	Call	Bond Future	205.5600	0.2056	278.3000	0.2783	35.386	0	0	14,160
2020/04/17	2030	05/11/2020	9.23	Call	Bond Future	372.9800	0.3730	491.7100	0.4917	31.833	0	0	3,000
2020/04/17	2030	05/11/2020	10.47	Call	Bond Future	1,849.1100	1.8491	2,239.9000	2.2399	21.134	0	0	0
2020/04/17	2030	05/11/2020	10.47	Put	Bond Future	4,289.5000	4.2895	3,711.9200	3.7119	(13.465)	0	0	3,000
2020/04/17	2030	05/11/2020	8.53	Put	Bond Future	13,608.6800	13.6087	12,684.6400	12.6846	(6.790)	0	0	0
2020/04/17	2030	05/11/2020	8.53	Call	Bond Future	114.4200	0.1144	158.7500	0.1588	38.743	0	0	15,947
2020/04/17	2030	05/11/2020	9.03	Put	Bond Future	10,747.8000	10.7478	9,871.3100	9.8713	(8.155)	0	0	0
2020/04/17	2030	05/11/2020	9.03	Call	Bond Future	272.4100	0.2724	364.2900	0.3643	33.729	0	0	15,947
2020/04/17	2030	05/11/2020	10.37	Call	Bond Future	1,655.2900	1.6553	2,018.9000	2.0189	21.967	0	0	0
2020/04/17	2030	05/11/2020	9.40	Call	Bond Future	480.3400	0.4803	625.7900	0.6258	30.281	0	0	0
2020/04/17	2030	05/11/2020	9.40	Put	Bond Future	8,800.2200	8.8002	7,977.3000	7.9773	(9.351)	0	0	0
2020/04/17	2030	04/02/2021	9.12	Call	Bond Future	394.9200	0.3949	508.7500	0.5088	28.824	0	0	1,000
2020/04/17	2030	04/02/2021	8.36	Call	Bond Future	131.0700	0.1311	176.3400	0.1763	34.539	0	0	800
2020/04/17	2030	04/02/2021	9.16	Call	Bond Future	416.2400	0.4162	535.0300	0.5350	28.539	0	0	0
2020/04/17	2030	04/02/2021	9.15	Put	Bond Future	11,210.0500	11.2101	10,346.8700	10.3469	(7.700)	0	0	0
2020/04/17	2030	04/02/2021			Bond Future	11.1813	82.4576	10.9828	83.4383	(1.776)	0.0000	0.0000	0

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2020/04/17	2030	04/02/2021	8.37	Put	Bond Future	15,567.8000	15.5678	14,632.9600	14.6330	(6.005)	0	0	0
2020/04/17	2030	04/02/2021	8.37	Call	Bond Future	133.1700	0.1332	179.0500	0.1791	34.452	0	0	1,000
2020/04/17	2030	04/02/2021	9.17	Call	Bond Future	421.7100	0.4217	541.7700	0.5418	28.470	0	0	0
2020/04/17	2030	04/02/2021	9.17	Put	Bond Future	11,105.8700	11.1059	10,245.2100	10.2452	(7.750)	0	0	0
2020/04/17	2030	04/02/2021	9.12	Put	Bond Future	11,367.1100	11.3671	10,500.2200	10.5002	(7.626)	0	0	0
2020/04/17	2030	04/02/2021	8.36	Put	Bond Future	15,627.0400	15.6270	14,691.5900	14.6916	(5.986)	0	0	0
2020/04/17	2030	04/02/2021	9.16	Put	Bond Future	11,157.9100	11.1579	10,295.9800	10.2960	(7.725)	0	0	0
2020/04/17	2030	04/02/2021	9.15	Call	Bond Future	410.8200	0.4108	528.3600	0.5284	28.611	0	0	0
2020/04/17	2030	04/02/2021	8.86	Put	Bond Future	12,765.7300	12.7657	11,870.0600	11.8701	(7.016)	0	0	0
2020/04/17	2030	04/02/2021	8.86	Call	Bond Future	276.9700	0.2770	362.0200	0.3620	30.707	0	0	800
2020/04/17	2030	04/02/2021	10.20	Call	Bond Future	1,368.5200	1.3685	1,666.8100	1.6668	21.797	0	0	0
2020/04/17	2030	04/02/2021	10.20	Put	Bond Future	6,368.3100	6.3683	5,685.8800	5.6859	(10.716)	0	0	1,800
2020/04/17	2030	06/05/2021	11.69	Call	Bond Future	1,129.5900	1.1296	2,122.4500	2.1225	87.896	0	0	0
2020/04/17	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2030	06/05/2021			Bond Future	11.4493	83.4619	11.2413	84.4547	(1.817)	0.0000	0.0000	0
2020/04/17	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2030	06/05/2021	11.70	Call	Bond Future	1,176.0700	1.1761	2,168.9300	2.1689	84.422	0	0	0
2020/04/17	2030	06/05/2021	11.71	Call	Bond Future	1,222.5100	1.2225	2,215.3700	2.2154	81.215	0	0	0
2020/04/17	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	2032	07/05/2020	9.54	Put	Bond Future	8,950.4100	8.9504	7,892.5900	7.8926	(11.819)	0	0	3,000
2020/04/17	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/17	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/17	2032	07/05/2020			Bond Future	11.0009	82.9243	10.8168	83.9825	(1.673)	0.0000	0.0000	61,234
2020/04/17	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,000
2020/04/17	2032	07/05/2020	9.17	Put	Bond Future	11,429.7900	11.4298	10,371.6300	10.3716	(9.258)	0	0	0
2020/04/17	2032	07/05/2020	9.54	Call	Bond Future	0.1100	0.0001	0.4600	0.0005	318.182	0	0	0
2020/04/17	2032	07/05/2020	9.00	Put	Bond Future	12,600.0300	12.6000	11,541.8600	11.5419	(8.398)	0	0	0
2020/04/17	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/17	2032	07/05/2020	9.50	Put	Bond Future	9,214.0500	9.2140	8,156.1100	8.1561	(11.482)	0	0	0
2020/04/17	2032	07/05/2020	9.50	Call	Bond Future	0.0800	0.0001	0.3100	0.0003	287.500	0	0	7,500
2020/04/17	2032	07/05/2020	9.30	Put	Bond Future	10,548.2000	10.5482	9,490.0600	9.4901	(10.031)	0	0	0
2020/04/17	2032	07/05/2020	9.30	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	7,500
2020/04/17	2032	07/05/2020	9.19	Put	Bond Future	11,293.4100	11.2934	10,235.2500	10.2352	(9.370)	0	0	0
2020/04/17	2032	07/05/2020	8.82	Put	Bond Future	13,860.9900	13.8610	12,802.8200	12.8028	(7.634)	0	0	0
2020/04/17	2032	07/05/2020	9.20	Put	Bond Future	11,225.3200	11.2253	10,167.1600	10.1672	(9.427)	0	0	0
2020/04/17	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	2032	07/05/2020	9.18	Put	Bond Future	11,361.5600	11.3616	10,303.4000	10.3034	(9.314)	0	0	0
2020/04/17	2032	06/08/2020	8.79	Put	Bond Future	15,172.3000	15.1723	14,110.3800	14.1104	(6.999)	0	0	0
2020/04/17	2032	06/08/2020	9.29	Put	Bond Future	11,796.2100	11.7962	10,758.4500	10.7585	(8.797)	0	0	0
2020/04/17	2032	06/08/2020	9.46	Put	Bond Future	10,702.9100	10.7029	9,680.8200	9.6808	(9.550)	0	0	0
2020/04/17	2032	06/08/2020	9.45	Call	Bond Future	83.3900	0.0834	130.9700	0.1310	57.057	0	0	0
2020/04/17	2032	06/08/2020			Bond Future	11.2207	83.9577	11.0289	85.0284	(1.709)	0.0000	0.0000	65,577
2020/04/17	2032	06/08/2020	9.91	Call	Bond Future	250.1000	0.2501	368.6000	0.3686	47.381	0	0	0
2020/04/17	2032	06/08/2020	9.91	Put	Bond Future	7,979.2400	7.9792	7,027.0100	7.0270	(11.934)	0	0	800
2020/04/17	2032	06/08/2020	8.79	Call	Bond Future	12.0700	0.0121	20.8800	0.0209	72.991	0	0	800
2020/04/17	2032	06/08/2020	9.29	Call	Bond Future	54.3300	0.0543	87.3000	0.0873	60.685	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	2032	06/08/2020	9.46	Call	Bond Future	85.5800	0.0856	134.2200	0.1342	56.836	0	0	0
2020/04/17	2032	06/08/2020	9.45	Put	Bond Future	10,766.3500	10.7663	9,743.2000	9.7432	(9.503)	0	0	0
2020/04/17	2032	06/08/2020	9.47	Call	Bond Future	87.8200	0.0878	137.5400	0.1375	56.616	0	0	0
2020/04/17	2032	06/08/2020	9.47	Put	Bond Future	10,639.5800	10.6396	9,618.5700	9.6186	(9.596)	0	0	0
2020/04/17	2032	05/11/2020	9.61	Put	Bond Future	11,091.1900	11.0912	10,123.5500	10.1236	(8.724)	0	0	0
2020/04/17	2032	05/11/2020	10.99	Call	Bond Future	2,054.3600	2.0544	2,503.6100	2.5036	21.868	0	0	0
2020/04/17	2032	05/11/2020	9.44	Put	Bond Future	12,106.7800	12.1068	11,115.5200	11.1155	(8.188)	0	0	0
2020/04/17	2032	05/11/2020	11.08	Call	Bond Future	2,259.5700	2.2596	2,736.2100	2.7362	21.094	0	0	0
2020/04/17	2032	05/11/2020	9.77	Put	Bond Future	10,169.4700	10.1695	9,227.6100	9.2276	(9.262)	0	0	0
2020/04/17	2032	05/11/2020			Bond Future	11.4432	80.8634	11.2434	81.9474	(1.746)	0.0000	0.0000	0
2020/04/17	2032	05/11/2020	10.99	Put	Bond Future	4,542.5000	4.5425	3,907.7100	3.9077	(13.974)	0	0	3,000
2020/04/17	2032	05/11/2020	9.76	Call	Bond Future	421.4900	0.4215	561.9500	0.5620	33.325	0	0	0
2020/04/17	2032	05/11/2020	9.76	Put	Bond Future	10,226.0600	10.2261	9,282.4800	9.2825	(9.227)	0	0	0
2020/04/17	2032	05/11/2020	9.11	Call	Bond Future	142.6900	0.1427	199.9600	0.2000	40.136	0	0	3,000
2020/04/17	2032	05/11/2020	9.61	Call	Bond Future	334.2000	0.3342	450.6000	0.4506	34.829	0	0	3,000
2020/04/17	2032	05/11/2020	9.44	Call	Bond Future	253.6700	0.2537	346.4500	0.3465	36.575	0	0	1,000
2020/04/17	2032	05/11/2020	11.08	Put	Bond Future	4,245.1200	4.2451	3,637.7200	3.6377	(14.308)	0	0	1,000
2020/04/17	2032	05/11/2020	9.77	Call	Bond Future	427.9000	0.4279	570.0800	0.5701	33.227	0	0	0
2020/04/17	2032	05/11/2020	9.11	Put	Bond Future	14,175.4600	14.1755	13,148.6900	13.1487	(7.243)	0	0	0
2020/04/17	2032	05/11/2020	8.94	Put	Bond Future	15,286.8700	15.2869	14,246.5000	14.2465	(6.806)	0	0	0
2020/04/17	2032	05/11/2020	8.94	Call	Bond Future	103.8500	0.1038	147.5200	0.1475	42.051	0	0	1,000
2020/04/17	2032	05/11/2020	9.75	Call	Bond Future	415.1500	0.4152	553.9200	0.5539	33.426	0	0	0
2020/04/17	2032	05/11/2020	9.75	Put	Bond Future	10,282.7900	10.2828	9,337.5200	9.3375	(9.193)	0	0	0
2020/04/17	2032	04/02/2021	10.82	Put	Bond Future	6,408.6100	6.4086	5,683.8800	5.6839	(11.309)	0	0	800
2020/04/17	2032	04/02/2021	9.29	Call	Bond Future	280.1900	0.2802	370.8700	0.3709	32.364	0	0	800
2020/04/17	2032	04/02/2021	9.63	Call	Bond Future	446.3400	0.4463	579.2400	0.5792	29.776	0	0	0
2020/04/17	2032	04/02/2021			Bond Future	11.6786	81.9034	11.4701	83.0013	(1.785)	0.0000	0.0000	0
2020/04/17	2032	04/02/2021	8.79	Put	Bond Future	17,414.9700	17.4150	16,364.7600	16.3648	(6.031)	0	0	0
2020/04/17	2032	04/02/2021	8.79	Call	Bond Future	130.9100	0.1309	178.5900	0.1786	36.422	0	0	800
2020/04/17	2032	04/02/2021	9.61	Call	Bond Future	434.7600	0.4348	564.8700	0.5649	29.927	0	0	0
2020/04/17	2032	04/02/2021	9.61	Put	Bond Future	12,327.0500	12.3270	11,359.2700	11.3593	(7.851)	0	0	0
2020/04/17	2032	04/02/2021	10.82	Call	Bond Future	1,748.8300	1.7488	2,121.9900	2.1220	21.338	0	0	0
2020/04/17	2032	04/02/2021	9.29	Put	Bond Future	14,226.8600	14.2269	13,219.6500	13.2196	(7.080)	0	0	0
2020/04/17	2032	04/02/2021	9.63	Put	Bond Future	12,212.2900	12.2123	11,247.3000	11.2473	(7.902)	0	0	0
2020/04/17	2032	04/02/2021	9.62	Call	Bond Future	440.5200	0.4405	572.0200	0.5720	29.851	0	0	0
2020/04/17	2032	04/02/2021	9.62	Put	Bond Future	12,269.6100	12.2696	11,303.2200	11.3032	(7.876)	0	0	0
2020/04/17	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2032	06/05/2021			Bond Future	11.9376	78.7538	11.7197	79.8652	(1.825)	0.0000	0.0000	0
