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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2023 TO 11/08/2023

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
2023/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	2025	02/11/2023		Bond Future	172.9829	172.9829	172.9633	172.9633	(0.011)	0.0000	0.0000	5,538
2023/08/11	2025	01/02/2024		Bond Future	175.1434	175.1434	175.1182	175.1182	(0.014)	0.0000	0.0000	214
2023/08/11	2025	02/05/2024		Bond Future	179.1342	179.1342	179.1101	179.1101	(0.013)	0.0000	0.0000	0
2023/08/11	2025	01/08/2024		Bond Future	181.4274	181.4274	181.3974	181.3974	(0.017)	0.0000	0.0000	0
2023/08/11	2025	07/11/2024		Bond Future	185.6365	185.6365	185.6261	185.6261	(0.006)	0.0000	0.0000	0
2023/08/11	2029	02/11/2023		Bond Future	125.0852	125.0852	125.4649	125.4649	0.304	0.0000	0.0000	1,287
2023/08/11	2029	01/02/2024		Bond Future	127.9389	127.9389	128.3235	128.3235	0.301	0.0000	0.0000	728

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
2023/08/11	2029	02/05/2024			Bond Future	129.4933	129.4933	129.8879	129.8879	0.305	0.0000	0.0000	0
2023/08/11	2029	01/08/2024			Bond Future	132.4730	132.4730	132.8728	132.8728	0.302	0.0000	0.0000	0
2023/08/11	2029	07/11/2024			Bond Future	134.1537	134.1537	134.5775	134.5775	0.316	0.0000	0.0000	0
2023/08/11	2030	02/11/2023	9.57	Call	Bond Future	632.7000	0.6327	512.4700	0.5125	(19.003)	0	0	800
2023/08/11	2030	02/11/2023	9.57	Put	Bond Future	3,089.3300	3.0893	3,260.2600	3.2603	5.533	0	0	0
2023/08/11	2030	02/11/2023	10.07	Call	Bond Future	1,416.8300	1.4168	1,258.9400	1.2589	(11.144)	0	0	800
2023/08/11	2030	02/11/2023	10.07	Put	Bond Future	1,703.8700	1.7039	1,837.1400	1.8371	7.822	0	0	0
2023/08/11	2030	02/11/2023	11.43	Call	Bond Future	5,517.2900	5.5173	5,270.1500	5.2701	(4.479)	0	0	0
2023/08/11	2030	02/11/2023	11.43	Put	Bond Future	216.2400	0.2162	260.2600	0.2603	20.357	0	0	500
2023/08/11	2030	02/11/2023	12.27	Put	Bond Future	52.9200	0.0529	67.2800	0.0673	27.135	0	0	500
2023/08/11	2030	02/11/2023	10.81	Call	Bond Future	3,393.6600	3.3937	3,185.3600	3.1854	(6.138)	0	0	0
2023/08/11	2030	02/11/2023	10.81	Put	Bond Future	584.8600	0.5849	667.7200	0.6677	14.167	0	0	0
2023/08/11	2030	02/11/2023	10.39	Call	Bond Future	2,167.0900	2.1671	1,987.0800	1.9871	(8.307)	0	0	500
2023/08/11	2030	02/11/2023	10.80	Call	Bond Future	3,361.8200	3.3618	3,154.2000	3.1542	(6.176)	0	0	0
2023/08/11	2030	02/11/2023	10.80	Put	Bond Future	593.9600	0.5940	677.5000	0.6775	14.065	0	0	0
2023/08/11	2030	02/11/2023			Bond Future	10.1373	92.4295	10.2058	92.1383	0.676	0.0000	0.0000	89,288
2023/08/11	2030	02/11/2023	9.89	Call	Bond Future	1,082.1800	1.0822	934.5700	0.9346	(13.640)	0	0	500
2023/08/11	2030	02/11/2023	9.89	Put	Bond Future	2,142.9000	2.1429	2,286.4500	2.2865	6.699	0	0	0
2023/08/11	2030	02/11/2023	11.57	Call	Bond Future	6,022.8500	6.0228	5,769.0900	5.7691	(4.213)	0	0	0
2023/08/11	2030	02/11/2023	11.57	Put	Bond Future	171.4400	0.1714	208.8400	0.2088	21.815	0	0	800
2023/08/11	2030	02/11/2023	12.27	Call	Bond Future	8,589.7600	8.5898	8,312.9600	8.3130	(3.222)	0	0	0
2023/08/11	2030	02/11/2023	10.82	Call	Bond Future	3,425.7400	3.4257	3,216.4800	3.2165	(6.108)	0	0	0
2023/08/11	2030	02/11/2023	10.82	Put	Bond Future	576.0200	0.5760	657.9200	0.6579	14.218	0	0	0
2023/08/11	2030	02/11/2023	11.12	Call	Bond Future	4,425.0400	4.4250	4,195.2400	4.1952	(5.193)	0	0	500
2023/08/11	2030	02/11/2023	11.12	Put	Bond Future	358.8000	0.3588	420.1600	0.4202	17.101	0	0	0
2023/08/11	2030	02/11/2023	10.39	Put	Bond Future	1,098.8300	1.0988	1,209.9800	1.2100	10.115	0	0	0
2023/08/11	2030	02/11/2023	10.62	Call	Bond Future	2,809.5400	2.8095	2,614.3900	2.6144	(6.946)	0	0	500
2023/08/11	2030	02/11/2023	10.62	Put	Bond Future	782.8000	0.7828	878.8100	0.8788	12.265	0	0	0
2023/08/11	2030	01/02/2024	12.10	Put	Bond Future	358.2200	0.3582	404.3000	0.4043	12.864	0	0	400
2023/08/11	2030	01/02/2024	11.85	Call	Bond Future	7,012.5800	7.0126	6,769.4000	6.7694	(3.468)	0	0	0
2023/08/11	2030	01/02/2024	11.85	Put	Bond Future	456.1700	0.4562	513.4400	0.5134	12.555	0	0	500
2023/08/11	2030	01/02/2024	11.86	Put	Bond Future	451.8400	0.4518	508.5200	0.5085	12.544	0	0	500
2023/08/11	2030	01/02/2024	11.37	Call	Bond Future	5,453.1600	5.4532	5,236.8000	5.2368	(3.968)	0	0	0
2023/08/11	2030	01/02/2024	11.37	Put	Bond Future	725.3100	0.7253	809.4000	0.8094	11.594	0	0	0
2023/08/11	2030	01/02/2024	11.00	Call	Bond Future	4,317.5500	4.3175	4,127.4800	4.1275	(4.402)	0	0	0
2023/08/11	2030	01/02/2024	10.00	Call	Bond Future	1,836.6200	1.8366	1,711.3100	1.7113	(6.823)	0	0	500
2023/08/11	2030	01/02/2024	10.00	Put	Bond Future	2,609.9700	2.6100	2,785.1100	2.7851	6.710	0	0	0
2023/08/11	2030	01/02/2024	10.16	Call	Bond Future	2,157.3400	2.1573	2,024.0900	2.0241	(6.177)	0	0	200
2023/08/11	2030	01/02/2024	10.16	Put	Bond Future	2,265.8800	2.2659	2,433.0800	2.4331	7.379	0	0	0
2023/08/11	2030	01/02/2024	9.57	Put	Bond Future	3,742.9100	3.7429	3,937.8800	3.9379	5.209	0	0	0
2023/08/11	2030	01/02/2024	9.89	Put	Bond Future	2,875.7200	2.8757	3,052.1200	3.0521	6.134	0	0	0
2023/08/11	2030	01/02/2024	9.93	Call	Bond Future	1,711.1000	1.7111	1,586.4000	1.5864	(7.288)	0	0	1,360
2023/08/11	2030	01/02/2024	9.93	Put	Bond Future	2,777.2200	2.7772	2,952.9700	2.9530	6.328	0	0	0
2023/08/11	2030	01/02/2024			Bond Future	10.1863	90.5101	10.2592	90.2097	0.716	0.0000	0.0000	0
2023/08/11	2030	01/02/2024	12.10	Call	Bond Future	7,847.5800	7.8476	7,593.2100	7.5932	(3.241)	0	0	0
2023/08/11	2030	01/02/2024	11.75	Call	Bond Future	6,681.9900	6.6820	6,443.9100	6.4439	(3.563)	0	0	0
2023/08/11	2030	01/02/2024	11.75	Put	Bond Future	502.4500	0.5024	564.8200	0.5648	12.413	0	0	200

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2023/08/11	2030	01/02/2024	11.86	Call	Bond Future	7,045.8200	7.0458	6,802.0500	6.8021	(3.460)	0	0	0
2023/08/11	2030	01/02/2024	11.35	Call	Bond Future	5,389.9300	5.3899	5,175.0000	5.1750	(3.988)	0	0	0
2023/08/11	2030	01/02/2024	11.35	Put	Bond Future	739.3500	0.7394	824.8700	0.8249	11.567	0	0	0
2023/08/11	2030	01/02/2024	11.36	Call	Bond Future	5,421.6100	5.4216	5,205.8700	5.2059	(3.979)	0	0	0
2023/08/11	2030	01/02/2024	11.36	Put	Bond Future	732.3900	0.7324	817.1000	0.8171	11.566	0	0	0
2023/08/11	2030	01/02/2024	10.39	Call	Bond Future	2,675.1500	2.6751	2,526.1000	2.5261	(5.572)	0	0	500
2023/08/11	2030	01/02/2024	10.39	Put	Bond Future	1,838.5800	1.8386	1,989.9800	1.9900	8.235	0	0	0
2023/08/11	2030	01/02/2024	11.00	Put	Bond Future	1,033.4900	1.0335	1,143.8700	1.1439	10.680	0	0	700
2023/08/11	2030	01/02/2024	11.31	Call	Bond Future	5,264.1800	5.2642	5,051.5900	5.0516	(4.038)	0	0	0
2023/08/11	2030	01/02/2024	11.31	Put	Bond Future	768.4100	0.7684	856.2700	0.8563	11.434	0	0	1,360
2023/08/11	2030	01/02/2024	10.07	Call	Bond Future	1,973.4500	1.9734	1,844.5600	1.8446	(6.531)	0	0	400
2023/08/11	2030	01/02/2024	10.07	Put	Bond Future	2,455.2000	2.4552	2,626.7600	2.6268	6.988	0	0	0
2023/08/11	2030	01/02/2024	9.57	Call	Bond Future	1,152.4600	1.1525	1,046.9800	1.0470	(9.153)	0	0	400
2023/08/11	2030	01/02/2024	9.89	Call	Bond Future	1,641.7800	1.6418	1,517.7300	1.5177	(7.556)	0	0	500
2023/08/11	2030	02/05/2024	12.38	Call	Bond Future	8,591.1700	8.5912	8,351.7300	8.3517	(2.787)	0	0	0
2023/08/11	2030	02/05/2024	12.38	Put	Bond Future	531.0600	0.5311	597.9500	0.5980	12.596	0	0	1,080
2023/08/11	2030	02/05/2024	10.62	Call	Bond Future	3,455.0600	3.4551	3,340.0500	3.3400	(3.329)	0	0	500
2023/08/11	2030	02/05/2024	10.62	Put	Bond Future	1,970.4300	1.9704	2,161.7500	2.1618	9.710	0	0	0
2023/08/11	2030	02/05/2024	10.82	Call	Bond Future	3,959.2300	3.9592	3,836.1700	3.8362	(3.108)	0	0	1,080
2023/08/11	2030	02/05/2024	10.82	Put	Bond Future	1,695.1600	1.6952	1,878.4300	1.8784	10.811	0	0	0
2023/08/11	2030	02/05/2024	11.12	Put	Bond Future	1,351.7800	1.3518	1,519.9300	1.5199	12.439	0	0	0
2023/08/11	2030	02/05/2024	9.82	Call	Bond Future	1,821.7600	1.8218	1,711.5400	1.7115	(6.050)	0	0	0
2023/08/11	2030	02/05/2024	9.82	Put	Bond Future	3,541.9500	3.5419	3,738.0600	3.7381	5.537	0	0	0
2023/08/11	2030	02/05/2024	9.66	Call	Bond Future	1,586.5100	1.5865	1,467.3300	1.4673	(7.512)	0	0	1,000
2023/08/11	2030	02/05/2024	9.66	Put	Bond Future	3,964.7800	3.9648	4,151.9300	4.1519	4.720	0	0	0
2023/08/11	2030	02/05/2024	9.81	Call	Bond Future	1,805.5300	1.8055	1,695.1400	1.6951	(6.114)	0	0	0
2023/08/11	2030	02/05/2024	9.81	Put	Bond Future	3,566.6800	3.5667	3,762.6200	3.7626	5.494	0	0	0
2023/08/11	2030	02/05/2024			Bond Future	10.2450	92.5510	10.3218	92.2446	0.749	0.0000	0.0000	0
2023/08/11	2030	02/05/2024	11.94	Call	Bond Future	7,209.5000	7.2095	7,014.2700	7.0143	(2.708)	0	0	0
2023/08/11	2030	02/05/2024	11.94	Put	Bond Future	734.6300	0.7346	845.7300	0.8457	15.123	0	0	1,000
2023/08/11	2030	02/05/2024	13.15	Call	Bond Future	11,011.1300	11.0111	10,708.6800	10.7087	(2.747)	0	0	0
2023/08/11	2030	02/05/2024	13.15	Put	Bond Future	266.1600	0.2662	270.0400	0.2700	1.458	0	0	500
2023/08/11	2030	02/05/2024	11.12	Call	Bond Future	4,769.1100	4.7691	4,630.9300	4.6309	(2.897)	0	0	500
2023/08/11	2030	02/05/2024	9.83	Call	Bond Future	1,838.3800	1.8384	1,727.7300	1.7277	(6.019)	0	0	0
2023/08/11	2030	02/05/2024	9.83	Put	Bond Future	3,517.6300	3.5176	3,713.3100	3.7133	5.563	0	0	0
