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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2023 TO 14/08/2023

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
2023/08/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	2025	02/11/2023		Bond Future	172.9633	172.9633	173.0500	173.0500	0.050	0.0000	0.0000	5,538
2023/08/14	2025	01/02/2024		Bond Future	175.1182	175.1182	175.2067	175.2067	0.051	0.0000	0.0000	214
2023/08/14	2025	02/05/2024		Bond Future	179.1101	179.1101	179.2009	179.2009	0.051	0.0000	0.0000	0
2023/08/14	2025	01/08/2024		Bond Future	181.3974	181.3974	181.4903	181.4903	0.051	0.0000	0.0000	0
2023/08/14	2025	07/11/2024		Bond Future	185.6261	185.6261	185.7221	185.7221	0.052	0.0000	0.0000	0
2023/08/14	2029	02/11/2023		Bond Future	125.4649	125.4649	125.0632	125.0632	(0.320)	0.0000	0.0000	1,287
2023/08/14	2029	01/02/2024		Bond Future	128.3235	128.3235	127.9125	127.9125	(0.320)	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
2023/08/14	2029	02/05/2024			Bond Future	129.8879	129.8879	129.4676	129.4676	(0.324)	0.0000	0.0000	0
2023/08/14	2029	01/08/2024			Bond Future	132.8728	132.8728	132.4431	132.4431	(0.323)	0.0000	0.0000	0
2023/08/14	2029	07/11/2024			Bond Future	134.5775	134.5775	134.1389	134.1389	(0.326)	0.0000	0.0000	0
2023/08/14	2030	02/11/2023	9.57	Call	Bond Future	512.4700	0.5125	342.2000	0.3422	(33.225)	0	0	800
2023/08/14	2030	02/11/2023	9.57	Put	Bond Future	3,260.2600	3.2603	3,815.8500	3.8158	17.041	0	0	0
2023/08/14	2030	02/11/2023	10.07	Call	Bond Future	1,258.9400	1.2589	934.3400	0.9343	(25.784)	0	0	800
2023/08/14	2030	02/11/2023	10.07	Put	Bond Future	1,837.1400	1.8371	2,238.4000	2.2384	21.842	0	0	0
2023/08/14	2030	02/11/2023	11.43	Call	Bond Future	5,270.1500	5.2701	4,623.3700	4.6234	(12.273)	0	0	0
2023/08/14	2030	02/11/2023	11.43	Put	Bond Future	260.2600	0.2603	339.3400	0.3393	30.385	0	0	500
2023/08/14	2030	02/11/2023	12.27	Put	Bond Future	67.2800	0.0673	88.5200	0.0885	31.570	0	0	500
2023/08/14	2030	02/11/2023	10.81	Call	Bond Future	3,185.3600	3.1854	2,643.7500	2.6438	(17.003)	0	0	0
2023/08/14	2030	02/11/2023	10.81	Put	Bond Future	667.7200	0.6677	851.9700	0.8520	27.594	0	0	0
2023/08/14	2030	02/11/2023	10.39	Call	Bond Future	1,987.0800	1.9871	1,559.0700	1.5591	(21.540)	0	0	500
2023/08/14	2030	02/11/2023	10.80	Call	Bond Future	3,154.2000	3.1542	2,614.8900	2.6149	(17.098)	0	0	0
2023/08/14	2030	02/11/2023	10.80	Put	Bond Future	677.5000	0.6775	864.0500	0.8641	27.535	0	0	0
2023/08/14	2030	02/11/2023			Bond Future	10.2058	92.1383	10.3778	91.4125	1.685	0.0000	0.0000	89,596
2023/08/14	2030	02/11/2023	9.89	Call	Bond Future	934.5700	0.9346	669.1300	0.6691	(28.402)	0	0	500
2023/08/14	2030	02/11/2023	9.89	Put	Bond Future	2,286.4500	2.2865	2,746.8700	2.7469	20.137	0	0	0
2023/08/14	2030	02/11/2023	11.57	Call	Bond Future	5,769.0900	5.7691	5,107.4800	5.1075	(11.468)	0	0	0
2023/08/14	2030	02/11/2023	11.57	Put	Bond Future	208.8400	0.2088	273.0900	0.2731	30.765	0	0	800
2023/08/14	2030	02/11/2023	12.27	Call	Bond Future	8,312.9600	8.3130	7,608.3400	7.6083	(8.476)	0	0	0
2023/08/14	2030	02/11/2023	10.82	Call	Bond Future	3,216.4800	3.2165	2,672.5800	2.6726	(16.910)	0	0	0
2023/08/14	2030	02/11/2023	10.82	Put	Bond Future	657.9200	0.6579	839.8800	0.8399	27.657	0	0	0