2020/04/17	2032	06/05/2021	12.11	Call	Bond Future	864.1500	0.8642	1,975.6200	1.9756	128.620	0	0	0
2020/04/17	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2032	06/05/2021	12.12	Call	Bond Future	913.8500	0.9139	2,025.3200	2.0253	121.625	0	0	0
2020/04/17	2032	06/05/2021	12.10	Call	Bond Future	814.3900	0.8144	1,925.8600	1.9259	136.479	0	0	0
2020/04/17	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2033	07/05/2020			Bond Future	99.3079	99.3079	99.3146	99.3146	0.007	0.0000	0.0000	3,611
2020/04/17	2033	06/08/2020			Bond Future	100.5704	100.5704	100.5764	100.5764	0.006	0.0000	0.0000	5,770
2020/04/17	2033	05/11/2020			Bond Future	100.6385	100.6385	100.6444	100.6444	0.006	0.0000	0.0000	0
2020/04/17	2033	04/02/2021			Bond Future	101.9560	101.9560	101.9620	101.9620	0.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	2033	06/05/2021			Bond Future	101.9891	101.9891	101.9953	101.9953	0.006	0.0000	0.0000	0
2020/04/17	2037	07/05/2020	9.60	Put	Bond Future	12,446.4400	12.4464	11,745.5200	11.7455	(5.631)	0	0	0
2020/04/17	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	07/05/2020	9.70	Put	Bond Future	11,682.9100	11.6829	10,981.9900	10.9820	(6.000)	0	0	0
2020/04/17	2037	07/05/2020			Bond Future	11.4094	80.8417	11.2960	81.5426	(0.993)	0.0000	0.0000	63,868
2020/04/17	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	07/05/2020	9.59	Put	Bond Future	12,523.3200	12.5233	11,822.4000	11.8224	(5.597)	0	0	0
2020/04/17	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/04/17	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	07/05/2020	9.61	Put	Bond Future	12,369.6500	12.3696	11,668.7300	11.6687	(5.666)	0	0	0
2020/04/17	2037	07/05/2020	10.00	Put	Bond Future	9,449.2200	9.4492	8,748.4700	8.7485	(7.416)	0	0	0
2020/04/17	2037	07/05/2020	10.00	Call	Bond Future	0.1500	0.0002	0.3200	0.0003	113.333	0	0	7,500
2020/04/17	2037	06/08/2020	9.88	Put	Bond Future	11,645.5400	11.6455	10,962.8400	10.9628	(5.862)	0	0	0
2020/04/17	2037	06/08/2020			Bond Future	11.6212	77.5923	11.5032	78.3013	(1.016)	0.0000	0.0000	60,752
2020/04/17	2037	06/08/2020	9.87	Call	Bond Future	78.4100	0.0784	104.1200	0.1041	32.789	0	0	0
2020/04/17	2037	06/08/2020	9.87	Put	Bond Future	11,717.1700	11.7172	11,033.8400	11.0338	(5.832)	0	0	0
2020/04/17	2037	06/08/2020	9.88	Call	Bond Future	80.6000	0.0806	106.9400	0.1069	32.680	0	0	0
2020/04/17	2037	06/08/2020	9.86	Call	Bond Future	76.2600	0.0763	101.3600	0.1014	32.914	0	0	0
2020/04/17	2037	06/08/2020	9.86	Put	Bond Future	11,788.9200	11.7889	11,104.9800	11.1050	(5.802)	0	0	0
2020/04/17	2037	05/11/2020	10.18	Call	Bond Future	479.8800	0.4799	570.6600	0.5707	18.917	0	0	0
2020/04/17	2037	05/11/2020	10.17	Put	Bond Future	11,099.2900	11.0993	10,471.1400	10.4711	(5.659)	0	0	0
2020/04/17	2037	05/11/2020			Bond Future	11.8252	78.5670	11.7025	79.2848	(1.038)	0.0000	0.0000	0
2020/04/17	2037	05/11/2020	10.19	Call	Bond Future	487.2500	0.4873	579.1700	0.5792	18.865	0	0	0
2020/04/17	2037	05/11/2020	10.19	Put	Bond Future	10,972.4400	10.9724	10,346.5600	10.3466	(5.704)	0	0	0
2020/04/17	2037	05/11/2020	10.17	Call	Bond Future	472.5900	0.4726	562.2400	0.5622	18.970	0	0	0
2020/04/17	2037	05/11/2020	10.18	Put	Bond Future	11,035.7800	11.0358	10,408.7600	10.4088	(5.682)	0	0	0
2020/04/17	2037	04/02/2021	13.73	Call	Bond Future	9,837.8000	9.8378	10,432.5400	10.4325	6.045	0	0	0
2020/04/17	2037	04/02/2021	10.35	Call	Bond Future	795.5000	0.7955	918.6400	0.9186	15.480	0	0	0
2020/04/17	2037	04/02/2021	10.27	Call	Bond Future	723.0900	0.7231	837.1500	0.8372	15.774	0	0	0
2020/04/17	2037	04/02/2021	10.85	Call	Bond Future	1,377.3100	1.3773	1,566.3000	1.5663	13.722	0	0	0
2020/04/17	2037	04/02/2021	10.28	Put	Bond Future	11,791.8600	11.7919	11,180.0400	11.1800	(5.188)	0	0	0
2020/04/17	2037	04/02/2021			Bond Future	12.0441	75.3220	11.9162	76.0490	(1.062)	0.0000	0.0000	0
2020/04/17	2037	04/02/2021	11.97	Put	Bond Future	4,259.9100	4.2599	3,907.3700	3.9074	(8.276)	0	0	0
2020/04/17	2037	04/02/2021	11.97	Call	Bond Future	3,840.0100	3.8400	4,214.4600	4.2145	9.751	0	0	300
2020/04/17	2037	04/02/2021	9.65	Put	Bond Future	15,931.3400	15.9313	15,262.4500	15.2624	(4.199)	0	0	0
2020/04/17	2037	04/02/2021	9.65	Call	Bond Future	319.5300	0.3195	377.6300	0.3776	18.183	0	0	72
2020/04/17	2037	04/02/2021	13.73	Put	Bond Future	1,194.6600	1.1947	1,062.4100	1.0624	(11.070)	0	0	300
2020/04/17	2037	04/02/2021	10.35	Put	Bond Future	11,370.8700	11.3709	10,767.0200	10.7670	(5.310)	0	0	72
2020/04/17	2037	04/02/2021	11.90	Call	Bond Future	3,643.7400	3.6437	4,006.7200	4.0067	9.962	0	0	0
2020/04/17	2037	04/02/2021	10.27	Put	Bond Future	11,852.6600	11.8527	11,239.7300	11.2397	(5.171)	0	0	0
2020/04/17	2037	04/02/2021	10.85	Put	Bond Future	8,607.1800	8.6072	8,069.1800	8.0692	(6.251)	0	0	72
2020/04/17	2037	04/02/2021	10.28	Call	Bond Future	731.8600	0.7319	847.0300	0.8470	15.737	0	0	0
2020/04/17	2037	04/02/2021	10.48	Put	Bond Future	10,610.8300	10.6108	10,022.6300	10.0226	(5.543)	0	0	0
2020/04/17	2037	04/02/2021	10.48	Call	Bond Future	924.7000	0.9247	1,063.4900	1.0635	15.009	0	0	240
2020/04/17	2037	04/02/2021	11.90	Put	Bond Future	4,463.5000	4.4635	4,099.4900	4.0995	(8.155)	0	0	240
2020/04/17	2037	04/02/2021	10.29	Call	Bond Future	740.7000	0.7407	857.0000	0.8570	15.701	0	0	0
2020/04/17	2037	04/02/2021	10.29	Put	Bond Future	11,731.2200	11.7312	11,120.5300	11.1205	(5.206)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	2037	06/05/2021	12.42	Call	Bond Future	738.6700	0.7387	1,474.6700	1.4747	99.639	0	0	0
2020/04/17	2037	06/05/2021			Bond Future	12.2839	76.2390	12.1505	76.9751	(1.087)	0.0000	0.0000	0
2020/04/17	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	06/05/2021	12.43	Call	Bond Future	792.5000	0.7925	1,528.5000	1.5285	92.871	0	0	0
2020/04/17	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2037	06/05/2021	12.44	Call	Bond Future	846.2800	0.8463	1,582.2800	1.5823	86.969	0	0	0
2020/04/17	2038	07/05/2020			Bond Future	114.9408	114.9408	114.5512	114.5512	(0.339)	0.0000	0.0000	5,287
2020/04/17	2038	06/08/2020			Bond Future	114.7057	114.7057	114.3104	114.3104	(0.345)	0.0000	0.0000	9,276
2020/04/17	2038	05/11/2020			Bond Future	116.1734	116.1734	115.7727	115.7727	(0.345)	0.0000	0.0000	0
2020/04/17	2038	04/02/2021			Bond Future	115.9725	115.9725	115.5665	115.5665	(0.350)	0.0000	0.0000	0
2020/04/17	2038	06/05/2021			Bond Future	117.4142	117.4142	117.0034	117.0034	(0.350)	0.0000	0.0000	0
2020/04/17	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2040	07/05/2020	9.75	Put	Bond Future	12,426.5800	12.4266	11,678.0900	11.6781	(6.023)	0	0	0
2020/04/17	2040	07/05/2020	12.20	Call	Bond Future	4,843.1300	4.8431	5,548.4000	5.5484	14.562	0	0	325
2020/04/17	2040	07/05/2020	11.10	Put	Bond Future	2,586.3100	2.5863	2,004.1000	2.0041	(22.511)	0	0	0
2020/04/17	2040	07/05/2020	9.85	Put	Bond Future	11,607.9900	11.6080	10,859.5000	10.8595	(6.448)	0	0	0
2020/04/17	2040	07/05/2020			Bond Future	11.4380	83.5536	11.3247	84.3022	(0.990)	0.0000	0.0000	40,220
2020/04/17	2040	07/05/2020	9.74	Put	Bond Future	12,509.0600	12.5091	11,760.5600	11.7606	(5.984)	0	0	0
2020/04/17	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	2040	07/05/2020	12.70	Put	Bond Future	9.2400	0.0092	3.7100	0.0037	(59.848)	0	0	0
2020/04/17	2040	07/05/2020	12.70	Call	Bond Future	7,639.2300	7.6392	8,382.2000	8.3822	9.726	0	0	325
2020/04/17	2040	07/05/2020	10.00	Put	Bond Future	10,401.1400	10.4011	9,652.7000	9.6527	(7.196)	0	0	0
2020/04/17	2040	07/05/2020	10.00	Call	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	2,640
2020/04/17	2040	07/05/2020	9.50	Put	Bond Future	14,523.5000	14.5235	13,775.0000	13.7750	(5.154)	0	0	0
2020/04/17	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/17	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2040	07/05/2020	12.20	Put	Bond Future	87.6500	0.0877	44.4200	0.0444	(49.321)	0	0	0
2020/04/17	2040	07/05/2020	11.10	Call	Bond Future	319.3000	0.3193	485.5900	0.4856	52.080	0	0	450
2020/04/17	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	7,500
2020/04/17	2040	07/05/2020	9.73	Put	Bond Future	12,591.6600	12.5917	11,843.1600	11.8432	(5.944)	0	0	0
2020/04/17	2040	07/05/2020	11.80	Put	Bond Future	368.4300	0.3684	218.1600	0.2182	(40.787)	0	0	0
2020/04/17	2040	07/05/2020	11.80	Call	Bond Future	2,686.7800	2.6868	3,285.0100	3.2850	22.266	0	0	450
2020/04/17	2040	07/05/2020	10.15	Put	Bond Future	9,219.1500	9.2191	8,470.9600	8.4710	(8.116)	0	0	0
2020/04/17	2040	07/05/2020	10.15	Call	Bond Future	0.2600	0.0003	0.5700	0.0006	119.231	0	0	7,500
2020/04/17	2040	06/08/2020	10.85	Call	Bond Future	651.1800	0.6512	810.4200	0.8104	24.454	0	0	0
2020/04/17	2040	06/08/2020	11.26	Put	Bond Future	4,028.8100	4.0288	3,553.3000	3.5533	(11.803)	0	0	517
2020/04/17	2040	06/08/2020	10.03	Call	Bond Future	82.3700	0.0824	111.4700	0.1115	35.328	0	0	0
2020/04/17	2040	06/08/2020	10.04	Call	Bond Future	84.8400	0.0848	114.7000	0.1147	35.196	0	0	0
2020/04/17	2040	06/08/2020	10.02	Put	Bond Future	11,616.9500	11.6169	10,888.1100	10.8881	(6.274)	0	0	0
2020/04/17	2040	06/08/2020			Bond Future	11.6438	80.0877	11.5258	80.8449	(1.013)	0.0000	0.0000	39,662
2020/04/17	2040	06/08/2020	10.04	Put	Bond Future	11,463.8500	11.4638	10,736.5100	10.7365	(6.345)	0	0	0
2020/04/17	2040	06/08/2020	10.02	Call	Bond Future	79.9600	0.0800	108.3200	0.1083	35.468	0	0	0
2020/04/17	2040	06/08/2020	10.85	Put	Bond Future	5,979.0200	5.9790	5,381.0600	5.3811	(10.001)	0	0	12,538
2020/04/17	2040	06/08/2020	11.26	Call	Bond Future	1,522.3700	1.5224	1,804.0600	1.8041	18.503	0	0	0
2020/04/17	2040	06/08/2020	10.79	Put	Bond Future	6,316.8500	6.3168	5,702.9700	5.7030	(9.718)	0	0	800

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2020/04/17	2040	06/08/2020	9.57	Put	Bond Future	15,226.8800	15.2269	14,477.3800	14.4774	(4.922)	0	0	0