2023/08/11	2030	02/05/2024	10.16	Call	Bond Future	2,433.6500	2.4337	2,327.2200	2.3272	(4.373)	0	0	1,000
2023/08/11	2030	02/05/2024	10.16	Put	Bond Future	2,774.5400	2.7745	2,974.4400	2.9744	7.205	0	0	0
2023/08/11	2030	01/08/2024	10.37	Call	Bond Future	3,005.2100	3.0052	2,880.9800	2.8810	(4.134)	0	0	0
2023/08/11	2030	01/08/2024	10.37	Put	Bond Future	2,752.2700	2.7523	2,944.0600	2.9441	6.968	0	0	0
2023/08/11	2030	01/08/2024	10.38	Call	Bond Future	3,026.5700	3.0266	2,901.6400	2.9016	(4.128)	0	0	0
2023/08/11	2030	01/08/2024	10.38	Put	Bond Future	2,735.1400	2.7351	2,926.2300	2.9262	6.986	0	0	0
2023/08/11	2030	01/08/2024			Bond Future	10.3044	90.6537	10.3864	90.3376	0.795	0.0000	0.0000	0
2023/08/11	2030	01/08/2024	10.39	Call	Bond Future	3,047.9900	3.0480	2,922.7400	2.9227	(4.109)	0	0	0
2023/08/11	2030	01/08/2024	10.39	Put	Bond Future	2,718.0800	2.7181	2,908.8500	2.9088	7.019	0	0	0
2023/08/11	2030	07/11/2024	10.76	Call	Bond Future	3,833.7500	3.8338	3,691.7000	3.6917	(3.705)	0	0	0
2023/08/11	2030	07/11/2024	10.76	Put	Bond Future	2,537.3700	2.5374	2,707.9600	2.7080	6.723	0	0	0
2023/08/11	2030	07/11/2024			Bond Future	10.4078	92.7273	10.4921	92.4146	0.811	0.0000	0.0000	0
2023/08/11	2030	07/11/2024	10.74	Call	Bond Future	3,789.4000	3.7894	3,647.7300	3.6477	(3.739)	0	0	0

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2023/08/11	2030	07/11/2024	10.74	Put	Bond Future	2,566.0100	2.5660	2,736.9800	2.7370	6.663	0	0	0
2023/08/11	2030	07/11/2024	10.75	Call	Bond Future	3,811.3500	3.8113	3,669.4900	3.6695	(3.722)	0	0	0
2023/08/11	2030	07/11/2024	10.75	Put	Bond Future	2,551.4500	2.5515	2,722.2300	2.7222	6.693	0	0	0
2023/08/11	2032	02/11/2023	10.35	Call	Bond Future	720.3900	0.7204	582.0000	0.5820	(19.210)	0	0	7,750
2023/08/11	2032	02/11/2023	10.58	Put	Bond Future	2,680.2700	2.6803	2,939.7800	2.9398	9.682	0	0	0
2023/08/11	2032	02/11/2023	10.59	Call	Bond Future	1,113.8800	1.1139	941.2100	0.9412	(15.502)	0	0	500
2023/08/11	2032	02/11/2023	10.59	Put	Bond Future	2,648.9900	2.6490	2,907.3200	2.9073	9.752	0	0	0
2023/08/11	2032	02/11/2023	11.90	Call	Bond Future	5,147.0200	5.1470	4,812.8300	4.8128	(6.493)	0	0	0
2023/08/11	2032	02/11/2023	11.90	Put	Bond Future	434.5100	0.4345	531.3200	0.5313	22.280	0	0	0
2023/08/11	2032	02/11/2023	11.50	Put	Bond Future	786.1800	0.7862	929.7400	0.9297	18.260	0	0	500
2023/08/11	2032	02/11/2023	11.24	Call	Bond Future	2,779.7000	2.7797	2,526.3200	2.5263	(9.115)	0	0	0
2023/08/11	2032	02/11/2023	11.24	Put	Bond Future	1,138.7700	1.1388	1,316.3900	1.3164	15.598	0	0	0
2023/08/11	2032	02/11/2023	10.71	Call	Bond Future	1,353.6800	1.3537	1,168.7500	1.1688	(13.661)	0	0	500
2023/08/11	2032	02/11/2023	11.00	Call	Bond Future	2,065.7700	2.0658	1,844.3700	1.8444	(10.718)	0	0	0
2023/08/11	2032	02/11/2023	11.00	Put	Bond Future	1,579.6400	1.5796	1,789.2400	1.7892	13.269	0	0	500
2023/08/11	2032	02/11/2023	11.09	Put	Bond Future	1,400.5000	1.4005	1,597.7600	1.5978	14.085	0	0	0
2023/08/11	2032	02/11/2023			Bond Future	10.9002	86.4983	10.9887	86.0673	0.811	0.0000	0.0000	199,459
2023/08/11	2032	02/11/2023	10.35	Put	Bond Future	3,467.7400	3.4677	3,760.3500	3.7604	8.438	0	0	0
2023/08/11	2032	02/11/2023	10.58	Call	Bond Future	1,095.0800	1.0951	923.5900	0.9236	(15.660)	0	0	500
2023/08/11	2032	02/11/2023	11.78	Call	Bond Future	4,685.7400	4.6857	4,364.2500	4.3643	(6.861)	0	0	0
2023/08/11	2032	02/11/2023	11.78	Put	Bond Future	520.5800	0.5206	630.0900	0.6301	21.036	0	0	500
2023/08/11	2032	02/11/2023	12.26	Call	Bond Future	6,575.7100	6.5757	6,209.3900	6.2094	(5.571)	0	0	0
2023/08/11	2032	02/11/2023	12.26	Put	Bond Future	249.9400	0.2499	314.6200	0.3146	25.878	0	0	500
2023/08/11	2032	02/11/2023	11.28	Call	Bond Future	2,908.1700	2.9082	2,649.4200	2.6494	(8.897)	0	0	0
2023/08/11	2032	02/11/2023	11.28	Put	Bond Future	1,076.7700	1.0768	1,249.0200	1.2490	15.997	0	0	500
2023/08/11	2032	02/11/2023	11.50	Call	Bond Future	3,655.1000	3.6551	3,367.6600	3.3677	(7.864)	0	0	0
2023/08/11	2032	02/11/2023	11.60	Call	Bond Future	4,014.6400	4.0146	3,714.3100	3.7143	(7.481)	0	0	0
2023/08/11	2032	02/11/2023	11.60	Put	Bond Future	679.6900	0.6797	810.3600	0.8104	19.225	0	0	15,500
2023/08/11	2032	02/11/2023	11.22	Call	Bond Future	2,716.5100	2.7165	2,465.7900	2.4658	(9.229)	0	0	0
2023/08/11	2032	02/11/2023	11.22	Put	Bond Future	1,171.0300	1.1710	1,351.3100	1.3513	15.395	0	0	0
2023/08/11	2032	02/11/2023	11.23	Call	Bond Future	2,748.1000	2.7481	2,495.9800	2.4960	(9.174)	0	0	0
2023/08/11	2032	02/11/2023	11.23	Put	Bond Future	1,154.8800	1.1549	1,333.7600	1.3338	15.489	0	0	0
2023/08/11	2032	02/11/2023	10.71	Put	Bond Future	2,290.7900	2.2908	2,536.8600	2.5369	10.742	0	0	0
2023/08/11	2032	02/11/2023	11.09	Call	Bond Future	2,322.1000	2.3221	2,088.3600	2.0884	(10.066)	0	0	500
2023/08/11	2032	01/02/2024	12.50	Call	Bond Future	7,600.2700	7.6003	7,261.6700	7.2617	(4.455)	0	0	0
2023/08/11	2032	01/02/2024	12.73	Call	Bond Future	8,448.8700	8.4489	8,093.7500	8.0938	(4.203)	0	0	0
2023/08/11	2032	01/02/2024	12.73	Put	Bond Future	562.0100	0.5620	650.1700	0.6502	15.687	0	0	500
2023/08/11	2032	01/02/2024	11.83	Call	Bond Future	5,227.8700	5.2279	4,950.7400	4.9507	(5.301)	0	0	0
2023/08/11	2032	01/02/2024	11.83	Put	Bond Future	1,261.3600	1.2614	1,427.5100	1.4275	13.172	0	0	0
2023/08/11	2032	01/02/2024	11.84	Call	Bond Future	5,261.5900	5.2616	4,983.6300	4.9836	(5.283)	0	0	0
2023/08/11	2032	01/02/2024	11.84	Put	Bond Future	1,250.1100	1.2501	1,415.4300	1.4154	13.224	0	0	0
2023/08/11	2032	01/02/2024	10.78	Call	Bond Future	2,193.9700	2.1940	2,028.8600	2.0289	(7.526)	0	0	200
2023/08/11	2032	01/02/2024	11.09	Call	Bond Future	2,959.9900	2.9600	2,764.8300	2.7648	(6.593)	0	0	500
2023/08/11	2032	01/02/2024	11.09	Put	Bond Future	2,413.2500	2.4132	2,661.3700	2.6614	10.282	0	0	0
2023/08/11	2032	01/02/2024	11.75	Call	Bond Future	4,959.7400	4.9597	4,691.5700	4.6916	(5.407)	0	0	0
2023/08/11	2032	01/02/2024	11.75	Put	Bond Future	1,354.1600	1.3542	1,529.2700	1.5293	12.931	0	0	200
2023/08/11	2032	01/02/2024	10.01	Call	Bond Future	917.2000	0.9172	787.9400	0.7879	(14.093)	0	0	1,200

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
2023/08/11	2032	01/02/2024	10.01	Put	Bond Future	5,703.9200	5.7039	6,017.9400	6.0179	5.505	0	0	0
2023/08/11	2032	01/02/2024	10.59	Call	Bond Future	1,797.3900	1.7974	1,644.5300	1.6445	(8.505)	0	0	500
2023/08/11	2032	01/02/2024			Bond Future	10.9753	88.4510	11.0682	88.0078	0.847	0.0000	0.0000	0
2023/08/11	2032	01/02/2024	12.50	Put	Bond Future	691.2800	0.6913	795.9600	0.7960	15.143	0	0	200
2023/08/11	2032	01/02/2024	12.62	Call	Bond Future	8,041.6500	8.0416	7,694.2200	7.6942	(4.320)	0	0	0
2023/08/11	2032	01/02/2024	12.62	Put	Bond Future	620.4500	0.6205	716.3000	0.7163	15.448	0	0	1,200
2023/08/11	2032	01/02/2024	11.85	Call	Bond Future	5,295.3800	5.2954	5,016.3700	5.0164	(5.269)	0	0	0
2023/08/11	2032	01/02/2024	11.85	Put	Bond Future	1,238.9600	1.2390	1,403.2300	1.4032	13.259	0	0	0
2023/08/11	2032	01/02/2024	10.78	Put	Bond Future	3,135.3500	3.1354	3,413.5200	3.4135	8.872	0	0	0
2023/08/11	2032	01/02/2024	10.59	Put	Bond Future	3,667.6000	3.6676	3,958.0200	3.9580	7.919	0	0	0
2023/08/11	2032	01/02/2024	10.76	Call	Bond Future	2,148.9500	2.1490	1,985.6700	1.9857	(7.598)	0	0	1,200
2023/08/11	2032	01/02/2024	10.76	Put	Bond Future	3,187.4900	3.1875	3,467.4900	3.4675	8.784	0	0	0
2023/08/11	2032	02/05/2024	12.90	Call	Bond Future	8,932.5700	8.9326	8,641.6600	8.6417	(3.257)	0	0	0
2023/08/11	2032	02/05/2024	13.18	Call	Bond Future	9,920.6500	9.9207	9,575.0100	9.5750	(3.484)	0	0	0
2023/08/11	2032	02/05/2024	13.18	Put	Bond Future	693.5800	0.6936	800.3400	0.8003	15.393	0	0	500
2023/08/11	2032	02/05/2024	10.86	Call	Bond Future	2,688.8000	2.6888	2,566.5700	2.5666	(4.546)	0	0	1,000
2023/08/11	2032	02/05/2024	10.86	Put	Bond Future	3,613.0600	3.6131	3,943.2300	3.9432	9.138	0	0	0
2023/08/11	2032	02/05/2024	10.56	Call	Bond Future	2,074.2100	2.0742	1,956.1900	1.9562	(5.690)	0	0	0
2023/08/11	2032	02/05/2024	10.56	Put	Bond Future	4,436.8600	4.4369	4,771.2400	4.7712	7.536	0	0	0
2023/08/11	2032	02/05/2024	10.65	Call	Bond Future	2,248.8700	2.2489	2,128.7000	2.1287	(5.344)	0	0	1,550
2023/08/11	2032	02/05/2024	10.65	Put	Bond Future	4,176.7700	4.1768	4,509.0000	4.5090	7.954	0	0	0
2023/08/11	2032	02/05/2024	10.36	Call	Bond Future	1,742.5100	1.7425	1,612.7100	1.6127	(7.449)	0	0	1,000
2023/08/11	2032	02/05/2024	10.36	Put	Bond Future	5,081.3000	5.0813	5,403.9000	5.4039	6.349	0	0	0
2023/08/11	2032	02/05/2024			Bond Future	11.0562	86.2829	11.1532	85.8305	0.878	0.0000	0.0000	0
2023/08/11	2032	02/05/2024	12.90	Put	Bond Future	844.7900	0.8448	1,006.2800	1.0063	19.116	0	0	1,000
2023/08/11	2032	02/05/2024	13.35	Call	Bond Future	10,523.8000	10.5238	10,139.8500	10.1399	(3.648)	0	0	0
2023/08/11	2032	02/05/2024	13.35	Put	Bond Future	615.7900	0.6158	684.2400	0.6842	11.116	0	0	1,550
2023/08/11	2032	02/05/2024	11.09	Call	Bond Future	3,228.0700	3.2281	3,101.5900	3.1016	(3.918)	0	0	500
2023/08/11	2032	02/05/2024	11.09	Put	Bond Future	3,070.1400	3.0701	3,396.0600	3.3961	10.616	0	0	0
2023/08/11	2032	02/05/2024	11.35	Call	Bond Future	3,912.6200	3.9126	3,769.3400	3.7693	(3.662)	0	0	1,550
2023/08/11	2032	02/05/2024	11.35	Put	Bond Future	2,552.4300	2.5524	2,861.5500	2.8615	12.111	0	0	0