2023/08/14	2030	02/11/2023	11.12	Call	Bond Future	4,195.2400	4.1952	3,592.1600	3.5922	(14.375)	0	0	500
2023/08/14	2030	02/11/2023	11.12	Put	Bond Future	420.1600	0.4202	542.9400	0.5429	29.222	0	0	0
2023/08/14	2030	02/11/2023	10.39	Put	Bond Future	1,209.9800	1.2100	1,507.8300	1.5078	24.616	0	0	0
2023/08/14	2030	02/11/2023	10.62	Call	Bond Future	2,614.3900	2.6144	2,120.0800	2.1201	(18.907)	0	0	500
2023/08/14	2030	02/11/2023	10.62	Put	Bond Future	878.8100	0.8788	1,110.3600	1.1104	26.348	0	0	0
2023/08/14	2030	01/02/2024	12.10	Put	Bond Future	404.3000	0.4043	489.7300	0.4897	21.130	0	0	400
2023/08/14	2030	01/02/2024	11.85	Call	Bond Future	6,769.4000	6.7694	6,133.6900	6.1337	(9.391)	0	0	0
2023/08/14	2030	01/02/2024	11.85	Put	Bond Future	513.4400	0.5134	620.0300	0.6200	20.760	0	0	500
2023/08/14	2030	01/02/2024	11.86	Put	Bond Future	508.5200	0.5085	614.1700	0.6142	20.776	0	0	500
2023/08/14	2030	01/02/2024	11.37	Call	Bond Future	5,236.8000	5.2368	4,654.9500	4.6550	(11.111)	0	0	0
2023/08/14	2030	01/02/2024	11.37	Put	Bond Future	809.4000	0.8094	969.8500	0.9698	19.823	0	0	0
2023/08/14	2030	01/02/2024	11.00	Call	Bond Future	4,127.4800	4.1275	3,600.9800	3.6010	(12.756)	0	0	0
2023/08/14	2030	01/02/2024	10.00	Call	Bond Future	1,711.3100	1.7113	1,389.9900	1.3900	(18.776)	0	0	500
2023/08/14	2030	01/02/2024	10.00	Put	Bond Future	2,785.1100	2.7851	3,206.0900	3.2061	15.115	0	0	0
2023/08/14	2030	01/02/2024	10.16	Call	Bond Future	2,024.0900	2.0241	1,666.5400	1.6665	(17.665)	0	0	200
2023/08/14	2030	01/02/2024	10.16	Put	Bond Future	2,433.0800	2.4331	2,817.8300	2.8178	15.813	0	0	0
2023/08/14	2030	01/02/2024	9.57	Put	Bond Future	3,937.8800	3.9379	4,452.2200	4.4522	13.061	0	0	0
2023/08/14	2030	01/02/2024	9.89	Put	Bond Future	3,052.1200	3.0521	3,497.8200	3.4978	14.603	0	0	0
2023/08/14	2030	01/02/2024	9.93	Call	Bond Future	1,586.4000	1.5864	1,280.8400	1.2808	(19.261)	0	0	1,360
2023/08/14	2030	01/02/2024	9.93	Put	Bond Future	2,952.9700	2.9530	3,389.7100	3.3897	14.790	0	0	0
2023/08/14	2030	01/02/2024			Bond Future	10.2592	90.2097	10.4406	89.4674	1.768	0.0000	0.0000	0
2023/08/14	2030	01/02/2024	12.10	Call	Bond Future	7,593.2100	7.5932	6,936.3400	6.9363	(8.651)	0	0	0
2023/08/14	2030	01/02/2024	11.75	Call	Bond Future	6,443.9100	6.4439	5,817.9000	5.8179	(9.715)	0	0	0
2023/08/14	2030	01/02/2024	11.75	Put	Bond Future	564.8200	0.5648	681.1100	0.6811	20.589	0	0	200

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2023/08/14	2030	01/02/2024	11.86	Call	Bond Future	6,802.0500	6.8021	6,165.4000	6.1654	(9.360)	0	0	0
2023/08/14	2030	01/02/2024	11.35	Call	Bond Future	5,175.0000	5.1750	4,595.8200	4.5958	(11.192)	0	0	0
2023/08/14	2030	01/02/2024	11.35	Put	Bond Future	824.8700	0.8249	987.9900	0.9880	19.775	0	0	0
2023/08/14	2030	01/02/2024	11.36	Call	Bond Future	5,205.8700	5.2059	4,625.3500	4.6254	(11.151)	0	0	0
2023/08/14	2030	01/02/2024	11.36	Put	Bond Future	817.1000	0.8171	978.8800	0.9789	19.799	0	0	0
2023/08/14	2030	01/02/2024	10.39	Call	Bond Future	2,526.1000	2.5261	2,117.6700	2.1177	(16.168)	0	0	500
2023/08/14	2030	01/02/2024	10.39	Put	Bond Future	1,989.9800	1.9900	2,323.8500	2.3238	16.778	0	0	0