2020/04/17	2040	06/08/2020	10.03	Put	Bond Future	11,540.3200	11.5403	10,812.2200	10.8122	(6.309)	0	0	0
2020/04/17	2040	06/08/2020	10.79	Call	Bond Future	563.0500	0.5630	706.3700	0.7064	25.454	0	0	0
2020/04/17	2040	06/08/2020	9.57	Call	Bond Future	18.3300	0.0183	26.0300	0.0260	42.008	0	0	800
2020/04/17	2040	06/08/2020	10.07	Put	Bond Future	11,235.4800	11.2355	10,510.5000	10.5105	(6.453)	0	0	0
2020/04/17	2040	06/08/2020	10.07	Call	Bond Future	92.6300	0.0926	124.8500	0.1248	34.784	0	0	800
2020/04/17	2040	05/11/2020	10.23	Call	Bond Future	480.1400	0.4801	574.6700	0.5747	19.688	0	0	2,000
2020/04/17	2040	05/11/2020	11.70	Put	Bond Future	4,207.8800	4.2079	3,816.6300	3.8166	(9.298)	0	0	2,000
2020/04/17	2040	05/11/2020	10.00	Call	Bond Future	327.2200	0.3272	396.0000	0.3960	21.019	0	0	2,000
2020/04/17	2040	05/11/2020	9.50	Call	Bond Future	127.5100	0.1275	158.2300	0.1582	24.092	0	0	2,000
2020/04/17	2040	05/11/2020	10.30	Call	Bond Future	536.4000	0.5364	639.9000	0.6399	19.295	0	0	0
2020/04/17	2040	05/11/2020			Bond Future	11.8417	81.0938	11.7189	81.8604	(1.037)	0.0000	0.0000	0
2020/04/17	2040	05/11/2020	10.23	Put	Bond Future	11,596.2300	11.5962	10,924.1600	10.9242	(5.796)	0	0	0
2020/04/17	2040	05/11/2020	9.73	Put	Bond Future	15,280.2900	15.2803	14,559.1100	14.5591	(4.720)	0	0	0
2020/04/17	2040	05/11/2020	9.73	Call	Bond Future	200.5200	0.2005	245.9400	0.2459	22.651	0	0	2,000
2020/04/17	2040	05/11/2020	10.30	Put	Bond Future	11,118.6700	11.1187	10,455.5700	10.4556	(5.964)	0	0	0
2020/04/17	2040	05/11/2020	11.70	Call	Bond Future	3,321.9300	3.3219	3,697.2800	3.6973	11.299	0	0	0
2020/04/17	2040	05/11/2020	10.00	Put	Bond Future	13,233.2400	13.2332	12,535.4200	12.5354	(5.273)	0	0	0
2020/04/17	2040	05/11/2020	9.50	Put	Bond Future	17,123.2500	17.1233	16,387.3700	16.3874	(4.298)	0	0	0
2020/04/17	2040	05/11/2020	10.31	Call	Bond Future	544.8400	0.5448	649.6600	0.6497	19.239	0	0	0
2020/04/17	2040	05/11/2020	10.32	Put	Bond Future	10,984.0500	10.9840	10,323.6100	10.3236	(6.013)	0	0	0
2020/04/17	2040	05/11/2020	11.50	Call	Bond Future	2,736.5000	2.7365	3,069.9200	3.0699	12.184	0	0	0
2020/04/17	2040	05/11/2020	11.50	Put	Bond Future	4,900.8300	4.9008	4,467.6500	4.4676	(8.839)	0	0	2,000
2020/04/17	2040	05/11/2020	10.31	Put	Bond Future	11,051.2600	11.0513	10,389.4800	10.3895	(5.988)	0	0	0
2020/04/17	2040	05/11/2020	10.32	Call	Bond Future	553.3800	0.5534	659.5400	0.6595	19.184	0	0	0
2020/04/17	2040	04/02/2021	9.49	Call	Bond Future	242.5200	0.2425	289.5300	0.2895	19.384	0	0	500
2020/04/17	2040	04/02/2021	9.57	Put	Bond Future	17,916.9900	17.9170	17,192.8200	17.1928	(4.042)	0	0	0
2020/04/17	2040	04/02/2021	10.07	Put	Bond Future	14,169.8200	14.1698	13,488.4400	13.4884	(4.809)	0	0	0
2020/04/17	2040	04/02/2021	10.42	Put	Bond Future	11,814.7100	11.8147	11,174.1600	11.1742	(5.422)	0	0	0
2020/04/17	2040	04/02/2021			Bond Future	12.0539	77.6309	11.9259	78.4073	(1.062)	0.0000	0.0000	0
2020/04/17	2040	04/02/2021	11.74	Call	Bond Future	3,349.2900	3.3493	3,706.6400	3.7066	10.669	0	0	0
2020/04/17	2040	04/02/2021	11.74	Put	Bond Future	5,275.9300	5.2759	4,856.8500	4.8569	(7.943)	0	0	800
2020/04/17	2040	04/02/2021	10.07	Call	Bond Future	560.6700	0.5607	655.7200	0.6557	16.953	0	0	800
2020/04/17	2040	04/02/2021	10.41	Call	Bond Future	861.3500	0.8614	995.9400	0.9959	15.625	0	0	0
2020/04/17	2040	04/02/2021	10.41	Put	Bond Future	11,878.7900	11.8788	11,236.9500	11.2369	(5.403)	0	0	0
2020/04/17	2040	04/02/2021	9.49	Put	Bond Future	18,556.0700	18.5561	17,826.6500	17.8266	(3.931)	0	0	0
2020/04/17	2040	04/02/2021	9.57	Call	Bond Future	274.5300	0.2745	326.7900	0.3268	19.036	0	0	800
2020/04/17	2040	04/02/2021	10.42	Call	Bond Future	871.7300	0.8717	1,007.6100	1.0076	15.587	0	0	0
2020/04/17	2040	04/02/2021	11.57	Call	Bond Future	2,896.9500	2.8969	3,223.0200	3.2230	11.256	0	0	0
2020/04/17	2040	04/02/2021	11.57	Put	Bond Future	5,899.7000	5.8997	5,449.3400	5.4493	(7.634)	0	0	500
2020/04/17	2040	04/02/2021	10.24	Put	Bond Future	12,997.2700	12.9973	12,334.6000	12.3346	(5.099)	0	0	0
2020/04/17	2040	04/02/2021	10.24	Call	Bond Future	698.7100	0.6987	812.4700	0.8125	16.281	0	0	500
2020/04/17	2040	04/02/2021	10.40	Call	Bond Future	851.0600	0.8511	984.3700	0.9844	15.664	0	0	0
2020/04/17	2040	04/02/2021	10.40	Put	Bond Future	11,943.0600	11.9431	11,299.9400	11.2999	(5.385)	0	0	0
2020/04/17	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2040	06/05/2021			Bond Future	12.2860	78.5760	12.1523	79.3620	(1.088)	0.0000	0.0000	0
2020/04/17	2040	06/05/2021	12.43	Call	Bond Future	832.3200	0.8323	1,618.3500	1.6184	94.438	0	0	0
2020/04/17	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/17	2040	06/05/2021	12.44	Call	Bond Future	889.5600	0.8896	1,675.5900	1.6756	88.362	0	0	0
2020/04/17	2040	06/05/2021	12.42	Call	Bond Future	775.0200	0.7750	1,561.0500	1.5610	101.421	0	0	0
2020/04/17	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	2044	07/05/2020	9.79	Put	Bond Future	12,621.2900	12.6213	11,840.7300	11.8407	(6.184)	0	0	0
2020/04/17	2044	07/05/2020	9.45	Put	Bond Future	15,566.0600	15.5661	14,785.5000	14.7855	(5.014)	0	0	0
2020/04/17	2044	07/05/2020	9.97	Put	Bond Future	11,123.8700	11.1239	10,343.3400	10.3433	(7.017)	0	0	0
2020/04/17	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/17	2044	07/05/2020	9.98	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	100
2020/04/17	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/17	2044	07/05/2020			Bond Future	11.4865	80.2824	11.3683	81.0630	(1.030)	0.0000	0.0000	40,020
2020/04/17	2044	07/05/2020	9.81	Put	Bond Future	12,452.8600	12.4529	11,672.3100	11.6723	(6.268)	0	0	0
2020/04/17	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2044	07/05/2020	10.81	Call	Bond Future	45.2900	0.0453	82.4400	0.0824	82.027	0	0	0
2020/04/17	2044	07/05/2020	10.81	Put	Bond Future	4,698.5800	4.6986	3,955.1700	3.9552	(15.822)	0	0	129
2020/04/17	2044	07/05/2020	9.33	Put	Bond Future	16,643.1800	16.6432	15,862.6200	15.8626	(4.690)	0	0	0
2020/04/17	2044	07/05/2020	9.80	Put	Bond Future	12,537.0100	12.5370	11,756.4600	11.7565	(6.226)	0	0	0
2020/04/17	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/17	2044	07/05/2020	9.97	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	129
2020/04/17	2044	07/05/2020	9.98	Put	Bond Future	11,041.8800	11.0419	10,261.3500	10.2613	(7.069)	0	0	0
2020/04/17	2044	07/05/2020	11.09	Call	Bond Future	245.9100	0.2459	389.5200	0.3895	58.399	0	0	0
2020/04/17	2044	07/05/2020	9.26	Put	Bond Future	17,280.9200	17.2809	16,500.3600	16.5004	(4.517)	0	0	0
2020/04/17	2044	07/05/2020	9.91	Put	Bond Future	11,618.4100	11.6184	10,837.8600	10.8379	(6.718)	0	0	0
2020/04/17	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	2044	07/05/2020	11.09	Put	Bond Future	2,917.0500	2.9170	2,280.1000	2.2801	(21.835)	0	0	100
2020/04/17	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	556
2020/04/17	2044	07/05/2020	11.02	Call	Bond Future	168.6600	0.1687	276.5800	0.2766	63.987	0	0	0
2020/04/17	2044	07/05/2020	11.02	Put	Bond Future	3,327.6700	3.3277	2,655.0300	2.6550	(20.214)	0	0	556
2020/04/17	2044	06/08/2020	9.98	Call	Bond Future	60.7500	0.0608	84.2700	0.0843	38.716	0	0	602
2020/04/17	2044	06/08/2020	11.09	Put	Bond Future	4,980.0000	4.9800	4,418.4700	4.4185	(11.276)	0	0	602
2020/04/17	2044	06/08/2020	9.01	Call	Bond Future	1.4400	0.0014	2.2300	0.0022	54.861	0	0	140
2020/04/17	2044	06/08/2020	9.66	Call	Bond Future	20.7300	0.0207	29.7900	0.0298	43.705	0	0	140
2020/04/17	2044	06/08/2020	9.88	Call	Bond Future	44.1000	0.0441	61.8500	0.0618	40.249	0	0	0
2020/04/17	2044	06/08/2020			Bond Future	11.6862	76.9009	11.5629	77.6905	(1.055)	0.0000	0.0000	55,461
2020/04/17	2044	06/08/2020	9.36	Put	Bond Future	17,629.5300	17.6295	16,843.0700	16.8431	(4.461)	0	0	0
2020/04/17	2044	06/08/2020	9.36	Call	Bond Future	6.5800	0.0066	9.7900	0.0098	48.784	0	0	602
2020/04/17	2044	06/08/2020	9.98	Put	Bond Future	12,367.8300	12.3678	11,601.6800	11.6017	(6.195)	0	0	0
2020/04/17	2044	06/08/2020	9.86	Call	Bond Future	41.2900	0.0413	58.0400	0.0580	40.567	0	0	0
2020/04/17	2044	06/08/2020	9.86	Put	Bond Future	13,338.0800	13.3381	12,565.1600	12.5652	(5.795)	0	0	0
2020/04/17	2044	06/08/2020	11.09	Call	Bond Future	1,026.9000	1.0269	1,255.0400	1.2550	22.216	0	0	0
2020/04/17	2044	06/08/2020	9.01	Put	Bond Future	20,859.1700	20.8592	20,070.2900	20.0703	(3.782)	0	0	0
2020/04/17	2044	06/08/2020	9.66	Put	Bond Future	15,008.0300	15.0080	14,227.4200	14.2274	(5.201)	0	0	0
2020/04/17	2044	06/08/2020	9.88	Put	Bond Future	13,174.6800	13.1747	12,402.7600	12.4028	(5.859)	0	0	0
2020/04/17	2044	06/08/2020	10.93	Call	Bond Future	722.2100	0.7222	901.3800	0.9014	24.809	0	0	0
2020/04/17	2044	06/08/2020	10.93	Put	Bond Future	5,796.0600	5.7961	5,185.5600	5.1856	(10.533)	0	0	140
2020/04/17	2044	06/08/2020	9.87	Call	Bond Future	42.6800	0.0427	59.9200	0.0599	40.394	0	0	0
2020/04/17	2044	06/08/2020	9.87	Put	Bond Future	13,256.3000	13.2563	12,483.8700	12.4839	(5.827)	0	0	0

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2020/04/17	2044	05/11/2020	11.06	Put	Bond Future	6,918.4200		6.9184	6,361.3800	6.3614	(8.052)	0	0	525
2020/04/17	2044	05/11/2020	11.43	Call	Bond Future	2,455.8100		2.4558	2,781.7900	2.7818	13.274	0	0	0
2020/04/17	2044	05/11/2020	9.72	Put	Bond Future	15,832.1900		15.8322	15,075.8100	15.0758	(4.777)	0	0	0
2020/04/17	2044	05/11/2020	9.97	Call	Bond Future	285.0500		0.2850	349.4400	0.3494	22.589	0	0	568
2020/04/17	2044	05/11/2020	9.29	Put	Bond Future	19,498.0300		19.4980	18,718.0200	18.7180	(4.000)	0	0	0
2020/04/17	2044	05/11/2020	9.96	Put	Bond Future	13,934.6000		13.9346	13,198.5600	13.1986	(5.282)	0	0	0
2020/04/17	2044	05/11/2020	10.36	Call	Bond Future	550.8000		0.5508	661.8700	0.6619	20.165	0	0	0