2023/08/11	2032	02/05/2024	10.59	Call	Bond Future	2,131.6000	2.1316	2,012.8700	2.0129	(5.570)	0	0	500
2023/08/11	2032	02/05/2024	10.59	Put	Bond Future	4,349.0200	4.3490	4,682.6900	4.6827	7.672	0	0	0
2023/08/11	2032	02/05/2024	10.54	Call	Bond Future	2,036.5600	2.0366	1,919.1100	1.9191	(5.767)	0	0	0
2023/08/11	2032	02/05/2024	10.54	Put	Bond Future	4,496.2000	4.4962	4,831.1500	4.8312	7.450	0	0	0
2023/08/11	2032	02/05/2024	10.55	Call	Bond Future	2,055.1900	2.0552	1,937.6000	1.9376	(5.722)	0	0	0
2023/08/11	2032	02/05/2024	10.55	Put	Bond Future	4,466.3100	4.4663	4,801.1200	4.8011	7.496	0	0	0
2023/08/11	2032	01/08/2024	11.15	Call	Bond Future	3,344.2100	3.3442	3,178.9600	3.1790	(4.941)	0	0	0
2023/08/11	2032	01/08/2024	11.15	Put	Bond Future	3,289.1200	3.2891	3,589.1200	3.5891	9.121	0	0	0
2023/08/11	2032	01/08/2024			Bond Future	11.1379	88.2481	11.2401	87.7828	0.917	0.0000	0.0000	0
2023/08/11	2032	01/08/2024	11.13	Call	Bond Future	3,295.3200	3.2953	3,131.7800	3.1318	(4.963)	0	0	0
2023/08/11	2032	01/08/2024	11.13	Put	Bond Future	3,331.6200	3.3316	3,633.3300	3.6333	9.056	0	0	0
2023/08/11	2032	01/08/2024	11.14	Call	Bond Future	3,319.7300	3.3197	3,155.1500	3.1551	(4.958)	0	0	0
2023/08/11	2032	01/08/2024	11.14	Put	Bond Future	3,310.3200	3.3103	3,610.9900	3.6110	9.083	0	0	0
2023/08/11	2032	07/11/2024	11.47	Call	Bond Future	4,285.0100	4.2850	4,073.1700	4.0732	(4.944)	0	0	0
2023/08/11	2032	07/11/2024	11.47	Put	Bond Future	3,387.7100	3.3877	3,641.7900	3.6418	7.500	0	0	0
2023/08/11	2032	07/11/2024	11.48	Call	Bond Future	4,310.6400	4.3106	4,097.9200	4.0979	(4.935)	0	0	0
2023/08/11	2032	07/11/2024	11.48	Put	Bond Future	3,369.5500	3.3695	3,622.7500	3.6227	7.514	0	0	0

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2023/08/11	2032	07/11/2024			Bond Future	11.2665	86.1015	11.3718	85.6356	0.935	0.0000	0.0000	0
2023/08/11	2032	07/11/2024	11.49	Call	Bond Future	4,335.9400	4.3359	4,123.1200	4.1231	(4.908)	0	0	0
2023/08/11	2032	07/11/2024	11.49	Put	Bond Future	3,351.1000	3.3511	3,604.2000	3.6042	7.553	0	0	0
2023/08/11	2033	02/11/2023			Bond Future	119.3703	119.3703	119.7627	119.7627	0.329	0.0000	0.0000	2,258
2023/08/11	2033	01/02/2024			Bond Future	122.0936	122.0936	122.4913	122.4913	0.326	0.0000	0.0000	6,141
2023/08/11	2033	02/05/2024			Bond Future	123.4198	123.4198	123.8277	123.8277	0.331	0.0000	0.0000	0
2023/08/11	2033	01/08/2024			Bond Future	126.2599	126.2599	126.6735	126.6735	0.328	0.0000	0.0000	0
2023/08/11	2033	07/11/2024			Bond Future	127.6986	127.6986	128.1358	128.1358	0.342	0.0000	0.0000	0
2023/08/11	2037	02/11/2023	11.55	Put	Bond Future	3,533.2200	3.5332	3,960.5100	3.9605	12.094	0	0	0
2023/08/11	2037	02/11/2023	11.56	Put	Bond Future	3,495.5200	3.4955	3,921.1600	3.9212	12.177	0	0	0
2023/08/11	2037	02/11/2023	11.57	Call	Bond Future	1,114.9400	1.1149	954.9100	0.9549	(14.353)	0	0	0
2023/08/11	2037	02/11/2023	12.52	Call	Bond Future	3,893.6500	3.8937	3,531.6000	3.5316	(9.298)	0	0	731
2023/08/11	2037	02/11/2023	12.52	Put	Bond Future	1,108.2300	1.1082	1,330.0500	1.3300	20.016	0	0	0
2023/08/11	2037	02/11/2023	13.89	Call	Bond Future	9,532.4100	9.5324	8,997.6100	8.9976	(5.610)	0	0	0
2023/08/11	2037	02/11/2023	13.89	Put	Bond Future	173.3500	0.1734	222.4200	0.2224	28.307	0	0	731
2023/08/11	2037	02/11/2023			Bond Future	11.9926	79.3705	12.1008	78.7866	0.902	0.0000	0.0000	63,984
2023/08/11	2037	02/11/2023	11.55	Call	Bond Future	1,076.4500	1.0764	919.8700	0.9199	(14.546)	0	0	0
2023/08/11	2037	02/11/2023	11.56	Call	Bond Future	1,095.5200	1.0955	937.2900	0.9373	(14.443)	0	0	0
2023/08/11	2037	02/11/2023	11.57	Put	Bond Future	3,458.2300	3.4582	3,882.0700	3.8821	12.256	0	0	0
2023/08/11	2037	02/11/2023	12.02	Call	Bond Future	2,217.9200	2.2179	1,964.1700	1.9642	(11.441)	0	0	731
2023/08/11	2037	02/11/2023	12.02	Put	Bond Future	2,069.2000	2.0692	2,399.3200	2.3993	15.954	0	0	0
2023/08/11	2037	01/02/2024	12.33	Call	Bond Future	3,782.7100	3.7827	3,522.2000	3.5222	(6.887)	0	0	0
2023/08/11	2037	01/02/2024	12.33	Put	Bond Future	2,520.6400	2.5206	2,859.5000	2.8595	13.443	0	0	0
2023/08/11	2037	01/02/2024	12.93	Call	Bond Future	5,830.2700	5.8303	5,479.9300	5.4799	(6.009)	0	0	0
2023/08/11	2037	01/02/2024	12.93	Put	Bond Future	1,533.6700	1.5337	1,782.7000	1.7827	16.238	0	0	2,500
2023/08/11	2037	01/02/2024	13.93	Put	Bond Future	666.2300	0.6662	798.3900	0.7984	19.837	0	0	2,500
2023/08/11	2037	01/02/2024	12.09	Put	Bond Future	3,064.3600	3.0644	3,440.5000	3.4405	12.275	0	0	0
2023/08/11	2037	01/02/2024			Bond Future	12.0908	76.9059	12.2037	76.3065	0.934	0.0000	0.0000	76,958
2023/08/11	2037	01/02/2024	13.93	Call	Bond Future	9,632.4700	9.6325	9,165.2600	9.1653	(4.850)	0	0	0
2023/08/11	2037	01/02/2024	12.09	Call	Bond Future	3,060.1400	3.0601	2,836.9100	2.8369	(7.295)	0	0	2,500
2023/08/11	2037	01/02/2024	12.31	Call	Bond Future	3,719.7600	3.7198	3,462.7600	3.4628	(6.909)	0	0	0
2023/08/11	2037	01/02/2024	12.31	Put	Bond Future	2,562.0400	2.5620	2,904.4100	2.9044	13.363	0	0	0
2023/08/11	2037	01/02/2024	12.32	Call	Bond Future	3,751.0800	3.7511	3,492.4300	3.4924	(6.895)	0	0	0
2023/08/11	2037	01/02/2024	12.32	Put	Bond Future	2,541.1600	2.5412	2,881.8800	2.8819	13.408	0	0	0
2023/08/11	2037	02/05/2024	11.43	Put	Bond Future	6,130.9400	6.1309	6,559.7400	6.5597	6.994	0	0	0
2023/08/11	2037	02/05/2024	11.44	Call	Bond Future	1,961.4800	1.9615	1,778.9900	1.7790	(9.304)	0	0	0
2023/08/11	2037	02/05/2024	11.44	Put	Bond Future	6,091.2700	6.0913	6,520.9300	6.5209	7.054	0	0	0
2023/08/11	2037	02/05/2024	11.45	Call	Bond Future	1,978.9000	1.9789	1,797.0500	1.7971	(9.189)	0	0	0
2023/08/11	2037	02/05/2024			Bond Future	12.1961	78.6398	12.3133	78.0276	0.960	0.0000	0.0000	0
2023/08/11	2037	02/05/2024	11.43	Call	Bond Future	1,944.4000	1.9444	1,761.0500	1.7610	(9.430)	0	0	0
2023/08/11	2037	02/05/2024	11.45	Put	Bond Future	6,051.9900	6.0520	6,482.2900	6.4823	7.110	0	0	0
2023/08/11	2037	01/08/2024	12.09	Call	Bond Future	3,520.4100	3.5204	3,508.8700	3.5089	(0.328)	0	0	0
2023/08/11	2037	01/08/2024	12.09	Put	Bond Future	4,644.9700	4.6450	5,261.8700	5.2619	13.281	0	0	0
2023/08/11	2037	01/08/2024	12.10	Call	Bond Future	3,545.8500	3.5458	3,533.4200	3.5334	(0.351)	0	0	0
2023/08/11	2037	01/08/2024	12.10	Put	Bond Future	4,617.6400	4.6176	5,233.6500	5.2337	13.340	0	0	0
2023/08/11	2037	01/08/2024			Bond Future	12.3053	76.1749	12.4276	75.5465	0.994	0.0000	0.0000	0

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2023/08/11	2037	01/08/2024	12.11	Call	Bond Future	3,571.3700	3.5714	3,558.0500	3.5581	(0.373)	0	0	0
2023/08/11	2037	01/08/2024	12.11	Put	Bond Future	4,590.4400	4.5904	5,205.5600	5.2056	13.400	0	0	0
2023/08/11	2037	07/11/2024	12.59	Call	Bond Future	4,814.1000	4.8141	4,685.7300	4.6857	(2.667)	0	0	0
2023/08/11	2037	07/11/2024	12.59	Put	Bond Future	4,092.6200	4.0926	4,598.0800	4.5981	12.351	0	0	0
2023/08/11	2037	07/11/2024			Bond Future	12.4467	77.9147	12.5725	77.2809	1.011	0.0000	0.0000	0
2023/08/11	2037	07/11/2024	12.57	Call	Bond Future	4,757.9900	4.7580	4,631.7200	4.6317	(2.654)	0	0	0
2023/08/11	2037	07/11/2024	12.57	Put	Bond Future	4,136.5700	4.1366	4,644.1300	4.6441	12.270	0	0	0
2023/08/11	2037	07/11/2024	12.58	Call	Bond Future	4,786.1800	4.7862	4,658.6900	4.6587	(2.664)	0	0	0
2023/08/11	2037	07/11/2024	12.58	Put	Bond Future	4,114.7100	4.1147	4,621.0500	4.6211	12.306	0	0	0
2023/08/11	2038	02/11/2023			Bond Future	130.5642	130.5642	130.3990	130.3990	(0.127)	0.0000	0.0000	4,669
2023/08/11	2038	01/02/2024			Bond Future	131.5339	131.5339	131.3608	131.3608	(0.132)	0.0000	0.0000	0
2023/08/11	2038	02/05/2024			Bond Future	134.5308	134.5308	134.3550	134.3550	(0.131)	0.0000	0.0000	0
2023/08/11	2038	01/08/2024			Bond Future	135.5687	135.5687	135.3848	135.3848	(0.136)	0.0000	0.0000	0
2023/08/11	2038	07/11/2024			Bond Future	138.7118	138.7118	138.5389	138.5389	(0.125)	0.0000	0.0000	0
2023/08/11	2040	02/11/2023	11.50	Call	Bond Future	641.6300	0.6416	539.7000	0.5397	(15.886)	0	0	875
2023/08/11	2040	02/11/2023	11.50	Put	Bond Future	5,069.0300	5.0690	5,582.0900	5.5821	10.121	0	0	0
2023/08/11	2040	02/11/2023	11.58	Call	Bond Future	759.0500	0.7591	641.6200	0.6416	(15.471)	0	0	0
2023/08/11	2040	02/11/2023	11.58	Put	Bond Future	4,689.3600	4.6894	5,186.9200	5.1869	10.610	0	0	0
2023/08/11	2040	02/11/2023	11.59	Call	Bond Future	774.6000	0.7746	655.1900	0.6552	(15.416)	0	0	0
2023/08/11	2040	02/11/2023	12.60	Call	Bond Future	3,480.8500	3.4808	3,142.8200	3.1428	(9.711)	0	0	128
2023/08/11	2040	02/11/2023	12.60	Put	Bond Future	1,464.6100	1.4646	1,741.5700	1.7416	18.910	0	0	0
2023/08/11	2040	02/11/2023	13.64	Call	Bond Future	7,780.0000	7.7800	7,263.9100	7.2639	(6.634)	0	0	0
2023/08/11	2040	02/11/2023	13.64	Put	Bond Future	378.5200	0.3785	477.4200	0.4774	26.128	0	0	128
2023/08/11	2040	02/11/2023	11.60	Put	Bond Future	4,597.2600	4.5973	5,090.8200	5.0908	10.736	0	0	0
2023/08/11	2040	02/11/2023	12.10	Put	Bond Future	2,676.6700	2.6767	3,068.8300	3.0688	14.651	0	0	0
2023/08/11	2040	02/11/2023			Bond Future	12.2404	79.7638	12.3485	79.1488	0.883	0.0000	0.0000	38,300
2023/08/11	2040	02/11/2023	11.59	Put	Bond Future	4,643.1000	4.6431	5,138.6800	5.1387	10.673	0	0	0
2023/08/11	2040	02/11/2023	12.97	Call	Bond Future	4,919.8000	4.9198	4,504.8300	4.5048	(8.435)	0	0	0