2020/04/17	2044	05/11/2020			Bond Future	11.8778		77.8669	11.7495	78.6664	(1.080)	0.0000	0.0000	0
2020/04/17	2044	05/11/2020	9.72	Call	Bond Future	177.7400		0.1777	220.8200	0.2208	24.238	0	0	1,815
2020/04/17	2044	05/11/2020	9.97	Put	Bond Future	13,857.9700		13.8580	13,122.9000	13.1229	(5.304)	0	0	0
2020/04/17	2044	05/11/2020	9.96	Call	Bond Future	279.9300		0.2799	343.3500	0.3434	22.656	0	0	0
2020/04/17	2044	05/11/2020	11.38	Call	Bond Future	2,323.4400		2.3234	2,638.1700	2.6382	13.546	0	0	0
2020/04/17	2044	05/11/2020	11.38	Put	Bond Future	5,509.3700		5.5094	5,024.6400	5.0246	(8.798)	0	0	568
2020/04/17	2044	05/11/2020	10.34	Call	Bond Future	533.6700		0.5337	641.9300	0.6419	20.286	0	0	0
2020/04/17	2044	05/11/2020	10.34	Put	Bond Future	11,166.9900		11.1670	10,475.7900	10.4758	(6.190)	0	0	0
2020/04/17	2044	05/11/2020	11.06	Call	Bond Future	1,560.7400		1.5607	1,803.1600	1.8032	15.532	0	0	0
2020/04/17	2044	05/11/2020	10.04	Put	Bond Future	13,327.1400		13.3271	12,599.2000	12.5992	(5.462)	0	0	0
2020/04/17	2044	05/11/2020	11.17	Put	Bond Future	6,405.8900		6.4059	5,873.6700	5.8737	(8.308)	0	0	1,815
2020/04/17	2044	05/11/2020	11.43	Put	Bond Future	5,311.4000		5.3114	4,837.9200	4.8379	(8.914)	0	0	1,815
2020/04/17	2044	05/11/2020	8.87	Put	Bond Future	23,387.9100		23.3879	22,596.2400	22.5962	(3.385)	0	0	0
2020/04/17	2044	05/11/2020	9.29	Call	Bond Future	71.3800		0.0714	90.8300	0.0908	27.249	0	0	568
2020/04/17	2044	05/11/2020	10.36	Put	Bond Future	11,029.8400		11.0298	10,341.4500	10.3414	(6.241)	0	0	0
2020/04/17	2044	05/11/2020	10.04	Call	Bond Future	323.0200		0.3230	394.5400	0.3945	22.141	0	0	525
2020/04/17	2044	05/11/2020	9.34	Put	Bond Future	19,054.9600		19.0550	18,276.9900	18.2770	(4.083)	0	0	0
2020/04/17	2044	05/11/2020	9.34	Call	Bond Future	79.9100		0.0799	101.4000	0.1014	26.893	0	0	525
2020/04/17	2044	05/11/2020	11.17	Call	Bond Future	1,806.1600		1.8062	2,073.4000	2.0734	14.796	0	0	0
2020/04/17	2044	05/11/2020	8.87	Call	Bond Future	25.6400		0.0256	33.4300	0.0334	30.382	0	0	1,815
2020/04/17	2044	05/11/2020	10.02	Put	Bond Future	13,477.8000		13.4778	12,747.7700	12.7478	(5.417)	0	0	0
2020/04/17	2044	05/11/2020	10.02	Call	Bond Future	311.7800		0.3118	381.2100	0.3812	22.269	0	0	1,815
2020/04/17	2044	05/11/2020	10.35	Call	Bond Future	542.1800		0.5422	651.8400	0.6518	20.226	0	0	0
2020/04/17	2044	05/11/2020	10.35	Put	Bond Future	11,098.3000		11.0983	10,408.5000	10.4085	(6.215)	0	0	0
2020/04/17	2044	04/02/2021	10.04	Put	Bond Future	14,737.2100		14.7372	14,019.5400	14.0195	(4.870)	0	0	0
2020/04/17	2044	04/02/2021	10.37	Call	Bond Future	782.7500		0.7828	913.6700	0.9137	16.726	0	0	0
2020/04/17	2044	04/02/2021	10.35	Put	Bond Future	12,550.6600		12.5507	11,869.2900	11.8693	(5.429)	0	0	0
2020/04/17	2044	04/02/2021			Bond Future	12.0833		74.4878	11.9494	75.2975	(1.108)	0.0000	0.0000	0
2020/04/17	2044	04/02/2021	10.37	Put	Bond Future	12,416.2700		12.4163	11,737.4900	11.7375	(5.467)	0	0	0
2020/04/17	2044	04/02/2021	10.35	Call	Bond Future	763.4300		0.7634	891.7600	0.8918	16.810	0	0	0
2020/04/17	2044	04/02/2021	10.04	Call	Bond Future	507.7500		0.5077	599.7800	0.5998	18.125	0	0	0
2020/04/17	2044	04/02/2021	10.84	Call	Bond Future	1,348.1700		1.3482	1,548.6900	1.5487	14.873	0	0	0
2020/04/17	2044	04/02/2021	10.36	Put	Bond Future	12,483.3700		12.4834	11,803.2900	11.8033	(5.448)	0	0	0
2020/04/17	2044	04/02/2021	10.84	Put	Bond Future	9,497.3700		9.4974	8,888.1900	8.8882	(6.414)	0	0	405
2020/04/17	2044	04/02/2021	10.29	Call	Bond Future	707.6300		0.7076	828.3400	0.8283	17.058	0	0	0
2020/04/17	2044	04/02/2021	10.29	Put	Bond Future	12,958.7600		12.9588	12,269.7700	12.2698	(5.317)	0	0	405
2020/04/17	2044	04/02/2021	9.66	Put	Bond Future	17,674.2200		17.6742	16,922.3000	16.9223	(4.254)	0	0	0
2020/04/17	2044	04/02/2021	9.66	Call	Bond Future	291.2700		0.2913	349.0500	0.3491	19.837	0	0	405
2020/04/17	2044	04/02/2021	10.36	Call	Bond Future	773.0500		0.7731	902.6700	0.9027	16.767	0	0	0
2020/04/17	2044	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2044	06/05/2021	12.44	Call	Bond Future	761.7100		0.7617	1,581.4500	1.5815	107.618	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	2044	06/05/2021			Bond Future	12.3076	75.3945	12.1678	76.2142	(1.136)	0.0000	0.0000	0
2020/04/17	2044	06/05/2021	12.45	Call	Bond Future	818.6800	0.8187	1,638.4200	1.6384	100.129	0	0	0
2020/04/17	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2044	06/05/2021	12.43	Call	Bond Future	704.6600	0.7047	1,524.4000	1.5244	116.331	0	0	0
2020/04/17	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	2046	07/05/2020			Bond Future	103.7186	103.7186	103.6349	103.6349	(0.081)	0.0000	0.0000	14,969
2020/04/17	2046	06/08/2020			Bond Future	105.0372	105.0372	104.9516	104.9516	(0.081)	0.0000	0.0000	1,962
2020/04/17	2046	05/11/2020			Bond Future	104.5859	104.5859	104.4990	104.4990	(0.083)	0.0000	0.0000	0
2020/04/17	2046	04/02/2021			Bond Future	105.9551	105.9551	105.8671	105.8671	(0.083)	0.0000	0.0000	0
2020/04/17	2046	06/05/2021			Bond Future	105.4553	105.4553	105.3665	105.3665	(0.084)	0.0000	0.0000	0
2020/04/17	2050	07/05/2020			Bond Future	107.3496	107.3496	105.2285	105.2285	(1.976)	0.0000	0.0000	13,811
2020/04/17	2050	06/08/2020			Bond Future	106.8352	106.8352	104.6865	104.6865	(2.011)	0.0000	0.0000	9,430
2020/04/17	2050	05/11/2020			Bond Future	108.2022	108.2022	106.0257	106.0257	(2.011)	0.0000	0.0000	0
2020/04/17	2050	04/02/2021			Bond Future	107.6992	107.6992	105.4940	105.4940	(2.048)	0.0000	0.0000	0
2020/04/17	2050	06/05/2021			Bond Future	109.0380	109.0380	106.8056	106.8056	(2.047)	0.0000	0.0000	0
2020/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	AL37	07/05/2020			Index Future	667.7520	667.7520	672.9480	672.9480	0.778	0.0000	0.0000	0
2020/04/17	AL37	06/08/2020			Index Future	675.9840	675.9840	681.2390	681.2390	0.777	0.0000	0.0000	0
2020/04/17	AL37	05/11/2020			Index Future	684.5590	684.5590	689.8800	689.8800	0.777	0.0000	0.0000	0
2020/04/17	AL37	04/02/2021			Index Future	693.3600	693.3600	698.7490	698.7490	0.777	0.0000	0.0000	0
2020/04/17	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/17	AL7T	07/05/2020			Index Future	734.9870	734.9870	743.4840	743.4840	1.156	0.0000	0.0000	0
2020/04/17	AL7T	06/08/2020			Index Future	744.0480	744.0480	752.6450	752.6450	1.155	0.0000	0.0000	0
2020/04/17	AL7T	05/11/2020			Index Future	753.4870	753.4870	762.1920	762.1920	1.155	0.0000	0.0000	0
2020/04/17	AL7T	04/02/2021			Index Future	763.1730	763.1730	771.9900	771.9900	1.155	0.0000	0.0000	0
2020/04/17	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/17	ALBI	07/05/2020			Index Future	661.1290	661.1290	666.8410	666.8410	0.864	0.0000	0.0000	209
2020/04/17	ALBI	06/08/2020			Index Future	669.2800	669.2800	675.0580	675.0580	0.863	0.0000	0.0000	165
2020/04/17	ALBI	05/11/2020			Index Future	677.7700	677.7700	683.6200	683.6200	0.863	0.0000	0.0000	0
2020/04/17	ALBI	04/02/2021			Index Future	686.4840	686.4840	692.4080	692.4080	0.863	0.0000	0.0000	0
2020/04/17	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/17	ES33	07/05/2020			Bond Future	12.3594	69.7777	12.2405	70.3660	(0.962)	0.0000	0.0000	0
2020/04/17	ES33	06/08/2020			Bond Future	12.6189	70.6472	12.4949	71.2424	(0.983)	0.0000	0.0000	350
2020/04/17	ES33	05/11/2020			Bond Future	12.8832	67.7552	12.7538	68.3577	(1.004)	0.0000	0.0000	0
2020/04/17	ES33	04/02/2021			Bond Future	13.1668	68.6266	13.0315	69.2368	(1.028)	0.0000	0.0000	0
2020/04/17	ES33	06/05/2021			Bond Future	13.4692	65.6839	13.3277	66.3016	(1.051)	0.0000	0.0000	0
2020/04/17	ES42	07/05/2020			Bond Future	12.5556	70.3126	12.4418	70.9407	(0.906)	0.0000	0.0000	0
2020/04/17	ES42	06/08/2020			Bond Future	12.7984	71.1888	12.6796	71.8242	(0.929)	0.0000	0.0000	4,919
2020/04/17	ES42	05/11/2020			Bond Future	13.0477	67.8231	12.9233	68.4663	(0.953)	0.0000	0.0000	0
2020/04/17	ES42	04/02/2021			Bond Future	13.3065	68.6956	13.1762	69.3470	(0.979)	0.0000	0.0000	0
2020/04/17	ES42	06/05/2021			Bond Future	13.5930	65.2736	13.4562	65.9331	(1.007)	0.0000	0.0000	0
2020/04/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	07/05/2020			GOVI	653.1290	653.1290	658.8340	658.8340	0.873	0.0000	0.0000	1,179
2020/04/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	07/05/2020	720.00	Put	GOVI	668,710.0000	66.8710	611,660.0000	61.1660	(8.531)	0	0	0
2020/04/17	GOVI	07/05/2020	719.98	Put	GOVI	668,510.0000	66.8510	611,460.0000	61.1460	(8.534)	0	0	0
2020/04/17	GOVI	07/05/2020	719.99	Put	GOVI	668,610.0000	66.8610	611,560.0000	61.1560	(8.533)	0	0	0
2020/04/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/08/2020	728.12	Put	GOVI	669,390.0000	66.9390	611,680.0000	61.1680	(8.621)	0	0	0
2020/04/17	GOVI	06/08/2020			GOVI	661.1810	661.1810	666.9520	666.9520	0.873	0.0000	0.0000	1
2020/04/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/08/2020	728.14	Put	GOVI	669,590.0000	66.9590	611,880.0000	61.1880	(8.619)	0	0	0
2020/04/17	GOVI	06/08/2020	728.13	Put	GOVI	669,490.0000	66.9490	611,780.0000	61.1780	(8.620)	0	0	0
2020/04/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	05/11/2020	737.84	Put	GOVI	682,710.0000	68.2710	624,280.0000	62.4280	(8.559)	0	0	0
2020/04/17	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	05/11/2020			GOVI	669.5690	669.5690	675.4120	675.4120	0.873	0.0000	0.0000	0
2020/04/17	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	05/11/2020	737.83	Put	GOVI	682,610.0000	68.2610	624,180.0000	62.4180	(8.560)	0	0	0
2020/04/17	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	05/11/2020	737.85	Put	GOVI	682,810.0000	68.2810	624,380.0000	62.4380	(8.557)	0	0	0
2020/04/17	GOVI	04/02/2021	750.96	Put	GOVI	727,830.0000	72.7830	668,660.0000	66.8660	(8.130)	0	0	0
2020/04/17	GOVI	04/02/2021			GOVI	678.1770	678.1770	684.0940	684.0940	0.872	0.0000	0.0000	0
2020/04/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	GOVI	04/02/2021	750.95	Put	GOVI	727,730.0000	72.7730	668,560.0000	66.8560	(8.131)	0	0	0
2020/04/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	04/02/2021	750.94	Put	GOVI	727,630.0000	72.7630	668,460.0000	66.8460	(8.132)	0	0	0
2020/04/17	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/17	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/17	IGOV	07/05/2020			Index Future	259.2160	259.2160	258.7190	258.7190	(0.192)	0.0000	0.0000	567
2020/04/17	IGOV	06/08/2020			Index Future	262.4760	262.4760	261.9710	261.9710	(0.192)	0.0000	0.0000	0
2020/04/17	IGOV	05/11/2020			Index Future	265.8690	265.8690	265.3570	265.3570	(0.193)	0.0000	0.0000	47
2020/04/17	IGOV	04/02/2021			Index Future	269.3500	269.3500	268.8310	268.8310	(0.193)	0.0000	0.0000	0
2020/04/17	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/17	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/17	IS05	17/12/2020			Interest Rate Swap	94.2600	94.2600	94.2500	94.2500	(0.011)	0.0000	0.0000	0
2020/04/17	IS05	16/03/2021			Interest Rate Swap	92.7000	92.7000	92.6900	92.6900	(0.011)	0.0000	0.0000	0
2020/04/17	IS05	15/06/2021			Interest Rate Swap	91.1600	91.1600	91.1400	91.1400	(0.022)	0.0000	0.0000	0
2020/04/17	IS05	21/09/2021			Interest Rate Swap	90.4600	90.4600	90.4400	90.4400	(0.022)	0.0000	0.0000	0
2020/04/17	IS05	21/12/2021			Interest Rate Swap	92.1200	92.1200	92.1000	92.1000	(0.022)	0.0000	0.0000	51
2020/04/17	IS05	15/03/2022			Interest Rate Swap	91.9500	91.9500	91.9300	91.9300	(0.022)	0.0000	0.0000	0
2020/04/17	IS05	21/06/2022			Interest Rate Swap	92.5200	92.5200	92.4900	92.4900	(0.032)	0.0000	0.0000	0
2020/04/17	IS05	20/09/2022			Interest Rate Swap	96.0800	96.0800	96.0200	96.0200	(0.062)	0.0000	0.0000	0
2020/04/17	IS05	20/12/2022			Interest Rate Swap	97.0200	97.0200	96.9300	96.9300	(0.093)	0.0000	0.0000	0
2020/04/17	IS05	22/03/2023			Interest Rate Swap	89.9600	89.9600	89.8200	89.8200	(0.156)	0.0000	0.0000	0
2020/04/17	IS05	20/06/2023			Interest Rate Swap	95.9600	95.9600	95.7600	95.7600	(0.208)	0.0000	0.0000	0
2020/04/17	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/17	IS10	17/12/2025			Interest Rate Swap	88.8400	88.8400	88.3500	88.3500	(0.552)	0.0000	0.0000	0
2020/04/17	IS10	16/03/2026			Interest Rate Swap	85.9600	85.9600	85.4300	85.4300	(0.617)	0.0000	0.0000	0
2020/04/17	IS10	15/06/2026			Interest Rate Swap	84.9500	84.9500	84.3600	84.3600	(0.695)	0.0000	0.0000	0
2020/04/17	IS10	21/09/2026			Interest Rate Swap	87.4700	87.4700	86.8200	86.8200	(0.743)	0.0000	0.0000	0
2020/04/17	IS10	21/12/2026			Interest Rate Swap	91.8700	91.8700	91.1600	91.1600	(0.773)	0.0000	0.0000	0
2020/04/17	IS10	15/03/2027			Interest Rate Swap	90.9100	90.9100	90.1500	90.1500	(0.836)	0.0000	0.0000	0
2020/04/17	IS10	21/06/2027			Interest Rate Swap	93.3400	93.3400	92.5700	92.5700	(0.825)	0.0000	0.0000	0
2020/04/17	IS10	20/09/2027			Interest Rate Swap	99.3400	99.3400	98.6100	98.6100	(0.735)	0.0000	0.0000	0
2020/04/17	IS10	20/12/2027			Interest Rate Swap	100.0800	100.0800	99.3700	99.3700	(0.709)	0.0000	0.0000	0
2020/04/17	IS10	22/03/2028			Interest Rate Swap	93.7400	93.7400	92.9900	92.9900	(0.800)	0.0000	0.0000	0
2020/04/17	IS10	20/06/2028			Interest Rate Swap	101.6100	101.6100	100.8000	100.8000	(0.797)	0.0000	0.0000	0
2020/04/17	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/17	R023	07/05/2020	6.91	Put	Bond Future	16.7100	0.0167	7.7900	0.0078	(53.381)	0	0	0
2020/04/17	R023	07/05/2020			Bond Future	6.2753	105.2692	6.1867	105.4990	(1.411)	0.0000	0.0000	51,271
2020/04/17	R023	07/05/2020	6.90	Call	Bond Future	1,621.4700	1.6215	1,841.9000	1.8419	13.594	0	0	0
2020/04/17	R023	07/05/2020	6.90	Put	Bond Future	17.6000	0.0176	8.2500	0.0083	(53.125)	0	0	0
2020/04/17	R023	07/05/2020	6.91	Call	Bond Future	1,646.0100	1.6460	1,866.8700	1.8669	13.418	0	0	0
2020/04/17	R023	07/05/2020	6.89	Call	Bond Future	1,597.0000	1.5970	1,816.9700	1.8170	13.774	0	0	0
2020/04/17	R023	07/05/2020	6.89	Put	Bond Future	18.5500	0.0186	8.7400	0.0087	(52.884)	0	0	0
2020/04/17	R023	06/08/2020	7.26	Call	Bond Future	2,205.2300	2.2052	2,396.1800	2.3962	8.659	0	0	0
2020/04/17	R023	06/08/2020			Bond Future	6.4094	106.5810	6.3115	106.8129	(1.527)	0.0000	0.0000	13,037
2020/04/17	R023	06/08/2020	7.26	Put	Bond Future	217.6000	0.2176	176.6900	0.1767	(18.801)	0	0	0
2020/04/17	R023	06/08/2020	7.27	Call	Bond Future	2,225.4500	2.2254	2,416.8900	2.4169	8.602	0	0	0
2020/04/17	R023	06/08/2020	7.28	Put	Bond Future	212.0800	0.2121	172.1300	0.1721	(18.837)	0	0	0
2020/04/17	R023	06/08/2020	7.27	Put	Bond Future	214.7400	0.2147	174.3200	0.1743	(18.823)	0	0	0
2020/04/17	R023	06/08/2020	7.28	Call	Bond Future	2,245.8600	2.2459	2,437.7700	2.4378	8.545	0	0	0
2020/04/17	R023	05/11/2020	7.46	Put	Bond Future	421.4200	0.4214	364.6100	0.3646	(13.481)	0	0	0
2020/04/17	R023	05/11/2020	7.47	Put	Bond Future	417.8200	0.4178	361.4600	0.3615	(13.489)	0	0	0
2020/04/17	R023	05/11/2020			Bond Future	6.5626	104.0061	6.4533	104.2407	(1.666)	0.0000	0.0000	0
2020/04/17	R023	05/11/2020	7.46	Call	Bond Future	2,320.8100	2.3208	2,498.5700	2.4986	7.659	0	0	0
2020/04/17	R023	05/11/2020	7.47	Call	Bond Future	2,338.1300	2.3381	2,516.3400	2.5163	7.622	0	0	0
2020/04/17	R023	05/11/2020	7.45	Call	Bond Future	2,303.2900	2.3033	2,480.6200	2.4806	7.699	0	0	0
2020/04/17	R023	05/11/2020	7.45	Put	Bond Future	424.8100	0.4248	367.5700	0.3676	(13.474)	0	0	0
2020/04/17	R023	04/02/2021	6.34	Call	Bond Future	673.5000	0.6735	767.0100	0.7670	13.884	0	0	0
2020/04/17	R023	04/02/2021	6.32	Put	Bond Future	1,489.4400	1.4894	1,344.0300	1.3440	(9.763)	0	0	0
2020/04/17	R023	04/02/2021			Bond Future	6.7530	105.3436	6.6289	105.5811	(1.838)	0.0000	0.0000	0
2020/04/17	R023	04/02/2021	6.34	Put	Bond Future	1,466.5900	1.4666	1,322.5800	1.3226	(9.819)	0	0	0
2020/04/17	R023	04/02/2021	6.32	Call	Bond Future	657.7400	0.6577	749.8500	0.7498	14.004	0	0	0
2020/04/17	R023	04/02/2021	6.33	Put	Bond Future	1,477.9800	1.4780	1,333.2700	1.3333	(9.791)	0	0	0
2020/04/17	R023	04/02/2021	6.33	Call	Bond Future	665.5900	0.6656	758.4000	0.7584	13.944	0	0	0
2020/04/17	R023	06/05/2021	7.58	Call	Bond Future	934.2400	0.9342	1,174.8500	1.1748	25.755	0	0	0
2020/04/17	R023	06/05/2021			Bond Future	7.0215	102.7151	6.8788	102.9558	(2.033)	0.0000	0.0000	0
2020/04/17	R023	06/05/2021	7.56	Call	Bond Future	900.9800	0.9010	1,141.5900	1.1416	26.705	0	0	0
2020/04/17	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R023	06/05/2021	7.57	Call	Bond Future	917.6100	0.9176	1,158.2200	1.1582	26.221	0	0	0
2020/04/17	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	07/05/2020	9.48	Put	Bond Future	12,666.5900	12.6666	11,932.8800	11.9329	(5.792)	0	0	0
2020/04/17	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	07/05/2020	9.85	Call	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0	0	7,500
2020/04/17	R035	07/05/2020	10.57	Put	Bond Future	4,912.0500	4.9120	4,203.5700	4.2036	(14.423)	0	0	3,530
2020/04/17	R035	07/05/2020	9.75	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	5,000
2020/04/17	R035	07/05/2020	10.75	Put	Bond Future	3,782.8400	3.7828	3,114.8400	3.1148	(17.659)	0	0	5,000
2020/04/17	R035	07/05/2020			Bond Future	11.3294	84.3223	11.2110	85.0560	(1.045)	0.0000	0.0000	101,674
2020/04/17	R035	07/05/2020	9.11	Put	Bond Future	15,539.5800	15.5396	14,805.8700	14.8059	(4.722)	0	0	0
2020/04/17	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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2020/04/17	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	07/05/2020	9.47	Put	Bond Future	12,742.6300		12.7426	12,008.9200	12.0089	(5.758)	0	0	0
2020/04/17	R035	07/05/2020	9.85	Put	Bond Future	9,914.0700		9.9141	9,180.4400	9.1804	(7.400)	0	0	0
2020/04/17	R035	07/05/2020	9.78	Put	Bond Future	10,425.8300		10.4258	9,692.1600	9.6922	(7.037)	0	0	0
2020/04/17	R035	07/05/2020	10.57	Call	Bond Future	30.9100		0.0309	56.1400	0.0561	81.624	0	0	0
2020/04/17	R035	07/05/2020	9.75	Put	Bond Future	10,646.4300		10.6464	9,912.7500	9.9127	(6.891)	0	0	0
2020/04/17	R035	07/05/2020	10.75	Call	Bond Future	96.7800		0.0968	162.4900	0.1625	67.896	0	0	0
2020/04/17	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	07/05/2020	9.49	Put	Bond Future	12,590.6400		12.5906	11,856.9300	11.8569	(5.827)	0	0	0
2020/04/17	R035	07/05/2020	9.55	Put	Bond Future	12,136.7800		12.1368	11,403.0700	11.4031	(6.045)	0	0	0
2020/04/17	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/17	R035	07/05/2020	9.78	Call	Bond Future	0.0300		0.0000	0.0700	0.0001	133.333	0	0	3,530
2020/04/17	R035	07/05/2020	9.18	Put	Bond Future	14,986.5300		14.9865	14,252.8200	14.2528	(4.896)	0	0	0
2020/04/17	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/17	R035	06/08/2020	9.67	Call	Bond Future	51.8800		0.0519	70.9800	0.0710	36.816	0	0	500
2020/04/17	R035	06/08/2020	10.45	Put	Bond Future	7,322.1600		7.3222	6,681.9400	6.6819	(8.744)	0	0	500
2020/04/17	R035	06/08/2020	9.00	Put	Bond Future	17,601.9700		17.6020	16,862.3300	16.8623	(4.202)	0	0	0
2020/04/17	R035	06/08/2020	9.92	Put	Bond Future	10,743.8300		10.7438	10,036.8300	10.0368	(6.581)	0	0	0
2020/04/17	R035	06/08/2020			Bond Future	11.5428		85.3732	11.4195	86.1153	(1.068)	0.0000	0.0000	52,699
2020/04/17	R035	06/08/2020	9.09	Put	Bond Future	16,890.7300		16.8907	16,151.9900	16.1520	(4.374)	0	0	0
2020/04/17	R035	06/08/2020	9.09	Call	Bond Future	7.7300		0.0077	11.1800	0.0112	44.631	0	0	500
2020/04/17	R035	06/08/2020	9.67	Put	Bond Future	12,509.8800		12.5099	11,786.7900	11.7868	(5.780)	0	0	0
2020/04/17	R035	06/08/2020	9.00	Call	Bond Future	5.5400		0.0055	8.0900	0.0081	46.029	0	0	24,761