2023/08/11	2040	02/11/2023	12.97	Put	Bond Future	914.1500	0.9142	1,114.1700	1.1142	21.880	0	0	875
2023/08/11	2040	02/11/2023	11.60	Call	Bond Future	790.4900	0.7905	669.0600	0.6691	(15.361)	0	0	0
2023/08/11	2040	02/11/2023	11.80	Call	Bond Future	1,152.8500	1.1528	990.1900	0.9902	(14.109)	0	0	128
2023/08/11	2040	02/11/2023	11.80	Put	Bond Future	3,740.0300	3.7400	4,192.3600	4.1924	12.094	0	0	0
2023/08/11	2040	02/11/2023	12.10	Call	Bond Future	1,866.1300	1.8661	1,643.3000	1.6433	(11.941)	0	0	875
2023/08/11	2040	01/02/2024	12.33	Call	Bond Future	3,218.6600	3.2187	2,994.6200	2.9946	(6.961)	0	0	0
2023/08/11	2040	01/02/2024	12.33	Put	Bond Future	3,287.3900	3.2874	3,694.6000	3.6946	12.387	0	0	0
2023/08/11	2040	01/02/2024	12.34	Call	Bond Future	3,248.7600	3.2488	3,023.1800	3.0232	(6.944)	0	0	0
2023/08/11	2040	01/02/2024	12.34	Put	Bond Future	3,261.0600	3.2611	3,666.7300	3.6667	12.440	0	0	0
2023/08/11	2040	01/02/2024			Bond Future	12.3422	77.0577	12.4549	76.4265	0.913	0.0000	0.0000	93,226
2023/08/11	2040	01/02/2024	12.35	Call	Bond Future	3,278.9800	3.2790	3,051.8600	3.0519	(6.927)	0	0	0
2023/08/11	2040	01/02/2024	12.35	Put	Bond Future	3,234.9100	3.2349	3,639.0400	3.6390	12.493	0	0	0
2023/08/11	2040	02/05/2024	11.60	Call	Bond Future	1,922.4700	1.9225	1,732.5800	1.7326	(9.877)	0	0	0
2023/08/11	2040	02/05/2024	11.61	Call	Bond Future	1,939.7700	1.9398	1,750.6500	1.7506	(9.750)	0	0	0
2023/08/11	2040	02/05/2024	11.62	Put	Bond Future	6,795.2600	6.7953	7,251.5900	7.2516	6.715	0	0	0
2023/08/11	2040	02/05/2024			Bond Future	12.4504	78.7949	12.5672	78.1502	0.938	0.0000	0.0000	0
2023/08/11	2040	02/05/2024	11.60	Put	Bond Future	6,882.6100	6.8826	7,337.4000	7.3374	6.608	0	0	0
2023/08/11	2040	02/05/2024	11.61	Put	Bond Future	6,838.7200	6.8387	7,294.2800	7.2943	6.661	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
2023/08/11	2040	02/05/2024	11.62	Call	Bond Future	1,957.4200	1.9574	1,769.0700	1.7691	(9.622)	0	0	0
2023/08/11	2040	01/08/2024	12.34	Call	Bond Future	3,757.6400	3.7576	3,630.4400	3.6304	(3.385)	0	0	0
2023/08/11	2040	01/08/2024	12.34	Put	Bond Future	4,989.2300	4.9892	5,523.6700	5.5237	10.712	0	0	0
2023/08/11	2040	01/08/2024			Bond Future	12.5626	76.0831	12.6845	75.4215	0.970	0.0000	0.0000	0
2023/08/11	2040	01/08/2024	12.32	Call	Bond Future	3,704.2700	3.7043	3,579.0500	3.5790	(3.380)	0	0	0
2023/08/11	2040	01/08/2024	12.32	Put	Bond Future	5,048.0500	5.0481	5,584.4700	5.5845	10.626	0	0	0
2023/08/11	2040	01/08/2024	12.33	Call	Bond Future	3,730.7600	3.7308	3,604.5500	3.6045	(3.383)	0	0	0
2023/08/11	2040	01/08/2024	12.33	Put	Bond Future	5,018.4100	5.0184	5,553.8400	5.5538	10.669	0	0	0
2023/08/11	2040	07/11/2024	12.84	Call	Bond Future	5,106.3400	5.1063	4,908.3000	4.9083	(3.878)	0	0	0
2023/08/11	2040	07/11/2024	12.84	Put	Bond Future	4,389.8600	4.3899	4,859.6700	4.8597	10.702	0	0	0
2023/08/11	2040	07/11/2024	12.85	Call	Bond Future	5,135.8700	5.1359	4,936.9200	4.9369	(3.874)	0	0	0
2023/08/11	2040	07/11/2024	12.85	Put	Bond Future	4,366.5800	4.3666	4,835.4800	4.8355	10.738	0	0	0
2023/08/11	2040	07/11/2024			Bond Future	12.7054	77.8201	12.8308	77.1522	0.987	0.0000	0.0000	0
2023/08/11	2040	07/11/2024	12.86	Call	Bond Future	5,165.4700	5.1655	4,965.6000	4.9656	(3.869)	0	0	0
2023/08/11	2040	07/11/2024	12.86	Put	Bond Future	4,343.4300	4.3434	4,811.4100	4.8114	10.774	0	0	0
2023/08/11	2044	02/11/2023	11.57	Call	Bond Future	661.8800	0.6619	561.1100	0.5611	(15.225)	0	0	0
2023/08/11	2044	02/11/2023	11.57	Put	Bond Future	5,119.3400	5.1193	5,635.9400	5.6359	10.091	0	0	0
2023/08/11	2044	02/11/2023			Bond Future	12.3074	75.9967	12.4154	75.3793	0.878	0.0000	0.0000	52,345
2023/08/11	2044	02/11/2023	11.55	Call	Bond Future	634.0100	0.6340	536.8600	0.5369	(15.323)	0	0	0
2023/08/11	2044	02/11/2023	11.55	Put	Bond Future	5,218.5600	5.2186	5,738.7800	5.7388	9.969	0	0	0
2023/08/11	2044	02/11/2023	11.56	Call	Bond Future	647.8400	0.6478	548.8900	0.5489	(15.274)	0	0	0
2023/08/11	2044	02/11/2023	11.56	Put	Bond Future	5,168.8000	5.1688	5,687.2200	5.6872	10.030	0	0	0
2023/08/11	2044	02/11/2023	12.00	Call	Bond Future	1,469.6800	1.4697	1,288.7500	1.2888	(12.311)	0	0	5,860
2023/08/11	2044	02/11/2023	12.00	Put	Bond Future	3,275.0500	3.2750	3,711.4900	3.7115	13.326	0	0	0
2023/08/11	2044	02/11/2023	12.75	Call	Bond Future	3,827.3700	3.8274	3,474.7800	3.4748	(9.212)	0	0	0
2023/08/11	2044	02/11/2023	12.75	Put	Bond Future	1,352.1900	1.3522	1,616.9700	1.6170	19.582	0	0	5,860
2023/08/11	2044	01/02/2024	12.29	Call	Bond Future	2,889.0000	2.8890	2,682.7200	2.6827	(7.140)	0	0	0
2023/08/11	2044	01/02/2024	12.29	Put	Bond Future	3,550.9600	3.5510	3,978.3100	3.9783	12.035	0	0	0
2023/08/11	2044	01/02/2024			Bond Future	12.4058	73.3308	12.5183	72.6972	0.907	0.0000	0.0000	31,817
2023/08/11	2044	01/02/2024	12.28	Call	Bond Future	2,860.3600	2.8604	2,655.6600	2.6557	(7.156)	0	0	0
2023/08/11	2044	01/02/2024	12.28	Put	Bond Future	3,579.9500	3.5800	4,008.8800	4.0089	11.981	0	0	0
2023/08/11	2044	01/02/2024	12.27	Call	Bond Future	2,831.8600	2.8319	2,628.7300	2.6287	(7.173)	0	0	0
2023/08/11	2044	01/02/2024	12.27	Put	Bond Future	3,609.1600	3.6092	4,039.6600	4.0397	11.928	0	0	0
2023/08/11	2044	02/05/2024	11.67	Call	Bond Future	1,967.4500	1.9675	1,796.4100	1.7964	(8.693)	0	0	0
2023/08/11	2044	02/05/2024	11.67	Put	Bond Future	6,931.4000	6.9314	7,407.4500	7.4075	6.868	0	0	0
2023/08/11	2044	02/05/2024			Bond Future	12.5101	74.9840	12.6266	74.3369	0.932	0.0000	0.0000	0
2023/08/11	2044	02/05/2024	11.66	Call	Bond Future	1,949.8500	1.9499	1,777.8600	1.7779	(8.821)	0	0	0
2023/08/11	2044	02/05/2024	11.66	Put	Bond Future	6,976.2400	6.9762	7,451.3400	7.4513	6.810	0	0	0
2023/08/11	2044	02/05/2024	11.65	Call	Bond Future	1,932.1200	1.9321	1,759.4400	1.7594	(8.937)	0	0	0
2023/08/11	2044	02/05/2024	11.65	Put	Bond Future	7,021.0300	7.0210	7,495.4400	7.4954	6.757	0	0	0
2023/08/11	2044	01/08/2024	12.29	Call	Bond Future	3,691.5700	3.6916	3,443.8300	3.4438	(6.711)	0	0	0
2023/08/11	2044	01/08/2024	12.29	Put	Bond Future	5,535.5000	5.5355	5,951.8200	5.9518	7.521	0	0	0
2023/08/11	2044	01/08/2024	12.28	Call	Bond Future	3,666.3300	3.6663	3,418.7800	3.4188	(6.752)	0	0	0
2023/08/11	2044	01/08/2024	12.28	Put	Bond Future	5,567.7300	5.5677	5,984.2400	5.9842	7.481	0	0	0
2023/08/11	2044	01/08/2024			Bond Future	12.6178	72.3105	12.7393	71.6465	0.963	0.0000	0.0000	0
2023/08/11	2044	01/08/2024	12.30	Call	Bond Future	3,716.8900	3.7169	3,469.2500	3.4693	(6.663)	0	0	0
2023/08/11	2044	01/08/2024	12.30	Put	Bond Future	5,503.4100	5.5034	5,919.8300	5.9198	7.567	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
2023/08/11	2044	07/11/2024	12.92	Call	Bond Future	5,395.9000	5.3959	5,102.1800	5.1022	(5.443)	0	0	0
2023/08/11	2044	07/11/2024	12.92	Put	Bond Future	4,508.9200	4.5089	4,885.9300	4.8859	8.361	0	0	0
2023/08/11	2044	07/11/2024			Bond Future	12.7543	73.9611	12.8793	73.2903	0.980	0.0000	0.0000	0
2023/08/11	2044	07/11/2024	12.91	Call	Bond Future	5,366.4600	5.3665	5,073.2800	5.0733	(5.463)	0	0	0
2023/08/11	2044	07/11/2024	12.91	Put	Bond Future	4,532.4800	4.5325	4,910.0300	4.9100	8.330	0	0	0
2023/08/11	2044	07/11/2024	12.90	Call	Bond Future	5,336.7500	5.3367	5,044.4300	5.0444	(5.477)	0	0	0
2023/08/11	2044	07/11/2024	12.90	Put	Bond Future	4,555.8400	4.5558	4,934.2500	4.9343	8.306	0	0	0
2023/08/11	2046	02/11/2023			Bond Future	112.8691	112.8691	113.3914	113.3914	0.463	0.0000	0.0000	16,148
2023/08/11	2046	01/02/2024			Bond Future	115.4441	115.4441	115.9751	115.9751	0.460	0.0000	0.0000	0
2023/08/11	2046	02/05/2024			Bond Future	115.9360	115.9360	116.4802	116.4802	0.469	0.0000	0.0000	0
2023/08/11	2046	01/08/2024			Bond Future	118.6034	118.6034	119.1565	119.1565	0.466	0.0000	0.0000	0
2023/08/11	2046	07/11/2024			Bond Future	119.1640	119.1640	119.7432	119.7432	0.486	0.0000	0.0000	0
2023/08/11	2050	02/11/2023			Bond Future	115.3215	115.3215	115.7100	115.7100	0.337	0.0000	0.0000	14,087
2023/08/11	2050	01/02/2024			Bond Future	115.7142	115.7142	116.1080	116.1080	0.340	0.0000	0.0000	0
2023/08/11	2050	02/05/2024			Bond Future	118.3506	118.3506	118.7548	118.7548	0.341	0.0000	0.0000	0
2023/08/11	2050	01/08/2024			Bond Future	118.7798	118.7798	119.1896	119.1896	0.345	0.0000	0.0000	0
2023/08/11	2050	07/11/2024			Bond Future	121.5331	121.5331	121.9659	121.9659	0.356	0.0000	0.0000	0
2023/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	AL37	02/11/2023			Index Future	915.9230	915.9230	913.6260	913.6260	(0.251)	0.0000	0.0000	0
2023/08/11	AL37	01/02/2024			Index Future	936.5990	936.5990	934.2230	934.2230	(0.254)	0.0000	0.0000	0
2023/08/11	AL37	02/05/2024			Index Future	957.7300	957.7300	955.3090	955.3090	(0.253)	0.0000	0.0000	0
2023/08/11	AL37	01/08/2024			Index Future	979.5640	979.5640	977.0590	977.0590	(0.256)	0.0000	0.0000	0
2023/08/11	AL37	07/11/2024			Index Future	1,002.0980	1,002.0980	999.6440	999.6440	(0.245)	0.0000	0.0000	0
2023/08/11	AL7T	02/11/2023			Index Future	1,049.0080	1,049.0080	1,043.3080	1,043.3080	(0.543)	0.0000	0.0000	0
2023/08/11	AL7T	01/02/2024			Index Future	1,072.6890	1,072.6890	1,066.8280	1,066.8280	(0.546)	0.0000	0.0000	0
2023/08/11	AL7T	02/05/2024			Index Future	1,096.8900	1,096.8900	1,090.9070	1,090.9070	(0.545)	0.0000	0.0000	0