2020/04/17	R035	06/08/2020	9.92	Call	Bond Future	104.6000		0.1046	139.7900	0.1398	33.642	0	0	0
2020/04/17	R035	06/08/2020	10.45	Call	Bond Future	372.5300		0.3725	474.5000	0.4745	27.372	0	0	0
2020/04/17	R035	06/08/2020	9.93	Call	Bond Future	107.4300		0.1074	143.4300	0.1434	33.510	0	0	0
2020/04/17	R035	06/08/2020	9.91	Put	Bond Future	10,812.8300		10.8128	10,105.0300	10.1050	(6.546)	0	0	0
2020/04/17	R035	06/08/2020	8.75	Put	Bond Future	19,619.5900		19.6196	18,878.4300	18.8784	(3.778)	0	0	0
2020/04/17	R035	06/08/2020	8.75	Call	Bond Future	2.0900		0.0021	3.1200	0.0031	49.282	0	0	3,000
2020/04/17	R035	06/08/2020	9.93	Put	Bond Future	10,674.9700		10.6750	9,968.7800	9.9688	(6.615)	0	0	0
2020/04/17	R035	06/08/2020	9.91	Call	Bond Future	101.8400		0.1018	136.2300	0.1362	33.769	0	0	0
2020/04/17	R035	05/11/2020	10.34	Put	Bond Future	9,589.6900		9.5897	8,962.2300	8.9622	(6.543)	0	0	0
2020/04/17	R035	05/11/2020			Bond Future	11.7598		81.9640	11.6315	82.7154	(1.091)	0.0000	0.0000	0
2020/04/17	R035	05/11/2020	10.33	Call	Bond Future	648.6800		0.6487	771.1900	0.7712	18.886	0	0	0
2020/04/17	R035	05/11/2020	10.33	Put	Bond Future	9,648.3900		9.6484	9,019.5400	9.0195	(6.518)	0	0	0
2020/04/17	R035	05/11/2020	10.34	Call	Bond Future	657.9800		0.6580	781.8800	0.7819	18.830	0	0	0
2020/04/17	R035	05/11/2020	10.32	Call	Bond Future	639.4900		0.6395	760.6000	0.7606	18.939	0	0	0
2020/04/17	R035	05/11/2020	10.32	Put	Bond Future	9,707.2800		9.7073	9,077.0300	9.0770	(6.493)	0	0	0
2020/04/17	R035	04/02/2021	10.04	Put	Bond Future	12,835.4100		12.8354	12,173.0100	12.1730	(5.161)	0	0	0
2020/04/17	R035	04/02/2021	10.14	Put	Bond Future	12,217.7800		12.2178	11,565.9900	11.5660	(5.335)	0	0	650
2020/04/17	R035	04/02/2021	11.14	Put	Bond Future	6,959.5500		6.9596	6,450.9500	6.4510	(7.308)	0	0	650
2020/04/17	R035	04/02/2021	10.05	Call	Bond Future	573.8800		0.5739	673.4400	0.6734	17.349	0	0	0
2020/04/17	R035	04/02/2021			Bond Future	11.9935		83.0182	11.8595	83.7791	(1.117)	0.0000	0.0000	0
2020/04/17	R035	04/02/2021	10.14	Call	Bond Future	642.6200		0.6426	751.7700	0.7518	16.985	0	0	0
2020/04/17	R035	04/02/2021	10.06	Call	Bond Future	581.2200		0.5812	681.8200	0.6818	17.308	0	0	0
2020/04/17	R035	04/02/2021	10.06	Put	Bond Future	12,710.6800		12.7107	12,050.3400	12.0503	(5.195)	0	0	0
2020/04/17	R035	04/02/2021	10.04	Call	Bond Future	566.6100		0.5666	665.1500	0.6652	17.391	0	0	0
2020/04/17	R035	04/02/2021	11.14	Call	Bond Future	1,917.7900		1.9178	2,170.1300	2.1701	13.158	0	0	0

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2020/04/17	R035	04/02/2021	10.05	Put	Bond Future	12,772.9700	12.7730	12,111.5900	12.1116	(5.178)	0	0	0
2020/04/17	R035	06/05/2021	12.37	Call	Bond Future	708.9100	0.7089	1,479.3200	1.4793	108.675	0	0	0
2020/04/17	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	06/05/2021			Bond Future	12.2395	79.5488	12.0998	80.3192	(1.142)	0.0000	0.0000	0
2020/04/17	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	06/05/2021	12.35	Call	Bond Future	600.8600	0.6009	1,371.2700	1.3713	128.218	0	0	0
2020/04/17	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R035	06/05/2021	12.36	Call	Bond Future	654.9100	0.6549	1,425.3200	1.4253	117.636	0	0	0
2020/04/17	R186	07/05/2020	8.09	Put	Bond Future	5,950.1700	5.9502	5,089.5700	5.0896	(14.463)	0	0	0
2020/04/17	R186	07/05/2020	9.50	Put	Bond Future	318.2800	0.3183	141.1600	0.1412	(55.649)	0	0	0
2020/04/17	R186	07/05/2020	7.90	Put	Bond Future	6,986.4400	6.9864	6,123.8900	6.1239	(12.346)	0	0	2,500
2020/04/17	R186	07/05/2020	8.28	Put	Bond Future	4,929.1300	4.9291	4,075.9900	4.0760	(17.308)	0	0	0
2020/04/17	R186	07/05/2020	8.93	Call	Bond Future	265.7900	0.2658	507.7800	0.5078	91.046	0	0	0
2020/04/17	R186	07/05/2020			Bond Future	9.2250	110.2882	9.0554	111.1512	(1.839)	0.0000	0.0000	58,554
2020/04/17	R186	07/05/2020	8.08	Call	Bond Future	0.9400	0.0009	3.1600	0.0032	236.170	0	0	0
2020/04/17	R186	07/05/2020	8.08	Put	Bond Future	6,004.3700	6.0044	5,143.5800	5.1436	(14.336)	0	0	0
2020/04/17	R186	07/05/2020	8.50	Call	Bond Future	23.8100	0.0238	61.3900	0.0614	157.833	0	0	0
2020/04/17	R186	07/05/2020	8.50	Put	Bond Future	3,775.9100	3.7759	2,950.4800	2.9505	(21.860)	0	0	23,160
2020/04/17	R186	07/05/2020	8.09	Call	Bond Future	1.0300	0.0010	3.4400	0.0034	233.981	0	0	0
2020/04/17	R186	07/05/2020	9.50	Call	Bond Future	1,698.5000	1.6985	2,384.3900	2.3844	40.382	0	0	1,120
2020/04/17	R186	07/05/2020	7.90	Call	Bond Future	0.1700	0.0002	0.6300	0.0006	270.588	0	0	0
2020/04/17	R186	07/05/2020	8.28	Call	Bond Future	5.0300	0.0050	14.9000	0.0149	196.223	0	0	0
2020/04/17	R186	07/05/2020	8.93	Put	Bond Future	1,772.4100	1.7724	1,151.3900	1.1514	(35.038)	0	0	0
2020/04/17	R186	07/05/2020	8.07	Call	Bond Future	0.8600	0.0009	2.9100	0.0029	238.372	0	0	0
2020/04/17	R186	07/05/2020	8.07	Put	Bond Future	6,058.6000	6.0586	5,197.6400	5.1976	(14.211)	0	0	0
2020/04/17	R186	07/05/2020	10.00	Put	Bond Future	37.8600	0.0379	11.8500	0.0119	(68.700)	0	0	0
2020/04/17	R186	07/05/2020	10.00	Call	Bond Future	3,869.0300	3.8690	4,706.0300	4.7060	21.633	0	0	1,120
2020/04/17	R186	07/05/2020	7.60	Put	Bond Future	8,648.8300	8.6488	7,785.8400	7.7858	(9.978)	0	0	0
2020/04/17	R186	07/05/2020	7.60	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/17	R186	06/08/2020	8.00	Call	Bond Future	0.0000	0.0000	208.9200	0.2089	100.000	0	0	900
2020/04/17	R186	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	1,301.9800	1.3020	100.000	0	0	900
2020/04/17	R186	06/08/2020	8.25	Call	Bond Future	247.7200	0.2477	355.5500	0.3555	43.529	0	0	0
2020/04/17	R186	06/08/2020	8.38	Put	Bond Future	5,706.2800	5.7063	4,967.2400	4.9672	(12.951)	0	0	0
2020/04/17	R186	06/08/2020			Bond Future	9.4552	106.3760	9.2760	107.2490	(1.895)	0.0000	0.0000	50,203
2020/04/17	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	2,665.1700	2.6652	100.000	0	0	0
2020/04/17	R186	06/08/2020	8.37	Call	Bond Future	318.7300	0.3187	450.5000	0.4505	41.342	0	0	0
2020/04/17	R186	06/08/2020	8.37	Put	Bond Future	5,751.3700	5.7514	5,010.1900	5.0102	(12.887)	0	0	0
2020/04/17	R186	06/08/2020	8.00	Put	Bond Future	0.0000	0.0000	6,702.6100	6.7026	100.000	0	0	0
2020/04/17	R186	06/08/2020	8.25	Put	Bond Future	6,302.9300	6.3029	5,537.8100	5.5378	(12.139)	0	0	0
2020/04/17	R186	06/08/2020	8.38	Call	Bond Future	325.3200	0.3253	459.2300	0.4592	41.163	0	0	0
2020/04/17	R186	06/08/2020	8.36	Call	Bond Future	312.2500	0.3123	441.9000	0.4419	41.521	0	0	0
2020/04/17	R186	06/08/2020	8.36	Put	Bond Future	5,796.6000	5.7966	5,053.3000	5.0533	(12.823)	0	0	0
2020/04/17	R186	05/11/2020	8.64	Put	Bond Future	5,814.2300	5.8142	5,142.3100	5.1423	(11.556)	0	0	0
2020/04/17	R186	05/11/2020	8.65	Call	Bond Future	791.4500	0.7914	1,005.3300	1.0053	27.024	0	0	0
2020/04/17	R186	05/11/2020			Bond Future	9.6925	107.7119	9.5030	108.5956	(1.955)	0.0000	0.0000	0
2020/04/17	R186	05/11/2020	8.66	Call	Bond Future	801.7900	0.8018	1,017.7500	1.0178	26.935	0	0	0
2020/04/17	R186	05/11/2020	8.66	Put	Bond Future	5,736.2900	5.7363	5,068.5400	5.0685	(11.641)	0	0	0

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2020/04/17	R186	05/11/2020	9.26	Put	Bond Future	3,677.9000	3.6779	3,152.8000	3.1528	(14.277)	0	0	3,500
2020/04/17	R186	05/11/2020	8.64	Call	Bond Future	781.2200	0.7812	993.0100	0.9930	27.110	0	0	0
2020/04/17	R186	05/11/2020	7.84	Put	Bond Future	9,307.6700	9.3077	8,507.1900	8.5072	(8.600)	0	0	0
2020/04/17	R186	05/11/2020	8.65	Put	Bond Future	5,775.1900	5.7752	5,105.3600	5.1054	(11.598)	0	0	0
2020/04/17	R186	05/11/2020	8.34	Put	Bond Future	7,042.7500	7.0427	6,313.6800	6.3137	(10.352)	0	0	0
2020/04/17	R186	05/11/2020	8.34	Call	Bond Future	518.4100	0.5184	673.0500	0.6731	29.830	0	0	3,500
2020/04/17	R186	05/11/2020	9.26	Call	Bond Future	1,646.5600	1.6466	2,005.1700	2.0052	21.779	0	0	0
2020/04/17	R186	05/11/2020	7.84	Call	Bond Future	239.6400	0.2396	322.8700	0.3229	34.731	0	0	3,500
2020/04/17	R186	04/02/2021	8.15	Call	Bond Future	416.9900	0.4170	539.5800	0.5396	29.399	0	0	0
2020/04/17	R186	04/02/2021			Bond Future	9.9514	103.8101	9.7505	104.7051	(2.018)	0.0000	0.0000	0
2020/04/17	R186	04/02/2021	8.15	Put	Bond Future	8,810.9500	8.8110	8,038.5600	8.0386	(8.766)	0	0	0
2020/04/17	R186	04/02/2021	8.16	Call	Bond Future	422.5400	0.4225	546.4400	0.5464	29.323	0	0	0
2020/04/17	R186	04/02/2021	8.17	Put	Bond Future	8,724.2300	8.7242	7,954.4700	7.9545	(8.823)	0	0	0
2020/04/17	R186	04/02/2021	8.16	Put	Bond Future	8,767.5500	8.7675	7,996.4700	7.9965	(8.795)	0	0	0
2020/04/17	R186	04/02/2021	8.17	Call	Bond Future	428.1500	0.4281	553.3700	0.5534	29.247	0	0	0
2020/04/17	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R186	06/05/2021	10.77	Call	Bond Future	2,147.4900	2.1475	3,053.6100	3.0536	42.194	0	0	0
2020/04/17	R186	06/05/2021			Bond Future	10.2539	105.0751	10.0403	105.9812	(2.083)	0.0000	0.0000	0
2020/04/17	R186	06/05/2021	10.78	Call	Bond Future	2,188.5200	2.1885	3,094.6400	3.0946	41.403	0	0	0
2020/04/17	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R186	06/05/2021	10.76	Call	Bond Future	2,106.4400	2.1064	3,012.5600	3.0126	43.017	0	0	0
2020/04/17	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R197	07/05/2020			Bond Future	312.0100	312.0100	312.0189	312.0189	0.003	0.0000	0.0000	2,556
2020/04/17	R197	06/08/2020			Bond Future	308.1999	308.1999	308.2066	308.2066	0.002	0.0000	0.0000	950
2020/04/17	R197	05/11/2020			Bond Future	312.1429	312.1429	312.1491	312.1491	0.002	0.0000	0.0000	0
2020/04/17	R197	04/02/2021			Bond Future	308.2492	308.2492	308.2553	308.2553	0.002	0.0000	0.0000	0
2020/04/17	R197	06/05/2021			Bond Future	312.0804	312.0804	312.0872	312.0872	0.002	0.0000	0.0000	0
2020/04/17	R202	07/05/2020			Bond Future	223.4271	223.4271	223.4427	223.4427	0.007	0.0000	0.0000	7,963
2020/04/17	R202	06/08/2020			Bond Future	222.1371	222.1371	222.1511	222.1511	0.006	0.0000	0.0000	716
2020/04/17	R202	05/11/2020			Bond Future	224.9788	224.9788	224.9927	224.9927	0.006	0.0000	0.0000	0
2020/04/17	R202	04/02/2021			Bond Future	223.6854	223.6854	223.6994	223.6994	0.006	0.0000	0.0000	0
2020/04/17	R202	06/05/2021			Bond Future	226.4663	226.4663	226.4809	226.4809	0.006	0.0000	0.0000	0
2020/04/17	R208	07/05/2020	4.81	Call	Bond Future	435.5400	0.4355	494.9800	0.4950	13.647	0	0	0
2020/04/17	R208	07/05/2020	4.80	Put	Bond Future	0.4100	0.0004	0.1100	0.0001	(73.171)	0	0	0
2020/04/17	R208	07/05/2020			Bond Future	4.3111	102.8645	4.2429	102.9242	(1.582)	0.0000	0.0000	25,272
2020/04/17	R208	07/05/2020	4.82	Call	Bond Future	444.1800	0.4442	503.6500	0.5037	13.389	0	0	0
2020/04/17	R208	07/05/2020	4.82	Put	Bond Future	0.3000	0.0003	0.0700	0.0001	(76.667)	0	0	0
2020/04/17	R208	07/05/2020	4.81	Put	Bond Future	0.3500	0.0004	0.0900	0.0001	(74.286)	0	0	0
2020/04/17	R208	07/05/2020	4.80	Call	Bond Future	426.9000	0.4269	486.3000	0.4863	13.914	0	0	0
2020/04/17	R208	06/08/2020	5.57	Put	Bond Future	0.6900	0.0007	0.4000	0.0004	(42.029)	0	0	0
2020/04/17	R208	06/08/2020			Bond Future	4.0362	104.1464	3.9416	104.2061	(2.344)	0.0000	0.0000	7,323
2020/04/17	R208	06/08/2020	5.56	Call	Bond Future	953.6800	0.9537	1,013.0700	1.0131	6.227	0	0	0
2020/04/17	R208	06/08/2020	5.56	Put	Bond Future	0.7300	0.0007	0.4200	0.0004	(42.466)	0	0	0
2020/04/17	R208	06/08/2020	5.57	Call	Bond Future	959.8400	0.9598	1,019.2500	1.0192	6.190	0	0	0
2020/04/17	R208	06/08/2020	5.55	Call	Bond Future	947.5100	0.9475	1,006.9000	1.0069	6.268	0	0	0

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2020/04/17	R208	06/08/2020	5.55	Put	Bond Future	0.7600	0.0008	0.4500	0.0005	(40.789)	0	0	0
2020/04/17	R208	05/11/2020	4.78	Call	Bond Future	559.8400	0.5598	619.6300	0.6196	10.680	0	0	0
2020/04/17	R208	05/11/2020	4.77	Put	Bond Future	0.9300	0.0009	0.4300	0.0004	(53.763)	0	0	0
2020/04/17	R208	05/11/2020			Bond Future	3.3361	102.0597	3.1813	102.1200	(4.639)	0.0000	0.0000	0
2020/04/17	R208	05/11/2020	4.79	Call	Bond Future	563.6500	0.5637	623.4600	0.6235	10.611	0	0	0
2020/04/17	R208	05/11/2020	4.79	Put	Bond Future	0.8500	0.0009	0.3900	0.0004	(54.118)	0	0	0
2020/04/17	R208	05/11/2020	4.78	Put	Bond Future	0.8900	0.0009	0.4100	0.0004	(53.933)	0	0	0
2020/04/17	R208	05/11/2020	4.77	Call	Bond Future	556.0300	0.5560	615.8000	0.6158	10.749	0	0	0
2020/04/17	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/17	R209	07/05/2020			Bond Future	11.2746	63.9405	11.1565	64.5625	(1.047)	0.0000	0.0000	55,961
2020/04/17	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/17	R209	07/05/2020	9.45	Put	Bond Future	10,712.6000	10.7126	10,090.6400	10.0906	(5.806)	0	0	0
2020/04/17	R209	07/05/2020	9.47	Put	Bond Future	10,581.3600	10.5814	9,959.4100	9.9594	(5.878)	0	0	0
2020/04/17	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/17	R209	07/05/2020	9.46	Put	Bond Future	10,646.9400	10.6469	10,024.9800	10.0250	(5.842)	0	0	0
2020/04/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R209	06/08/2020	5.55	Put	Bond Future	44,795.8100	44.7958	44,166.5300	44.1665	(1.405)	0	0	0
2020/04/17	R209	06/08/2020			Bond Future	11.4665	64.7373	11.3441	65.3666	(1.068)	0.0000	0.0000	47,937
2020/04/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R209	06/08/2020	5.57	Put	Bond Future	44,579.0000	44.5790	43,949.7200	43.9497	(1.412)	0	0	0
2020/04/17	R209	06/08/2020	5.56	Put	Bond Future	44,687.3300	44.6873	44,058.0500	44.0581	(1.408)	0	0	0
2020/04/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R209	05/11/2020	10.02	Call	Bond Future	523.8900	0.5239	617.1100	0.6171	17.794	0	0	0
2020/04/17	R209	05/11/2020			Bond Future	11.6592	62.4074	11.5321	63.0444	(1.090)	0.0000	0.0000	0
2020/04/17	R209	05/11/2020	10.00	Call	Bond Future	509.6900	0.5097	600.8600	0.6009	17.887	0	0	0
2020/04/17	R209	05/11/2020	10.00	Put	Bond Future	9,647.8500	9.6478	9,101.9800	9.1020	(5.658)	0	0	0
2020/04/17	R209	05/11/2020	10.02	Put	Bond Future	9,540.5400	9.5405	8,996.7200	8.9967	(5.700)	0	0	0
2020/04/17	R209	05/11/2020	10.01	Call	Bond Future	516.7500	0.5167	608.9500	0.6090	17.842	0	0	0
2020/04/17	R209	05/11/2020	10.01	Put	Bond Future	9,594.1200	9.5941	9,049.2800	9.0493	(5.679)	0	0	0
2020/04/17	R209	04/02/2021	10.12	Put	Bond Future	10,081.3800	10.0814	9,545.7000	9.5457	(5.314)	0	0	0
2020/04/17	R209	04/02/2021			Bond Future	11.8611	63.2100	11.7291	63.8552	(1.113)	0.0000	0.0000	0
2020/04/17	R209	04/02/2021	10.11	Call	Bond Future	692.7800	0.6928	801.2700	0.8013	15.660	0	0	0
2020/04/17	R209	04/02/2021	10.11	Put	Bond Future	10,133.1100	10.1331	9,596.4300	9.5964	(5.296)	0	0	0
2020/04/17	R209	04/02/2021	10.12	Call	Bond Future	700.8000	0.7008	810.2900	0.8103	15.624	0	0	0
2020/04/17	R209	04/02/2021	10.10	Call	Bond Future	684.8300	0.6848	792.3200	0.7923	15.696	0	0	0
2020/04/17	R209	04/02/2021	10.10	Put	Bond Future	10,184.9800	10.1850	9,647.3000	9.6473	(5.279)	0	0	0
2020/04/17	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R209	06/05/2021	12.22	Call	Bond Future	652.6500	0.6527	1,305.8300	1.3058	100.081	0	0	0
2020/04/17	R209	06/05/2021			Bond Future	12.0806	60.8381	11.9433	61.4913	(1.137)	0.0000	0.0000	0
2020/04/17	R209	06/05/2021	12.23	Call	Bond Future	699.0500	0.6991	1,352.2300	1.3522	93.438	0	0	0
2020/04/17	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R209	06/05/2021	12.24	Call	Bond Future	745.4100	0.7454	1,398.5900	1.3986	87.627	0	0	0
2020/04/17	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R210	07/05/2020			Bond Future	183.4825	183.4825	184.6599	184.6599	0.642	0.0000	0.0000	1,419
2020/04/17	R210	06/08/2020			Bond Future	185.8151	185.8151	187.0060	187.0060	0.641	0.0000	0.0000	555
2020/04/17	R210	05/11/2020			Bond Future	185.4710	185.4710	186.6768	186.6768	0.650	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	R210	04/02/2021			Bond Future	187.8993	187.8993	189.1208	189.1208	0.650	0.0000	0.0000	0
2020/04/17	R210	06/05/2021			Bond Future	187.4811	187.4811	188.7180	188.7180	0.660	0.0000	0.0000	0
2020/04/17	R212	07/05/2020			Bond Future	165.8501	165.8501	165.5121	165.5121	(0.204)	0.0000	0.0000	6,719
2020/04/17	R212	06/08/2020			Bond Future	165.6611	165.6611	165.3177	165.3177	(0.207)	0.0000	0.0000	0
2020/04/17	R212	05/11/2020			Bond Future	167.7806	167.7806	167.4325	167.4325	(0.207)	0.0000	0.0000	0
2020/04/17	R212	04/02/2021			Bond Future	167.6453	167.6453	167.2925	167.2925	(0.210)	0.0000	0.0000	0
2020/04/17	R212	06/05/2021			Bond Future	169.7294	169.7294	169.3726	169.3726	(0.210)	0.0000	0.0000	0
2020/04/17	R213	07/05/2020	9.01	Put	Bond Future	9,978.3300	9.9783	9,084.7400	9.0847	(8.955)	0	0	0
2020/04/17	R213	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/04/17	R213	07/05/2020			Bond Future	10.7588	77.7068	10.5901	78.6004	(1.569)	0.0000	0.0000	11,123
2020/04/17	R213	07/05/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/04/17	R213	07/05/2020	9.00	Put	Bond Future	10,040.2200	10.0402	9,146.6300	9.1466	(8.900)	0	0	0
2020/04/17	R213	07/05/2020	9.02	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/04/17	R213	07/05/2020	9.02	Put	Bond Future	9,916.5000	9.9165	9,022.9100	9.0229	(9.011)	0	0	0
2020/04/17	R213	06/08/2020	9.31	Call	Bond Future	133.9000	0.1339	193.2900	0.1933	44.354	0	0	0
2020/04/17	R213	06/08/2020			Bond Future	10.9689	78.6752	10.7932	79.5793	(1.602)	0.0000	0.0000	6,289
2020/04/17	R213	06/08/2020	9.29	Call	Bond Future	127.9100	0.1279	185.0500	0.1850	44.672	0	0	0
2020/04/17	R213	06/08/2020	9.29	Put	Bond Future	9,391.7500	9.3917	8,544.7000	8.5447	(9.019)	0	0	0
2020/04/17	R213	06/08/2020	9.31	Put	Bond Future	9,278.7800	9.2788	8,433.9800	8.4340	(9.105)	0	0	0
2020/04/17	R213	06/08/2020	9.30	Call	Bond Future	130.8800	0.1309	189.1300	0.1891	44.506	0	0	0
2020/04/17	R213	06/08/2020	9.30	Put	Bond Future	9,335.2100	9.3352	8,489.2700	8.4893	(9.062)	0	0	0
2020/04/17	R213	05/11/2020	9.60	Put	Bond Future	8,948.5900	8.9486	8,172.5500	8.1725	(8.672)	0	0	0
2020/04/17	R213	05/11/2020	9.59	Call	Bond Future	493.8900	0.4939	631.7200	0.6317	27.907	0	0	0
2020/04/17	R213	05/11/2020			Bond Future	11.1843	76.1286	11.0014	77.0440	(1.635)	0.0000	0.0000	0
2020/04/17	R213	05/11/2020	9.60	Call	Bond Future	500.8400	0.5008	640.2100	0.6402	27.827	0	0	0
2020/04/17	R213	05/11/2020	9.59	Put	Bond Future	8,998.8700	8.9989	8,221.2900	8.2213	(8.641)	0	0	0
2020/04/17	R213	05/11/2020	9.61	Call	Bond Future	507.8700	0.5079	648.7900	0.6488	27.747	0	0	0
2020/04/17	R213	05/11/2020	9.61	Put	Bond Future	8,898.4400	8.8984	8,123.9500	8.1239	(8.704)	0	0	0
2020/04/17	R213	04/02/2021	9.40	Call	Bond Future	451.4000	0.4514	569.5600	0.5696	26.176	0	0	0
2020/04/17	R213	04/02/2021	9.39	Put	Bond Future	11,129.1300	11.1291	10,318.9200	10.3189	(7.280)	0	0	0
2020/04/17	R213	04/02/2021			Bond Future	11.4170	77.1076	11.2261	78.0348	(1.672)	0.0000	0.0000	0
2020/04/17	R213	04/02/2021	9.41	Call	Bond Future	457.1500	0.4572	576.5200	0.5765	26.112	0	0	0
2020/04/17	R213	04/02/2021	9.41	Put	Bond Future	11,025.5700	11.0256	10,217.7800	10.2178	(7.327)	0	0	0
2020/04/17	R213	04/02/2021	9.40	Put	Bond Future	11,077.2900	11.0773	10,268.2900	10.2683	(7.303)	0	0	0
2020/04/17	R213	04/02/2021	9.39	Call	Bond Future	445.7100	0.4457	562.6600	0.5627	26.239	0	0	0
2020/04/17	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R213	06/05/2021			Bond Future	11.6650	74.5133	11.4659	75.4518	(1.707)	0.0000	0.0000	0
2020/04/17	R213	06/05/2021	11.90	Call	Bond Future	1,087.0000	1.0870	2,025.5700	2.0256	86.345	0	0	0
2020/04/17	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R213	06/05/2021	11.91	Call	Bond Future	1,132.7800	1.1328	2,071.3500	2.0713	82.855	0	0	0
2020/04/17	R213	06/05/2021	11.89	Call	Bond Future	1,041.1800	1.0412	1,979.7500	1.9797	90.145	0	0	0