2023/08/11	AL7T	01/08/2024			Index Future	1,121.8970	1,121.8970	1,115.7440	1,115.7440	(0.548)	0.0000	0.0000	0
2023/08/11	AL7T	07/11/2024			Index Future	1,147.7060	1,147.7060	1,141.5350	1,141.5350	(0.538)	0.0000	0.0000	0
2023/08/11	ALBI	02/11/2023			Index Future	914.8130	914.8130	909.8210	909.8210	(0.546)	0.0000	0.0000	106
2023/08/11	ALBI	01/02/2024			Index Future	935.4640	935.4640	930.3320	930.3320	(0.549)	0.0000	0.0000	0
2023/08/11	ALBI	02/05/2024			Index Future	956.5690	956.5690	951.3290	951.3290	(0.548)	0.0000	0.0000	0
2023/08/11	ALBI	01/08/2024			Index Future	978.3760	978.3760	972.9890	972.9890	(0.551)	0.0000	0.0000	0
2023/08/11	ALBI	07/11/2024			Index Future	1,000.8840	1,000.8840	995.4800	995.4800	(0.540)	0.0000	0.0000	0
2023/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C007	31/01/2037			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
2023/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	C446	31/03/2046			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
2023/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/11	ES33	02/11/2023			Bond Future	12.4502	73.4020	12.5794	72.8251	1.038	0.0000	0.0000	0
2023/08/11	ES33	01/02/2024			Bond Future	12.5802	75.0766	12.7155	74.4844	1.075	0.0000	0.0000	0
2023/08/11	ES33	02/05/2024			Bond Future	12.7147	72.9870	12.8557	72.3819	1.109	0.0000	0.0000	0
2023/08/11	ES33	01/08/2024			Bond Future	12.8513	74.6652	12.9990	74.0441	1.150	0.0000	0.0000	0
2023/08/11	ES33	07/11/2024			Bond Future	13.0427	72.5882	13.1957	71.9611	1.173	0.0000	0.0000	0
2023/08/11	ES42	02/11/2023			Bond Future	12.9362	69.3891	13.0443	68.8344	0.836	0.0000	0.0000	0
2023/08/11	ES42	01/02/2024			Bond Future	13.0559	70.9723	13.1686	70.4029	0.863	0.0000	0.0000	0
2023/08/11	ES42	02/05/2024			Bond Future	13.1839	68.3262	13.3011	67.7446	0.888	0.0000	0.0000	0
2023/08/11	ES42	01/08/2024			Bond Future	13.3117	69.8964	13.4339	69.2994	0.918	0.0000	0.0000	0
2023/08/11	ES42	07/11/2024			Bond Future	13.4830	67.2423	13.6091	66.6395	0.935	0.0000	0.0000	0
2023/08/11	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/11/2023	885.82	Call	GOVI	159,750.0000	15.9750	110,660.0000	11.0660	(30.729)	0	0	0
2023/08/11	GOVI	02/11/2023			GOVI	901.7950	901.7950	896.8860	896.8860	(0.544)	0.0000	0.0000	823
2023/08/11	GOVI	02/11/2023	885.80	Call	GOVI	159,950.0000	15.9950	110,860.0000	11.0860	(30.691)	0	0	0
2023/08/11	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/11/2023	885.81	Call	GOVI	159,850.0000	15.9850	110,760.0000	11.0760	(30.710)	0	0	0
2023/08/11	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	01/02/2024	880.00	Call	GOVI	421,530.0000	42.1530	371,050.0000	37.1050	(11.975)	0	0	0
2023/08/11	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	01/02/2024			GOVI	922.1530	922.1530	917.1050	917.1050	(0.547)	0.0000	0.0000	0
2023/08/11	GOVI	01/02/2024	879.98	Call	GOVI	421,730.0000	42.1730	371,250.0000	37.1250	(11.970)	0	0	0
2023/08/11	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	01/02/2024	879.99	Call	GOVI	421,630.0000	42.1630	371,150.0000	37.1150	(11.973)	0	0	0
2023/08/11	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/05/2024	950.97	Put	GOVI	80,130.0000	8.0130	131,660.0000	13.1660	64.308	0	0	0
2023/08/11	GOVI	02/05/2024	950.98	Put	GOVI	80,230.0000	8.0230	131,760.0000	13.1760	64.228	0	0	0
2023/08/11	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/05/2024			GOVI	942.9570	942.9570	937.8040	937.8040	(0.546)	0.0000	0.0000	0
2023/08/11	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	02/05/2024	950.99	Put	GOVI	80,330.0000	8.0330	131,860.0000	13.1860	64.148	0	0	0
2023/08/11	GOVI	01/08/2024	943.39	Call	GOVI	210,650.0000	21.0650	157,660.0000	15.7660	(25.155)	0	0	0
2023/08/11	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	01/08/2024			GOVI	964.4550	964.4550	959.1560	959.1560	(0.549)	0.0000	0.0000	0
2023/08/11	GOVI	01/08/2024	943.37	Call	GOVI	210,850.0000	21.0850	157,860.0000	15.7860	(25.132)	0	0	0
2023/08/11	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	01/08/2024	943.38	Call	GOVI	210,750.0000	21.0750	157,760.0000	15.7760	(25.144)	0	0	0
2023/08/11	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	07/11/2024	948.78	Call	GOVI	378,620.0000	37.8620	325,470.0000	32.5470	(14.038)	0	0	0
2023/08/11	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	07/11/2024	948.79	Call	GOVI	378,520.0000	37.8520	325,370.0000	32.5370	(14.042)	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
2023/08/11	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GOVI	07/11/2024			GOVI	986.6420	986.6420	981.3270	981.3270	(0.539)	0.0000	0.0000	0
2023/08/11	GOVI	07/11/2024	948.80	Call	GOVI	378,420.0000	37.8420	325,270.0000	32.5270	(14.045)	0	0	0
2023/08/11	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/11	IGOV	02/11/2023			Index Future	336.4370	336.4370	337.1040	337.1040	0.198	0.0000	0.0000	515
2023/08/11	IGOV	01/02/2024			Index Future	344.1120	344.1120	344.7840	344.7840	0.195	0.0000	0.0000	0
2023/08/11	IGOV	02/05/2024			Index Future	351.9540	351.9540	352.6450	352.6450	0.196	0.0000	0.0000	0
2023/08/11	IGOV	01/08/2024			Index Future	360.0550	360.0550	360.7510	360.7510	0.193	0.0000	0.0000	0
2023/08/11	IGOV	07/11/2024			Index Future	368.4190	368.4190	369.1710	369.1710	0.204	0.0000	0.0000	0
2023/08/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/11	JBAF	16/08/2023			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2023/08/11	JBAF	20/09/2023			Jibar Tradeable Future	8.3800	91.6200	8.3900	91.6100	0.119	0.0000	0.0000	0
2023/08/11	JBAF	18/10/2023			Jibar Tradeable Future	8.4150	91.5850	8.4300	91.5700	0.178	0.0000	0.0000	0
2023/08/11	JBAF	15/11/2023			Jibar Tradeable Future	8.4200	91.5800	8.4200	91.5800	0.000	0.0000	0.0000	0
2023/08/11	JBAF	20/12/2023			Jibar Tradeable Future	8.4300	91.5700	8.4150	91.5850	(0.178)	0.0000	0.0000	0
2023/08/11	JBAF	17/01/2024			Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000	0
2023/08/11	JBAF	20/03/2024			Jibar Tradeable Future	8.3000	91.7000	8.3200	91.6800	0.241	0.0000	0.0000	0
2023/08/11	JBAF	19/06/2024			Jibar Tradeable Future	8.1000	91.9000	8.1200	91.8800	0.247	0.0000	0.0000	0
2023/08/11	JBAF	18/09/2024			Jibar Tradeable Future	7.9200	92.0800	8.0000	92.0000	1.010	0.0000	0.0000	0
2023/08/11	JBAF	18/12/2024			Jibar Tradeable Future	7.7750	92.2250	7.8500	92.1500	0.965	0.0000	0.0000	0
2023/08/11	JBAF	19/03/2025			Jibar Tradeable Future	7.6800	92.3200	7.7800	92.2200	1.302	0.0000	0.0000	0
2023/08/11	JBAF	18/06/2025			Jibar Tradeable Future	7.6200	92.3800	7.7150	92.2850	1.247	0.0000	0.0000	0
2023/08/11	R035	02/11/2023	11.12	Call	Bond Future	983.0200	0.9830	833.5900	0.8336	(15.201)	0	0	400
2023/08/11	R035	02/11/2023	11.41	Call	Bond Future	1,603.1500	1.6031	1,393.6700	1.3937	(13.067)	0	0	0
2023/08/11	R035	02/11/2023	11.41	Put	Bond Future	2,713.3800	2.7134	3,092.5500	3.0925	13.974	0	0	0
2023/08/11	R035	02/11/2023	12.85	Call	Bond Future	6,805.7900	6.8058	6,318.1300	6.3181	(7.165)	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
2023/08/11	R035	02/11/2023	12.85	Put	Bond Future	425.1000	0.4251	526.0900	0.5261	23.757	0	0	400
2023/08/11	R035	02/11/2023	13.59	Call	Bond Future	10,013.3900	10.0134	9,458.8900	9.4589	(5.538)	0	0	0
2023/08/11	R035	02/11/2023	13.59	Put	Bond Future	148.9600	0.1490	183.1100	0.1831	22.926	0	0	731
2023/08/11	R035	02/11/2023	11.42	Call	Bond Future	1,627.9800	1.6280	1,416.2700	1.4163	(13.004)	0	0	0
2023/08/11	R035	02/11/2023	11.42	Put	Bond Future	2,682.7000	2.6827	3,059.6400	3.0596	14.051	0	0	0
2023/08/11	R035	02/11/2023			Bond Future	11.6118	84.6428	11.7203	84.0542	0.935	0.0000	0.0000	168,416
2023/08/11	R035	02/11/2023	10.62	Call	Bond Future	345.1300	0.3451	269.3600	0.2694	(21.954)	0	0	400
2023/08/11	R035	02/11/2023	10.62	Put	Bond Future	6,008.2600	6.0083	6,521.1400	6.5211	8.536	0	0	0
2023/08/11	R035	02/11/2023	11.12	Put	Bond Future	3,725.8300	3.7258	4,165.0500	4.1650	11.789	0	0	0
2023/08/11	R035	02/11/2023	12.24	Call	Bond Future	4,300.0400	4.3000	3,908.6200	3.9086	(9.103)	0	0	731
2023/08/11	R035	02/11/2023	12.24	Put	Bond Future	972.3200	0.9723	1,169.5500	1.1695	20.284	0	0	0
2023/08/11	R035	02/11/2023	11.43	Call	Bond Future	1,652.8600	1.6529	1,438.9300	1.4389	(12.943)	0	0	0
2023/08/11	R035	02/11/2023	11.43	Put	Bond Future	2,652.1100	2.6521	3,026.8300	3.0268	14.129	0	0	0
2023/08/11	R035	02/11/2023	11.74	Call	Bond Future	2,532.2400	2.5322	2,248.1000	2.2481	(11.221)	0	0	731
2023/08/11	R035	02/11/2023	11.74	Put	Bond Future	1,837.2500	1.8372	2,141.7600	2.1418	16.574	0	0	0
2023/08/11	R035	01/02/2024	12.19	Call	Bond Future	4,506.4600	4.5065	4,196.2600	4.1963	(6.883)	0	0	0
2023/08/11	R035	01/02/2024	12.19	Put	Bond Future	1,988.7100	1.9887	2,282.9600	2.2830	14.796	0	0	0
2023/08/11	R035	01/02/2024	10.62	Call	Bond Future	828.8400	0.8288	702.4400	0.7024	(15.250)	0	0	400
2023/08/11	R035	01/02/2024	10.62	Put	Bond Future	6,961.0300	6.9610	7,439.0800	7.4391	6.868	0	0	0
2023/08/11	R035	01/02/2024	11.12	Put	Bond Future	4,809.5300	4.8095	5,257.6900	5.2577	9.318	0	0	0
2023/08/11	R035	01/02/2024	12.18	Put	Bond Future	2,005.8600	2.0059	2,301.7300	2.3017	14.750	0	0	0
2023/08/11	R035	01/02/2024			Bond Future	11.7094	86.5536	11.8229	85.9492	0.969	0.0000	0.0000	0
2023/08/11	R035	01/02/2024	12.20	Call	Bond Future	4,540.6900	4.5407	4,228.8600	4.2289	(6.867)	0	0	0
2023/08/11	R035	01/02/2024	12.20	Put	Bond Future	1,971.7100	1.9717	2,264.3300	2.2643	14.841	0	0	0
2023/08/11	R035	01/02/2024	13.46	Call	Bond Future	9,334.3900	9.3344	8,860.4300	8.8604	(5.078)	0	0	0
2023/08/11	R035	01/02/2024	13.46	Put	Bond Future	663.4900	0.6635	793.9800	0.7940	19.667	0	0	400
2023/08/11	R035	01/02/2024	11.12	Call	Bond Future	1,567.6400	1.5676	1,411.3500	1.4113	(9.970)	0	0	400
2023/08/11	R035	01/02/2024	12.18	Call	Bond Future	4,472.3200	4.4723	4,163.7400	4.1637	(6.900)	0	0	0
2023/08/11	R035	02/05/2024	11.19	Call	Bond Future	2,210.2800	2.2103	2,008.2900	2.0083	(9.139)	0	0	0
2023/08/11	R035	02/05/2024	11.19	Put	Bond Future	5,530.8300	5.5308	5,946.0600	5.9461	7.508	0	0	0
2023/08/11	R035	02/05/2024	11.20	Call	Bond Future	2,231.0400	2.2310	2,027.6500	2.0276	(9.116)	0	0	0
2023/08/11	R035	02/05/2024	11.20	Put	Bond Future	5,496.0200	5.4960	5,909.8500	5.9099	7.530	0	0	0
2023/08/11	R035	02/05/2024			Bond Future	11.8039	83.9918	11.9218	83.3746	0.999	0.0000	0.0000	0
2023/08/11	R035	02/05/2024	11.21	Call	Bond Future	2,251.9100	2.2519	2,047.1100	2.0471	(9.095)	0	0	0
2023/08/11	R035	02/05/2024	11.21	Put	Bond Future	5,461.3800	5.4614	5,873.8000	5.8738	7.552	0	0	0
2023/08/11	R035	01/08/2024	11.79	Put	Bond Future	4,256.7800	4.2568	4,758.7100	4.7587	11.791	0	0	0
2023/08/11	R035	01/08/2024	11.80	Call	Bond Future	3,721.3400	3.7213	3,588.5200	3.5885	(3.569)	0	0	0
2023/08/11	R035	01/08/2024	11.80	Put	Bond Future	4,231.1000	4.2311	4,732.0700	4.7321	11.840	0	0	0
2023/08/11	R035	01/08/2024	11.81	Call	Bond Future	3,747.5600	3.7476	3,614.1200	3.6141	(3.561)	0	0	0
2023/08/11	R035	01/08/2024			Bond Future	11.8982	85.9051	12.0215	85.2713	1.036	0.0000	0.0000	0
2023/08/11	R035	01/08/2024	11.79	Call	Bond Future	3,694.8600	3.6949	3,563.0000	3.5630	(3.569)	0	0	0
2023/08/11	R035	01/08/2024	11.81	Put	Bond Future	4,205.2000	4.2052	4,705.5500	4.7056	11.898	0	0	0
2023/08/11	R035	07/11/2024	12.17	Call	Bond Future	4,735.2000	4.7352	4,513.8900	4.5139	(4.674)	0	0	0
2023/08/11	R035	07/11/2024	12.17	Put	Bond Future	4,083.0100	4.0830	4,500.3400	4.5003	10.221	0	0	0
2023/08/11	R035	07/11/2024	12.18	Call	Bond Future	4,763.0200	4.7630	4,540.8800	4.5409	(4.664)	0	0	0
2023/08/11	R035	07/11/2024	12.18	Put	Bond Future	4,060.8700	4.0609	4,477.3700	4.4774	10.256	0	0	0
2023/08/11	R035	07/11/2024			Bond Future	12.0402	83.3557	12.1673	82.7171	1.055	0.0000	0.0000	0
2023/08/11	R035	07/11/2024	12.19	Call	Bond Future	4,791.2800	4.7913	4,567.9400	4.5679	(4.661)	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
2023/08/11	R035	07/11/2024	12.19	Put	Bond Future	4,039.2100	4.0392	4,454.5100	4.4545	10.282	0	0	0
2023/08/11	R053	02/11/2023	12.81	Call	Bond Future	6,286.4600	6.2865	5,757.3400	5.7573	(8.417)	0	0	0
2023/08/11	R053	02/11/2023	12.81	Put	Bond Future	1,333.8700	1.3339	1,629.6400	1.6296	22.174	0	0	0
2023/08/11	R053	02/11/2023	12.82	Call	Bond Future	6,339.5300	6.3395	5,807.6700	5.8077	(8.390)	0	0	0
2023/08/11	R053	02/11/2023	12.82	Put	Bond Future	1,317.3100	1.3173	1,610.3400	1.6103	22.245	0	0	0
2023/08/11	R053	02/11/2023			Bond Future	12.1334	97.1199	12.2416	96.2950	0.891	0.0000	0.0000	5,189
2023/08/11	R053	02/11/2023	12.83	Call	Bond Future	6,392.5600	6.3926	5,858.1200	5.8581	(8.360)	0	0	0
2023/08/11	R053	02/11/2023	12.83	Put	Bond Future	1,300.8000	1.3008	1,591.2500	1.5913	22.329	0	0	0
2023/08/11	R053	01/02/2024	12.92	Call	Bond Future	7,532.1900	7.5322	7,105.4500	7.1054	(5.666)	0	0	0
2023/08/11	R053	01/02/2024	12.93	Call	Bond Future	7,580.9100	7.5809	7,152.0700	7.1521	(5.657)	0	0	0
2023/08/11	R053	01/02/2024	12.94	Put	Bond Future	2,476.8300	2.4768	2,892.2200	2.8922	16.771	0	0	0
2023/08/11	R053	01/02/2024			Bond Future	12.2244	99.3125	12.3370	98.4662	0.921	0.0000	0.0000	0
2023/08/11	R053	01/02/2024	12.92	Put	Bond Future	2,516.5000	2.5165	2,936.1000	2.9361	16.674	0	0	0
2023/08/11	R053	01/02/2024	12.93	Put	Bond Future	2,496.7000	2.4967	2,914.2000	2.9142	16.722	0	0	0
2023/08/11	R053	01/02/2024	12.94	Call	Bond Future	7,629.4700	7.6295	7,198.5200	7.1985	(5.648)	0	0	0
2023/08/11	R053	02/05/2024	13.02	Put	Bond Future	3,409.3000	3.4093	3,963.6800	3.9637	16.261	0	0	0
2023/08/11	R053	02/05/2024	13.03	Put	Bond Future	3,387.5700	3.3876	3,940.2800	3.9403	16.316	0	0	0
2023/08/11	R053	02/05/2024	13.04	Call	Bond Future	8,475.6800	8.4757	8,162.3400	8.1623	(3.697)	0	0	0
2023/08/11	R053	02/05/2024			Bond Future	12.3198	95.6861	12.4365	94.8217	0.948	0.0000	0.0000	0
2023/08/11	R053	02/05/2024	13.02	Call	Bond Future	8,384.0600	8.3841	8,074.0400	8.0740	(3.698)	0	0	0
2023/08/11	R053	02/05/2024	13.03	Call	Bond Future	8,429.8500	8.4299	8,118.1600	8.1182	(3.697)	0	0	0
2023/08/11	R053	02/05/2024	13.04	Put	Bond Future	3,365.9800	3.3660	3,917.0400	3.9170	16.371	0	0	0
2023/08/11	R053	01/08/2024	13.13	Call	Bond Future	9,156.4900	9.1565	8,655.6400	8.6556	(5.470)	0	0	0
2023/08/11	R053	01/08/2024	13.13	Put	Bond Future	4,155.7200	4.1557	4,541.8400	4.5418	9.291	0	0	0
2023/08/11	R053	01/08/2024	13.14	Call	Bond Future	9,200.1100	9.2001	8,698.1500	8.6982	(5.456)	0	0	0
2023/08/11	R053	01/08/2024	13.14	Put	Bond Future	4,132.8800	4.1329	4,517.8900	4.5179	9.316	0	0	0
2023/08/11	R053	01/08/2024			Bond Future	12.4153	97.8649	12.5369	96.9779	0.979	0.0000	0.0000	0
2023/08/11	R053	01/08/2024	13.15	Call	Bond Future	9,244.1200	9.2441	8,741.0500	8.7411	(5.442)	0	0	0
2023/08/11	R053	01/08/2024	13.15	Put	Bond Future	4,110.5300	4.1105	4,494.4300	4.4944	9.339	0	0	0
2023/08/11	R053	07/11/2024	12.79	Call	Bond Future	7,497.1900	7.4972	7,233.2500	7.2333	(3.521)	0	0	0
2023/08/11	R053	07/11/2024	12.80	Call	Bond Future	7,537.4500	7.5375	7,272.2800	7.2723	(3.518)	0	0	0
2023/08/11	R053	07/11/2024	12.81	Put	Bond Future	5,709.5600	5.7096	6,339.7000	6.3397	11.037	0	0	0
2023/08/11	R053	07/11/2024			Bond Future	12.5463	94.2308	12.6716	93.3347	0.999	0.0000	0.0000	0
2023/08/11	R053	07/11/2024	12.79	Put	Bond Future	5,768.6000	5.7686	6,400.8000	6.4008	10.959	0	0	0
2023/08/11	R053	07/11/2024	12.80	Put	Bond Future	5,739.2100	5.7392	6,370.1800	6.3702	10.994	0	0	0
2023/08/11	R053	07/11/2024	12.81	Call	Bond Future	7,577.3600	7.5774	7,311.3600	7.3114	(3.510)	0	0	0
2023/08/11	R186	02/11/2023	9.15	Call	Bond Future	1,494.7800	1.4948	1,346.8400	1.3468	(9.897)	0	0	1,715
2023/08/11	R186	02/11/2023	9.40	Call	Bond Future	1,994.8900	1.9949	1,835.7000	1.8357	(7.980)	0	0	0
2023/08/11	R186	02/11/2023	9.40	Put	Bond Future	311.8000	0.3118	367.4900	0.3675	17.861	0	0	0
2023/08/11	R186	02/11/2023			Bond Future	8.7834	108.5649	8.8614	108.3500	0.888	0.0000	0.0000	132,391
2023/08/11	R186	02/11/2023	9.15	Put	Bond Future	489.9300	0.4899	556.8700	0.5569	13.663	0	0	0
2023/08/11	R186	02/11/2023	9.38	Call	Bond Future	1,952.6400	1.9526	1,794.3700	1.7944	(8.105)	0	0	0
2023/08/11	R186	02/11/2023	9.38	Put	Bond Future	323.6000	0.3236	380.2100	0.3802	17.494	0	0	0
2023/08/11	R186	02/11/2023	9.39	Call	Bond Future	1,973.6400	1.9736	1,815.0700	1.8151	(8.034)	0	0	0
2023/08/11	R186	02/11/2023	9.39	Put	Bond Future	317.5700	0.3176	373.8800	0.3739	17.732	0	0	0
2023/08/11	R186	02/11/2023	10.42	Call	Bond Future	4,434.7300	4.4347	4,234.6900	4.2347	(4.511)	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
2023/08/11	R186	02/11/2023	10.42	Put	Bond Future	41.6500	0.0417	56.4900	0.0565	35.630	0	0	1,715
2023/08/11	R186	01/02/2024	9.51	Call	Bond Future	2,473.8800	2.4739	2,333.3500	2.3334	(5.681)	0	0	0
2023/08/11	R186	01/02/2024	9.52	Put	Bond Future	526.4800	0.5265	608.4300	0.6084	15.566	0	0	0
2023/08/11	R186	01/02/2024	9.50	Call	Bond Future	2,454.3600	2.4544	2,314.7000	2.3147	(5.690)	0	0	0
2023/08/11	R186	01/02/2024			Bond Future	8.7433	105.7046	8.8303	105.4817	0.996	0.0000	0.0000	0
2023/08/11	R186	01/02/2024	9.51	Put	Bond Future	532.1800	0.5322	614.5000	0.6145	15.468	0	0	0
2023/08/11	R186	01/02/2024	9.52	Call	Bond Future	2,493.2000	2.4932	2,352.3000	2.3523	(5.651)	0	0	0
2023/08/11	R186	01/02/2024	9.50	Put	Bond Future	537.6900	0.5377	620.8800	0.6209	15.472	0	0	0
2023/08/11	R186	02/05/2024	10.40	Call	Bond Future	4,283.2800	4.2833	4,109.3100	4.1093	(4.062)	0	0	0
2023/08/11	R186	02/05/2024	10.40	Put	Bond Future	353.7800	0.3538	406.6200	0.4066	14.936	0	0	2,030
2023/08/11	R186	02/05/2024	8.01	Call	Bond Future	617.7900	0.6178	528.6800	0.5287	(14.424)	0	0	0
2023/08/11	R186	02/05/2024	8.01	Put	Bond Future	2,256.5800	2.2566	2,394.2800	2.3943	6.102	0	0	0
2023/08/11	R186	02/05/2024	9.73	Put	Bond Future	584.3100	0.5843	675.8100	0.6758	15.659	0	0	0
2023/08/11	R186	02/05/2024			Bond Future	8.6965	108.0883	8.7926	107.8615	1.105	0.0000	0.0000	0
2023/08/11	R186	02/05/2024	8.00	Call	Bond Future	610.9400	0.6109	521.2600	0.5213	(14.679)	0	0	0
2023/08/11	R186	02/05/2024	8.00	Put	Bond Future	2,273.8500	2.2738	2,410.9800	2.4110	6.031	0	0	0
2023/08/11	R186	02/05/2024	9.73	Call	Bond Future	2,991.2100	2.9912	2,855.9000	2.8559	(4.524)	0	0	2,030
2023/08/11	R186	02/05/2024	7.99	Call	Bond Future	603.8300	0.6038	513.9200	0.5139	(14.890)	0	0	0
2023/08/11	R186	02/05/2024	7.99	Put	Bond Future	2,290.8600	2.2909	2,427.7600	2.4278	5.976	0	0	0
2023/08/11	R186	01/08/2024	8.70	Put	Bond Future	1,307.5300	1.3075	1,451.6700	1.4517	11.024	0	0	0