2020/04/17	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R214	07/05/2020	9.77	Put	Bond Future	9,524.2200	9.5242	8,910.5100	8.9105	(6.444)	0	0	0
2020/04/17	R214	07/05/2020			Bond Future	11.3422	62.8898	11.2292	63.5036	(0.995)	0.0000	0.0000	13,617
2020/04/17	R214	07/05/2020	9.76	Call	Bond Future	0.0700	0.0001	0.1400	0.0001	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	R214	07/05/2020	9.76	Put	Bond Future	9,592.1400	9.5921	8,978.4200	8.9784	(6.398)	0	0	0
2020/04/17	R214	07/05/2020	9.77	Call	Bond Future	0.0800	0.0001	0.1600	0.0002	100.000	0	0	0
2020/04/17	R214	07/05/2020	9.31	Put	Bond Future	12,757.0600	12.7571	12,143.2700	12.1433	(4.811)	0	0	0
2020/04/17	R214	07/05/2020	10.66	Put	Bond Future	3,931.8400	3.9318	3,357.9300	3.3579	(14.596)	0	0	1,250
2020/04/17	R214	07/05/2020	9.75	Call	Bond Future	0.0700	0.0001	0.1300	0.0001	85.714	0	0	0
2020/04/17	R214	07/05/2020	9.75	Put	Bond Future	9,660.1700	9.6602	9,046.4400	9.0464	(6.353)	0	0	0
2020/04/17	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/17	R214	07/05/2020	9.91	Put	Bond Future	8,584.0300	8.5840	7,970.5200	7.9705	(7.147)	0	0	0
2020/04/17	R214	07/05/2020	9.91	Call	Bond Future	0.3100	0.0003	0.5900	0.0006	90.323	0	0	1,250
2020/04/17	R214	07/05/2020	10.66	Call	Bond Future	66.6900	0.0667	106.5700	0.1066	59.799	0	0	0
2020/04/17	R214	06/08/2020	9.98	Put	Bond Future	9,262.7000	9.2627	8,689.0200	8.6890	(6.193)	0	0	0
2020/04/17	R214	06/08/2020	9.97	Call	Bond Future	180.9000	0.1809	227.3000	0.2273	25.650	0	0	0
2020/04/17	R214	06/08/2020			Bond Future	11.5236	63.6735	11.4063	64.2945	(1.017)	0.0000	0.0000	10,665
2020/04/17	R214	06/08/2020	9.98	Call	Bond Future	185.0000	0.1850	232.2900	0.2323	25.562	0	0	0
2020/04/17	R214	06/08/2020	9.97	Put	Bond Future	9,324.3200	9.3243	8,749.7500	8.7498	(6.162)	0	0	0
2020/04/17	R214	06/08/2020	9.99	Call	Bond Future	189.1800	0.1892	237.3700	0.2374	25.473	0	0	0
2020/04/17	R214	06/08/2020	9.99	Put	Bond Future	9,201.2600	9.2013	8,628.4800	8.6285	(6.225)	0	0	0
2020/04/17	R214	05/11/2020	10.26	Put	Bond Future	8,867.7100	8.8677	8,346.8200	8.3468	(5.874)	0	0	0
2020/04/17	R214	05/11/2020			Bond Future	11.7068	61.1911	11.5851	61.8197	(1.040)	0.0000	0.0000	0
2020/04/17	R214	05/11/2020	10.25	Call	Bond Future	635.8400	0.6358	742.4600	0.7425	16.768	0	0	0
2020/04/17	R214	05/11/2020	10.25	Put	Bond Future	8,921.9600	8.9220	8,399.9000	8.3999	(5.851)	0	0	0
2020/04/17	R214	05/11/2020	10.26	Call	Bond Future	644.5800	0.6446	752.3700	0.7524	16.723	0	0	0
2020/04/17	R214	05/11/2020	10.24	Call	Bond Future	627.1800	0.6272	732.6400	0.7326	16.815	0	0	0
2020/04/17	R214	05/11/2020	10.24	Put	Bond Future	8,976.3900	8.9764	8,453.1700	8.4532	(5.829)	0	0	0
2020/04/17	R214	04/02/2021	10.33	Call	Bond Future	828.4900	0.8285	950.1900	0.9502	14.689	0	0	0
2020/04/17	R214	04/02/2021			Bond Future	11.9025	61.9781	11.7758	62.6147	(1.064)	0.0000	0.0000	0
2020/04/17	R214	04/02/2021	10.31	Call	Bond Future	809.6500	0.8097	929.1600	0.9292	14.761	0	0	0
2020/04/17	R214	04/02/2021	10.31	Put	Bond Future	9,700.7000	9.7007	9,183.5300	9.1835	(5.331)	0	0	0
2020/04/17	R214	04/02/2021	10.33	Put	Bond Future	9,594.9200	9.5949	9,079.9400	9.0799	(5.367)	0	0	0
2020/04/17	R214	04/02/2021	10.32	Call	Bond Future	819.0300	0.8190	939.6300	0.9396	14.725	0	0	0
2020/04/17	R214	04/02/2021	10.32	Put	Bond Future	9,647.7300	9.6477	9,131.6500	9.1316	(5.349)	0	0	0
2020/04/17	R214	06/05/2021	12.26	Call	Bond Future	733.1600	0.7332	1,377.7800	1.3778	87.924	0	0	0
2020/04/17	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R214	06/05/2021			Bond Future	12.1072	59.4515	11.9754	60.0961	(1.089)	0.0000	0.0000	0
2020/04/17	R214	06/05/2021	12.27	Call	Bond Future	780.6000	0.7806	1,425.2200	1.4252	82.580	0	0	0
2020/04/17	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R214	06/05/2021	12.25	Call	Bond Future	685.6500	0.6856	1,330.2700	1.3303	94.016	0	0	0
2020/04/17	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	R248	07/05/2020	9.77	Put	Bond Future	12,569.2200	12.5692	11,908.8400	11.9088	(5.254)	0	0	0
2020/04/17	R248	07/05/2020	10.20	Call	Bond Future	0.4600	0.0005	0.8600	0.0009	86.957	0	0	0
2020/04/17	R248	07/05/2020	9.69	Put	Bond Future	13,271.3400	13.2713	12,610.9500	12.6110	(4.976)	0	0	0
2020/04/17	R248	07/05/2020			Bond Future	11.4134	79.4519	11.3154	80.1123	(0.858)	0.0000	0.0000	59,076
2020/04/17	R248	07/05/2020	9.79	Put	Bond Future	12,395.1500	12.3952	11,734.7700	11.7348	(5.328)	0	0	0
2020/04/17	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	R248	07/05/2020	10.70	Call	Bond Future	32.3400	0.0323	53.5800	0.0536	65.677	0	0	0
2020/04/17	R248	07/05/2020	10.70	Put	Bond Future	5,083.8100	5.0838	4,444.6600	4.4447	(12.572)	0	0	300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	R248	07/05/2020	9.78	Put	Bond Future	12,482.1200	12.4821	11,821.7400	11.8217	(5.291)	0	0	0
2020/04/17	R248	07/05/2020	10.20	Put	Bond Future	8,951.4300	8.9514	8,291.4400	8.2914	(7.373)	0	0	300
2020/04/17	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/17	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/17	R248	06/08/2020	11.80	Call	Bond Future	3,492.7400	3.4927	3,886.3400	3.8863	11.269	0	0	470
2020/04/17	R248	06/08/2020	12.75	Call	Bond Future	7,605.6300	7.6056	8,159.3900	8.1594	7.281	0	0	814
2020/04/17	R248	06/08/2020	10.35	Call	Bond Future	205.7300	0.2057	260.1500	0.2602	26.452	0	0	640
2020/04/17	R248	06/08/2020	11.85	Put	Bond Future	2,097.9000	2.0979	1,834.6100	1.8346	(12.550)	0	0	0
2020/04/17	R248	06/08/2020	9.00	Put	Bond Future	20,944.0300	20.9440	20,276.5800	20.2766	(3.187)	0	0	0
2020/04/17	R248	06/08/2020	10.20	Call	Bond Future	135.9300	0.1359	174.1900	0.1742	28.147	0	0	0
2020/04/17	R248	06/08/2020			Bond Future	11.6004	80.4420	11.4984	81.1101	(0.879)	0.0000	0.0000	67,595
2020/04/17	R248	06/08/2020	10.35	Put	Bond Future	9,179.0400	9.1790	8,565.4000	8.5654	(6.685)	0	0	0
2020/04/17	R248	06/08/2020	11.85	Call	Bond Future	3,689.3800	3.6894	4,094.1500	4.0942	10.971	0	0	0
2020/04/17	R248	06/08/2020	11.15	Put	Bond Future	4,457.1300	4.4571	4,017.7400	4.0177	(9.858)	0	0	0
2020/04/17	R248	06/08/2020	11.15	Call	Bond Future	1,426.0700	1.4261	1,654.7400	1.6547	16.035	0	0	0
2020/04/17	R248	06/08/2020	10.85	Put	Bond Future	5,940.8200	5.9408	5,423.1800	5.4232	(8.713)	0	0	0
2020/04/17	R248	06/08/2020	10.85	Call	Bond Future	769.4600	0.7695	919.8800	0.9199	19.549	0	0	640
2020/04/17	R248	06/08/2020	9.25	Put	Bond Future	18,521.1300	18.5211	17,854.8600	17.8549	(3.597)	0	0	0
2020/04/17	R248	06/08/2020	9.25	Call	Bond Future	4.4700	0.0045	6.2600	0.0063	40.045	0	0	20,640
2020/04/17	R248	06/08/2020	10.18	Call	Bond Future	128.3300	0.1283	164.7300	0.1647	28.364	0	0	0
2020/04/17	R248	06/08/2020	10.18	Put	Bond Future	10,465.7200	10.4657	9,834.0600	9.8341	(6.036)	0	0	0
2020/04/17	R248	06/08/2020	11.80	Put	Bond Future	2,215.2500	2.2153	1,940.7900	1.9408	(12.390)	0	0	0
2020/04/17	R248	06/08/2020	12.75	Put	Bond Future	745.5800	0.7456	631.2800	0.6313	(15.330)	0	0	0
2020/04/17	R248	06/08/2020	9.00	Call	Bond Future	1.4100	0.0014	2.0200	0.0020	43.262	0	0	3,000
2020/04/17	R248	06/08/2020	10.20	Put	Bond Future	10,310.8800	10.3109	9,681.0800	9.6811	(6.108)	0	0	0
2020/04/17	R248	06/08/2020	12.25	Put	Bond Future	1,368.6200	1.3686	1,181.9600	1.1820	(13.639)	0	0	0
2020/04/17	R248	06/08/2020	12.25	Call	Bond Future	5,388.7500	5.3888	5,870.1500	5.8701	8.933	0	0	814
2020/04/17	R248	06/08/2020	11.10	Put	Bond Future	4,683.0700	4.6831	4,230.3900	4.2304	(9.666)	0	0	0
2020/04/17	R248	06/08/2020	11.10	Call	Bond Future	1,302.2700	1.3023	1,517.6500	1.5176	16.539	0	0	470
2020/04/17	R248	06/08/2020	10.19	Call	Bond Future	132.0800	0.1321	169.4100	0.1694	28.263	0	0	0
2020/04/17	R248	06/08/2020	10.19	Put	Bond Future	10,388.1900	10.3882	9,757.4600	9.7575	(6.072)	0	0	0
2020/04/17	R248	05/11/2020	10.02	Put	Bond Future	13,203.9700	13.2040	12,589.6900	12.5897	(4.652)	0	0	0
2020/04/17	R248	05/11/2020	10.03	Call	Bond Future	350.0900	0.3501	413.0200	0.4130	17.975	0	0	0
2020/04/17	R248	05/11/2020			Bond Future	11.7896	77.0341	11.6833	77.7104	(0.901)	0.0000	0.0000	0
2020/04/17	R248	05/11/2020	10.04	Call	Bond Future	356.3900	0.3564	420.2600	0.4203	17.921	0	0	0
2020/04/17	R248	05/11/2020	10.04	Put	Bond Future	13,049.9000	13.0499	12,437.5100	12.4375	(4.693)	0	0	0
2020/04/17	R248	05/11/2020	10.02	Call	Bond Future	343.8900	0.3439	405.8700	0.4059	18.023	0	0	0
2020/04/17	R248	05/11/2020	10.03	Put	Bond Future	13,126.8100	13.1268	12,513.4800	12.5135	(4.672)	0	0	0
2020/04/17	R248	04/02/2021	10.46	Call	Bond Future	947.3900	0.9474	1,073.1300	1.0731	13.272	0	0	0
2020/04/17	R248	04/02/2021	10.47	Put	Bond Future	11,450.3900	11.4504	10,892.4700	10.8925	(4.872)	0	0	0
2020/04/17	R248	04/02/2021			Bond Future	11.9923	78.0249	11.8813	78.7098	(0.925)	0.0000	0.0000	0
2020/04/17	R248	04/02/2021	10.46	Put	Bond Future	11,516.2800	11.5163	10,957.1300	10.9571	(4.855)	0	0	0
2020/04/17	R248	04/02/2021	10.47	Call	Bond Future	959.0200	0.9590	1,085.9900	1.0860	13.240	0	0	0
2020/04/17	R248	04/02/2021	10.48	Call	Bond Future	970.7600	0.9708	1,098.9600	1.0990	13.206	0	0	0
2020/04/17	R248	04/02/2021	10.48	Put	Bond Future	11,384.7400	11.3847	10,828.0500	10.8281	(4.890)	0	0	0
2020/04/17	R248	06/05/2021	12.36	Call	Bond Future	910.8400	0.9108	1,604.3000	1.6043	76.134	0	0	0
2020/04/17	R248	06/05/2021			Bond Future	12.2046	74.5577	12.0887	75.2512	(0.950)	0.0000	0.0000	0
2020/04/17	R248	06/05/2021	12.34	Call	Bond Future	794.7500	0.7947	1,488.2100	1.4882	87.255	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/17	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/17	R248	06/05/2021	12.35	Call	Bond Future	852.8400	0.8528	1,546.3000	1.5463	81.312	0	0	0
2020/04/17	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1736076**