2023/08/11	R186	01/08/2024	8.68	Call	Bond Future	1,436.0400	1.4360	1,345.4000	1.3454	(6.312)	0	0	0
2023/08/11	R186	01/08/2024	8.69	Call	Bond Future	1,448.6400	1.4486	1,357.8400	1.3578	(6.268)	0	0	0
2023/08/11	R186	01/08/2024			Bond Future	8.6290	105.2397	8.7379	105.0046	1.262	0.0000	0.0000	0
2023/08/11	R186	01/08/2024	8.70	Call	Bond Future	1,460.8900	1.4609	1,369.9100	1.3699	(6.228)	0	0	0
2023/08/11	R186	01/08/2024	8.68	Put	Bond Future	1,325.8400	1.3258	1,470.3200	1.4703	10.897	0	0	0
2023/08/11	R186	01/08/2024	8.69	Put	Bond Future	1,316.8600	1.3169	1,461.1800	1.4612	10.959	0	0	0
2023/08/11	R186	07/11/2024	9.15	Call	Bond Future	2,018.3300	2.0183	1,909.1200	1.9091	(5.411)	0	0	0
2023/08/11	R186	07/11/2024	9.14	Put	Bond Future	1,022.3100	1.0223	1,141.7900	1.1418	11.687	0	0	0
2023/08/11	R186	07/11/2024			Bond Future	8.6289	107.6476	8.7470	107.4194	1.369	0.0000	0.0000	0
2023/08/11	R186	07/11/2024	9.15	Put	Bond Future	1,016.5100	1.0165	1,135.5300	1.1355	11.709	0	0	0
2023/08/11	R186	07/11/2024	9.13	Call	Bond Future	1,991.2900	1.9913	1,883.4800	1.8835	(5.414)	0	0	0
2023/08/11	R186	07/11/2024	9.13	Put	Bond Future	1,027.6800	1.0277	1,148.1000	1.1481	11.718	0	0	0
2023/08/11	R186	07/11/2024	9.14	Call	Bond Future	2,005.0300	2.0050	1,896.2800	1.8963	(5.424)	0	0	0
2023/08/11	R197	02/11/2023			Bond Future	341.8411	341.8411	341.8010	341.8010	(0.012)	0.0000	0.0000	0
2023/08/11	R202	02/11/2023			Bond Future	258.0288	258.0288	258.5443	258.5443	0.200	0.0000	0.0000	4,746
2023/08/11	R202	01/02/2024			Bond Future	258.9649	258.9649	259.4846	259.4846	0.201	0.0000	0.0000	460
2023/08/11	R202	02/05/2024			Bond Future	264.8655	264.8655	265.3995	265.3995	0.202	0.0000	0.0000	0
2023/08/11	R202	01/08/2024			Bond Future	265.8863	265.8863	266.4250	266.4250	0.203	0.0000	0.0000	0
2023/08/11	R202	07/11/2024			Bond Future	272.0511	272.0511	272.6323	272.6323	0.214	0.0000	0.0000	0
2023/08/11	R209	02/11/2023	11.33	Call	Bond Future	1,110.0300	1.1100	912.9600	0.9130	(17.754)	0	0	0
2023/08/11	R209	02/11/2023	11.33	Put	Bond Future	2,727.6400	2.7276	3,145.0300	3.1450	15.302	0	0	0
2023/08/11	R209	02/11/2023	11.34	Call	Bond Future	1,128.9600	1.1290	929.6200	0.9296	(17.657)	0	0	0
2023/08/11	R209	02/11/2023	11.34	Put	Bond Future	2,696.9000	2.6969	3,112.0200	3.1120	15.392	0	0	0
2023/08/11	R209	02/11/2023			Bond Future	11.6611	65.6178	11.7898	65.0033	1.104	0.0000	0.0000	26,959
2023/08/11	R209	02/11/2023	11.35	Call	Bond Future	1,147.9500	1.1480	946.5900	0.9466	(17.541)	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
2023/08/11	R209	02/11/2023	11.35	Put	Bond Future	2,666.2700	2.6663	3,079.3700	3.0794	15.494	0	0	0
2023/08/11	R209	01/02/2024	12.13	Put	Bond Future	1,899.2900	1.8993	2,209.2300	2.2092	16.319	0	0	0
2023/08/11	R209	01/02/2024	12.14	Call	Bond Future	3,724.8700	3.7249	3,402.8200	3.4028	(8.646)	0	0	0
2023/08/11	R209	01/02/2024	12.14	Put	Bond Future	1,883.0600	1.8831	2,191.2900	2.1913	16.369	0	0	0
2023/08/11	R209	01/02/2024			Bond Future	11.7438	67.0992	11.8776	66.4689	1.139	0.0000	0.0000	1,690
2023/08/11	R209	01/02/2024	12.12	Call	Bond Future	3,666.2400	3.6662	3,347.6200	3.3476	(8.691)	0	0	0
2023/08/11	R209	01/02/2024	12.12	Put	Bond Future	1,915.6500	1.9156	2,227.3100	2.2273	16.269	0	0	0
2023/08/11	R209	01/02/2024	12.13	Call	Bond Future	3,695.5200	3.6955	3,375.1800	3.3752	(8.668)	0	0	0
2023/08/11	R209	02/05/2024	11.17	Call	Bond Future	1,866.1100	1.8661	1,657.1200	1.6571	(11.199)	0	0	0
2023/08/11	R209	02/05/2024	11.17	Put	Bond Future	5,063.5600	5.0636	5,498.4200	5.4984	8.588	0	0	0
2023/08/11	R209	02/05/2024	11.18	Call	Bond Future	1,884.2500	1.8843	1,673.5800	1.6736	(11.181)	0	0	0
2023/08/11	R209	02/05/2024	11.18	Put	Bond Future	5,031.7400	5.0317	5,464.9200	5.4649	8.609	0	0	0
2023/08/11	R209	02/05/2024			Bond Future	11.8311	65.4588	11.9697	64.8149	1.171	0.0000	0.0000	0
2023/08/11	R209	02/05/2024	11.19	Call	Bond Future	1,902.2800	1.9023	1,690.1300	1.6901	(11.152)	0	0	0
2023/08/11	R209	02/05/2024	11.19	Put	Bond Future	4,999.8700	4.9999	5,431.5700	5.4316	8.634	0	0	0
2023/08/11	R209	01/08/2024	11.79	Put	Bond Future	3,827.1300	3.8271	4,396.1800	4.3962	14.869	0	0	0
2023/08/11	R209	01/08/2024	11.80	Call	Bond Future	3,251.7500	3.2518	3,159.2200	3.1592	(2.846)	0	0	0
2023/08/11	R209	01/08/2024	11.80	Put	Bond Future	3,803.7200	3.8037	4,371.6800	4.3717	14.932	0	0	0
2023/08/11	R209	01/08/2024			Bond Future	11.9189	66.9497	12.0630	66.2892	1.209	0.0000	0.0000	0
2023/08/11	R209	01/08/2024	11.78	Call	Bond Future	3,205.2000	3.2052	3,114.8300	3.1148	(2.819)	0	0	0
2023/08/11	R209	01/08/2024	11.78	Put	Bond Future	3,850.6700	3.8507	4,420.7900	4.4208	14.806	0	0	0
2023/08/11	R209	01/08/2024	11.79	Call	Bond Future	3,228.4300	3.2284	3,136.9900	3.1370	(2.832)	0	0	0
2023/08/11	R209	07/11/2024	12.21	Call	Bond Future	4,305.0600	4.3051	4,092.7600	4.0928	(4.931)	0	0	0
2023/08/11	R209	07/11/2024	12.21	Put	Bond Future	3,556.0900	3.5561	4,011.8400	4.0118	12.816	0	0	0
2023/08/11	R209	07/11/2024	12.22	Call	Bond Future	4,330.3000	4.3303	4,116.7200	4.1167	(4.932)	0	0	0
2023/08/11	R209	07/11/2024	12.22	Put	Bond Future	3,536.7000	3.5367	3,991.1700	3.9912	12.850	0	0	0
2023/08/11	R209	07/11/2024			Bond Future	12.0436	65.3256	12.1919	64.6576	1.232	0.0000	0.0000	0
2023/08/11	R209	07/11/2024	12.23	Call	Bond Future	4,355.5900	4.3556	4,141.0200	4.1410	(4.926)	0	0	0
2023/08/11	R209	07/11/2024	12.23	Put	Bond Future	3,517.4100	3.5174	3,970.8900	3.9709	12.892	0	0	0
2023/08/11	R210	02/11/2023			Bond Future	226.7814	226.7814	227.2434	227.2434	0.204	0.0000	0.0000	70
2023/08/11	R210	01/02/2024			Bond Future	231.9553	231.9553	232.4209	232.4209	0.201	0.0000	0.0000	300
2023/08/11	R210	02/05/2024			Bond Future	233.9990	233.9990	234.4774	234.4774	0.204	0.0000	0.0000	0
2023/08/11	R210	01/08/2024			Bond Future	239.3831	239.3831	239.8655	239.8655	0.202	0.0000	0.0000	0
2023/08/11	R210	07/11/2024			Bond Future	241.6171	241.6171	242.1373	242.1373	0.215	0.0000	0.0000	0
2023/08/11	R213	02/11/2023	10.94	Call	Bond Future	2,411.8800	2.4119	2,196.7200	2.1967	(8.921)	0	0	731
2023/08/11	R213	02/11/2023	10.94	Put	Bond Future	1,067.2300	1.0672	1,218.7500	1.2188	14.198	0	0	0
2023/08/11	R213	02/11/2023	11.13	Call	Bond Future	2,970.9500	2.9710	2,735.9300	2.7359	(7.911)	0	0	0
2023/08/11	R213	02/11/2023	11.13	Put	Bond Future	812.1800	0.8122	943.8400	0.9438	16.211	0	0	0
2023/08/11	R213	02/11/2023			Bond Future	10.6314	83.1517	10.7149	82.7850	0.786	0.0000	0.0000	33,183
2023/08/11	R213	02/11/2023	11.11	Call	Bond Future	2,909.9100	2.9099	2,676.9100	2.6769	(8.007)	0	0	0
2023/08/11	R213	02/11/2023	11.11	Put	Bond Future	836.3500	0.8364	970.0300	0.9700	15.984	0	0	0
2023/08/11	R213	02/11/2023	11.12	Call	Bond Future	2,940.3700	2.9404	2,706.2800	2.7063	(7.961)	0	0	0
2023/08/11	R213	02/11/2023	11.12	Put	Bond Future	824.1900	0.8242	956.7800	0.9568	16.087	0	0	0
2023/08/11	R213	02/11/2023	11.44	Call	Bond Future	3,976.3000	3.9763	3,710.4400	3.7104	(6.686)	0	0	731
2023/08/11	R213	02/11/2023	11.44	Put	Bond Future	511.4200	0.5114	612.2400	0.6122	19.714	0	0	0
2023/08/11	R213	02/11/2023	12.70	Call	Bond Future	8,571.6700	8.5717	8,228.5800	8.2286	(4.003)	0	0	0

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2023/08/11	R213	02/11/2023	12.70	Put	Bond Future	69.0600	0.0691	92.6500	0.0927	34.159	0	0	731
2023/08/11	R213	01/02/2024	11.70	Call	Bond Future	5,122.9400	5.1229	4,856.5800	4.8566	(5.199)	0	0	0
2023/08/11	R213	01/02/2024	11.70	Put	Bond Future	985.7300	0.9857	1,096.7900	1.0968	11.267	0	0	0
2023/08/11	R213	01/02/2024	11.71	Call	Bond Future	5,154.1900	5.1542	4,887.2400	4.8872	(5.179)	0	0	0
2023/08/11	R213	01/02/2024	11.71	Put	Bond Future	976.7500	0.9767	1,087.2200	1.0872	11.310	0	0	0
2023/08/11	R213	01/02/2024			Bond Future	10.7049	85.0288	10.7931	84.6514	0.823	0.0000	0.0000	0
2023/08/11	R213	01/02/2024	11.72	Call	Bond Future	5,185.6700	5.1857	4,917.7600	4.9178	(5.166)	0	0	0
2023/08/11	R213	01/02/2024	11.72	Put	Bond Future	968.0300	0.9680	1,077.5400	1.0775	11.313	0	0	0
2023/08/11	R213	02/05/2024	10.30	Call	Bond Future	1,878.3300	1.8783	1,763.6800	1.7637	(6.104)	0	0	0
2023/08/11	R213	02/05/2024	10.30	Put	Bond Future	3,899.5200	3.8995	4,169.9600	4.1700	6.935	0	0	0
2023/08/11	R213	02/05/2024			Bond Future	10.7751	83.3864	10.8673	83.0013	0.855	0.0000	0.0000	0
2023/08/11	R213	02/05/2024	10.28	Call	Bond Future	1,844.3600	1.8444	1,730.3600	1.7304	(6.181)	0	0	0
2023/08/11	R213	02/05/2024	10.28	Put	Bond Future	3,951.9900	3.9520	4,223.0800	4.2231	6.860	0	0	0
2023/08/11	R213	02/05/2024	10.29	Call	Bond Future	1,861.2900	1.8613	1,746.9700	1.7470	(6.142)	0	0	0
2023/08/11	R213	02/05/2024	10.29	Put	Bond Future	3,925.6900	3.9257	4,196.4600	4.1965	6.897	0	0	0
2023/08/11	R213	01/08/2024	10.86	Call	Bond Future	3,068.0400	3.0680	2,967.6700	2.9677	(3.271)	0	0	0
2023/08/11	R213	01/08/2024	10.86	Put	Bond Future	3,001.5300	3.0015	3,297.5100	3.2975	9.861	0	0	0
2023/08/11	R213	01/08/2024	10.87	Call	Bond Future	3,089.9000	3.0899	2,989.3400	2.9893	(3.254)	0	0	0
2023/08/11	R213	01/08/2024	10.87	Put	Bond Future	2,982.6200	2.9826	3,278.4100	3.2784	9.917	0	0	0
2023/08/11	R213	01/08/2024			Bond Future	10.8437	85.2861	10.9411	84.8898	0.898	0.0000	0.0000	0
2023/08/11	R213	01/08/2024	10.88	Call	Bond Future	3,112.1700	3.1122	3,011.0800	3.0111	(3.248)	0	0	0
2023/08/11	R213	01/08/2024	10.88	Put	Bond Future	2,964.1500	2.9642	3,259.4100	3.2594	9.961	0	0	0
2023/08/11	R213	07/11/2024	11.23	Call	Bond Future	3,984.6900	3.9847	3,788.7400	3.7887	(4.918)	0	0	0
2023/08/11	R213	07/11/2024	11.23	Put	Bond Future	2,955.4000	2.9554	3,155.2800	3.1553	6.763	0	0	0
2023/08/11	R213	07/11/2024			Bond Future	10.9676	83.6786	11.0680	83.2828	0.916	0.0000	0.0000	0
2023/08/11	R213	07/11/2024	11.21	Call	Bond Future	3,938.2900	3.9383	3,743.7700	3.7438	(4.939)	0	0	0
2023/08/11	R213	07/11/2024	11.21	Put	Bond Future	2,986.8900	2.9869	3,188.2000	3.1882	6.740	0	0	0
2023/08/11	R213	07/11/2024	11.22	Call	Bond Future	3,961.2800	3.9613	3,766.0400	3.7660	(4.929)	0	0	0
2023/08/11	R213	07/11/2024	11.22	Put	Bond Future	2,970.9200	2.9709	3,171.5100	3.1715	6.752	0	0	0
2023/08/11	R214	02/11/2023	11.45	Put	Bond Future	3,781.9700	3.7820	4,196.0900	4.1961	10.950	0	0	0
2023/08/11	R214	02/11/2023	11.46	Call	Bond Future	721.4300	0.7214	611.3000	0.6113	(15.266)	0	0	0
2023/08/11	R214	02/11/2023	11.46	Put	Bond Future	3,743.4300	3.7434	4,155.8700	4.1559	11.018	0	0	0
2023/08/11	R214	02/11/2023			Bond Future	12.0565	61.1839	12.1645	60.6614	0.895	0.0000	0.0000	20,216
2023/08/11	R214	02/11/2023	11.45	Call	Bond Future	707.3200	0.7073	598.8700	0.5989	(15.333)	0	0	0
2023/08/11	R214	02/11/2023	11.47	Call	Bond Future	735.8200	0.7358	623.9100	0.6239	(15.209)	0	0	0
2023/08/11	R214	02/11/2023	11.47	Put	Bond Future	3,705.2300	3.7052	4,115.8900	4.1159	11.083	0	0	0
2023/08/11	R214	01/02/2024	12.16	Call	Bond Future	2,714.1200	2.7141	2,517.4000	2.5174	(7.248)	0	0	0
2023/08/11	R214	01/02/2024	12.16	Put	Bond Future	2,659.5400	2.6595	2,998.9600	2.9990	12.762	0	0	0
2023/08/11	R214	01/02/2024			Bond Future	12.1487	62.5651	12.2608	62.0290	0.923	0.0000	0.0000	0
2023/08/11	R214	01/02/2024	12.14	Call	Bond Future	2,663.1700	2.6632	2,468.8400	2.4688	(7.297)	0	0	0
2023/08/11	R214	01/02/2024	12.14	Put	Bond Future	2,704.9000	2.7049	3,046.7100	3.0467	12.637	0	0	0
2023/08/11	R214	01/02/2024	12.15	Call	Bond Future	2,688.5900	2.6886	2,493.0700	2.4931	(7.272)	0	0	0
2023/08/11	R214	01/02/2024	12.15	Put	Bond Future	2,682.1400	2.6821	3,022.7600	3.0228	12.700	0	0	0
2023/08/11	R214	02/05/2024	11.46	Call	Bond Future	1,714.6100	1.7146	1,564.8800	1.5649	(8.733)	0	0	0
2023/08/11	R214	02/05/2024	11.46	Put	Bond Future	5,600.7800	5.6008	5,998.6400	5.9986	7.104	0	0	0
2023/08/11	R214	02/05/2024	11.47	Call	Bond Future	1,730.0000	1.7300	1,580.9900	1.5810	(8.613)	0	0	0
2023/08/11	R214	02/05/2024	11.47	Put	Bond Future	5,563.7300	5.5637	5,962.3100	5.9623	7.164	0	0	0

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2023/08/11	R214	02/05/2024			Bond Future	12.2372	60.6702	12.3531	60.1226	0.947	0.0000	0.0000	0
2023/08/11	R214	02/05/2024	11.48	Call	Bond Future	1,745.6800	1.7457	1,597.2000	1.5972	(8.506)	0	0	0
2023/08/11	R214	02/05/2024	11.48	Put	Bond Future	5,527.0300	5.5270	5,926.1400	5.9261	7.221	0	0	0
2023/08/11	R214	01/08/2024	12.18	Call	Bond Future	3,393.9600	3.3940	3,240.6500	3.2406	(4.517)	0	0	0
2023/08/11	R214	01/08/2024	12.18	Put	Bond Future	4,083.6000	4.0836	4,492.1600	4.4922	10.005	0	0	0
2023/08/11	R214	01/08/2024			Bond Future	12.3252	62.0522	12.4455	61.4904	0.976	0.0000	0.0000	0
2023/08/11	R214	01/08/2024	12.16	Call	Bond Future	3,346.9600	3.3470	3,195.1900	3.1952	(4.535)	0	0	0
2023/08/11	R214	01/08/2024	12.16	Put	Bond Future	4,132.5400	4.1325	4,542.6400	4.5426	9.924	0	0	0
2023/08/11	R214	01/08/2024	12.17	Call	Bond Future	3,370.4300	3.3704	3,217.7600	3.2178	(4.530)	0	0	0
2023/08/11	R214	01/08/2024	12.17	Put	Bond Future	4,108.0100	4.1080	4,517.2100	4.5172	9.961	0	0	0
2023/08/11	R214	07/11/2024	12.60	Call	Bond Future	4,391.3400	4.3913	4,195.8600	4.1959	(4.451)	0	0	0
2023/08/11	R214	07/11/2024	12.60	Put	Bond Future	3,708.2500	3.7082	4,080.5600	4.0806	10.040	0	0	0
2023/08/11	R214	07/11/2024	12.61	Call	Bond Future	4,416.7200	4.4167	4,220.4200	4.2204	(4.444)	0	0	0
2023/08/11	R214	07/11/2024	12.61	Put	Bond Future	3,688.1600	3.6882	4,059.6500	4.0596	10.073	0	0	0
2023/08/11	R214	07/11/2024			Bond Future	12.4512	60.1652	12.5747	59.5974	0.992	0.0000	0.0000	0
2023/08/11	R214	07/11/2024	12.62	Call	Bond Future	4,442.1500	4.4421	4,245.0400	4.2450	(4.437)	0	0	0
2023/08/11	R214	07/11/2024	12.62	Put	Bond Future	3,668.1600	3.6682	4,038.8400	4.0388	10.105	0	0	0
2023/08/11	R248	02/11/2023	11.47	Call	Bond Future	715.2300	0.7152	604.0500	0.6041	(15.545)	0	0	0
2023/08/11	R248	02/11/2023	11.48	Call	Bond Future	729.1500	0.7292	617.3100	0.6173	(15.338)	0	0	0
2023/08/11	R248	02/11/2023	11.49	Put	Bond Future	5,019.3500	5.0194	5,543.6200	5.5436	10.445	0	0	0
2023/08/11	R248	02/11/2023	12.50	Call	Bond Future	3,461.6300	3.4616	3,126.9700	3.1270	(9.668)	0	0	207
2023/08/11	R248	02/11/2023	13.60	Call	Bond Future	8,051.6500	8.0516	7,521.1400	7.5211	(6.589)	0	0	0
2023/08/11	R248	02/11/2023	13.60	Put	Bond Future	386.1800	0.3862	492.2300	0.4922	27.461	0	0	207
2023/08/11	R248	02/11/2023			Bond Future	12.1754	75.0690	12.2835	74.4324	0.888	0.0000	0.0000	232,288
2023/08/11	R248	02/11/2023	11.47	Put	Bond Future	5,122.7100	5.1227	5,648.0900	5.6481	10.256	0	0	0
2023/08/11	R248	02/11/2023	11.48	Put	Bond Future	5,070.9400	5.0709	5,595.6600	5.5957	10.348	0	0	0
2023/08/11	R248	02/11/2023	11.49	Call	Bond Future	743.1600	0.7432	630.8700	0.6309	(15.110)	0	0	0
2023/08/11	R248	02/11/2023	11.80	Call	Bond Future	1,333.4900	1.3335	1,156.5000	1.1565	(13.273)	0	0	207
2023/08/11	R248	02/11/2023	11.80	Put	Bond Future	3,623.1000	3.6231	4,082.6700	4.0827	12.684	0	0	0
2023/08/11	R248	02/11/2023	12.50	Put	Bond Future	1,578.8900	1.5789	1,880.7900	1.8808	19.121	0	0	0
2023/08/11	R248	01/02/2024	12.30	Put	Bond Future	3,293.4200	3.2934	3,721.8100	3.7218	13.007	0	0	0
2023/08/11	R248	01/02/2024	11.50	Call	Bond Future	1,418.7900	1.4188	1,302.9600	1.3030	(8.164)	0	0	1,000
2023/08/11	R248	01/02/2024	11.50	Put	Bond Future	6,194.8400	6.1948	6,732.1200	6.7321	8.673	0	0	0
2023/08/11	R248	01/02/2024	12.14	Call	Bond Future	2,969.3400	2.9693	2,768.6300	2.7686	(6.759)	0	0	0
2023/08/11	R248	01/02/2024	12.14	Put	Bond Future	3,749.2700	3.7493	4,201.6700	4.2017	12.066	0	0	0
2023/08/11	R248	01/02/2024	12.15	Call	Bond Future	2,998.6900	2.9987	2,796.6000	2.7966	(6.739)	0	0	0
2023/08/11	R248	01/02/2024	12.15	Put	Bond Future	3,719.0500	3.7190	4,170.0700	4.1701	12.127	0	0	0
2023/08/11	R248	01/02/2024			Bond Future	12.2721	76.7636	12.3846	76.1105	0.917	0.0000	0.0000	0
2023/08/11	R248	01/02/2024	12.16	Call	Bond Future	3,028.1700	3.0282	2,824.6900	2.8247	(6.720)	0	0	0
2023/08/11	R248	01/02/2024	12.16	Put	Bond Future	3,689.0400	3.6890	4,138.6700	4.1387	12.188	0	0	0
2023/08/11	R248	01/02/2024	12.30	Call	Bond Future	3,456.5600	3.4566	3,231.8400	3.2318	(6.501)	0	0	1,000
2023/08/11	R248	01/02/2024	13.37	Call	Bond Future	7,344.5200	7.3445	6,949.5600	6.9496	(5.378)	0	0	0
2023/08/11	R248	01/02/2024	13.37	Put	Bond Future	1,388.9900	1.3890	1,647.1400	1.6471	18.585	0	0	1,000
2023/08/11	R248	02/05/2024	11.46	Call	Bond Future	1,916.8400	1.9168	1,759.1800	1.7592	(8.225)	0	0	0
2023/08/11	R248	02/05/2024	11.47	Call	Bond Future	1,934.7600	1.9348	1,777.7700	1.7778	(8.114)	0	0	0
2023/08/11	R248	02/05/2024	11.48	Put	Bond Future	7,397.1800	7.3972	7,908.1500	7.9082	6.908	0	0	0
2023/08/11	R248	02/05/2024			Bond Future	12.3650	74.0445	12.4815	73.3775	0.942	0.0000	0.0000	0

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2023/08/11	R248	02/05/2024	11.46	Put	Bond Future	7,492.6800	7.4927	8,002.0700	8.0021	6.799	0	0	0
2023/08/11	R248	02/05/2024	11.47	Put	Bond Future	7,444.9400	7.4449	7,955.0000	7.9550	6.851	0	0	0
2023/08/11	R248	02/05/2024	11.48	Call	Bond Future	1,952.5600	1.9526	1,796.4800	1.7965	(7.994)	0	0	0
2023/08/11	R248	01/08/2024	12.30	Call	Bond Future	4,211.7200	4.2117	3,971.1900	3.9712	(5.711)	0	0	0
2023/08/11	R248	01/08/2024	12.30	Put	Bond Future	5,119.3700	5.1194	5,563.3800	5.5634	8.673	0	0	0
2023/08/11	R248	01/08/2024	12.31	Call	Bond Future	4,240.2800	4.2403	3,998.9800	3.9990	(5.691)	0	0	0
2023/08/11	R248	01/08/2024	12.31	Put	Bond Future	5,089.7500	5.0898	5,532.9900	5.5330	8.708	0	0	0
2023/08/11	R248	01/08/2024			Bond Future	12.4576	75.7311	12.5788	75.0466	0.973	0.0000	0.0000	13,000
2023/08/11	R248	01/08/2024	12.32	Call	Bond Future	4,268.9300	4.2689	4,026.5600	4.0266	(5.678)	0	0	0
2023/08/11	R248	01/08/2024	12.32	Put	Bond Future	5,060.3000	5.0603	5,502.4700	5.5025	8.738	0	0	0
2023/08/11	R248	07/11/2024	12.80	Call	Bond Future	5,621.4600	5.6215	5,444.8600	5.4449	(3.142)	0	0	0
2023/08/11	R248	07/11/2024	12.80	Put	Bond Future	4,458.6900	4.4587	4,973.7400	4.9737	11.552	0	0	0
2023/08/11	R248	07/11/2024			Bond Future	12.5890	73.0114	12.7138	72.3197	0.991	0.0000	0.0000	0
2023/08/11	R248	07/11/2024	12.78	Call	Bond Future	5,559.6600	5.5597	5,384.7100	5.3847	(3.147)	0	0	0
2023/08/11	R248	07/11/2024	12.78	Put	Bond Future	4,505.6700	4.5057	5,022.3700	5.0224	11.468	0	0	0
2023/08/11	R248	07/11/2024	12.79	Call	Bond Future	5,590.3800	5.5904	5,414.7600	5.4148	(3.141)	0	0	0
2023/08/11	R248	07/11/2024	12.79	Put	Bond Future	4,481.9600	4.4820	4,997.9900	4.9980	11.513	0	0	0

Total

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