2023/08/14	2030	01/02/2024	11.00	Put	Bond Future	1,143.8700	1.1439	1,359.6700	1.3597	18.866	0	0	700
2023/08/14	2030	01/02/2024	11.31	Call	Bond Future	5,051.9900	5.0516	4,477.8400	4.4778	(11.358)	0	0	0
2023/08/14	2030	01/02/2024	11.31	Put	Bond Future	856.2700	0.8563	1,024.8200	1.0248	19.684	0	0	1,360
2023/08/14	2030	01/02/2024	10.07	Call	Bond Future	1,844.5600	1.8446	1,507.3500	1.5074	(18.281)	0	0	400
2023/08/14	2030	01/02/2024	10.07	Put	Bond Future	2,626.7600	2.6268	3,031.8500	3.0319	15.422	0	0	0
2023/08/14	2030	01/02/2024	9.57	Call	Bond Future	1,046.9800	1.0470	819.0200	0.8190	(21.773)	0	0	400
2023/08/14	2030	01/02/2024	9.89	Call	Bond Future	1,517.7300	1.5177	1,221.1300	1.2211	(19.542)	0	0	500
2023/08/14	2030	02/05/2024	12.38	Call	Bond Future	8,351.7300	8.3517	7,698.4800	7.6985	(7.822)	0	0	0
2023/08/14	2030	02/05/2024	12.38	Put	Bond Future	597.9500	0.5980	703.6200	0.7036	17.672	0	0	1,080
2023/08/14	2030	02/05/2024	10.62	Call	Bond Future	3,340.0500	3.3400	2,898.6500	2.8987	(13.215)	0	0	500
2023/08/14	2030	02/05/2024	10.62	Put	Bond Future	2,161.7500	2.1618	2,479.2700	2.4793	14.688	0	0	0
2023/08/14	2030	02/05/2024	10.82	Call	Bond Future	3,836.1700	3.8362	3,361.4800	3.3615	(12.374)	0	0	1,080
2023/08/14	2030	02/05/2024	10.82	Put	Bond Future	1,878.4300	1.8784	2,162.6600	2.1627	15.131	0	0	0
2023/08/14	2030	02/05/2024	11.12	Put	Bond Future	1,519.9300	1.5199	1,758.7600	1.7588	15.713	0	0	0
2023/08/14	2030	02/05/2024	9.82	Call	Bond Future	1,711.5400	1.7115	1,418.1700	1.4182	(17.141)	0	0	0
2023/08/14	2030	02/05/2024	9.82	Put	Bond Future	3,738.0600	3.7381	4,203.6100	4.2036	12.454	0	0	0
2023/08/14	2030	02/05/2024	9.66	Call	Bond Future	1,467.3300	1.4673	1,203.5600	1.2036	(17.976)	0	0	1,000
2023/08/14	2030	02/05/2024	9.66	Put	Bond Future	4,151.9300	4.1519	4,647.0800	4.6471	11.926	0	0	0
2023/08/14	2030	02/05/2024	9.81	Call	Bond Future	1,695.1400	1.6951	1,403.6700	1.4037	(17.194)	0	0	0
2023/08/14	2030	02/05/2024	9.81	Put	Bond Future	3,762.6200	3.7626	4,230.0700	4.2301	12.424	0	0	0
2023/08/14	2030	02/05/2024			Bond Future	10.3218	92.2446	10.5133	91.4857	1.856	0.0000	0.0000	0
2023/08/14	2030	02/05/2024	11.94	Call	Bond Future	7,014.2700	7.0143	6,398.5200	6.3985	(8.779)	0	0	0
2023/08/14	2030	02/05/2024	11.94	Put	Bond Future	845.7300	0.8457	988.9000	0.9889	16.929	0	0	1,000
2023/08/14	2030	02/05/2024	13.15	Call	Bond Future	10,708.6800	10.7087	10,004.2100	10.0042	(6.578)	0	0	0
2023/08/14	2030	02/05/2024	13.15	Put	Bond Future	270.0400	0.2700	324.4900	0.3245	20.164	0	0	500
2023/08/14	2030	02/05/2024	11.12	Call	Bond Future	4,630.9300	4.6309	4,110.8400	4.1108	(11.231)	0	0	500
2023/08/14	2030	02/05/2024	9.83	Call	Bond Future	1,727.7300	1.7277	1,432.4900	1.4325	(17.088)	0	0	0
2023/08/14	2030	02/05/2024	9.83	Put	Bond Future	3,713.3100	3.7133	4,176.9900	4.1770	12.487	0	0	0
2023/08/14	2030	02/05/2024	10.16	Call	Bond Future	2,327.2200	2.3272	1,969.3700	1.9694	(15.377)	0	0	1,000
2023/08/14	2030	02/05/2024	10.16	Put	Bond Future	2,974.4400	2.9744	3,375.5100	3.3755	13.484	0	0	0
2023/08/14	2030	01/08/2024	10.37	Call	Bond Future	2,880.9800	2.8810	2,487.4300	2.4874	(13.660)	0	0	0
2023/08/14	2030	01/08/2024	10.37	Put	Bond Future	2,944.0600	2.9441	3,326.6000	3.3266	12.994	0	0	0
2023/08/14	2030	01/08/2024	10.38	Call	Bond Future	2,901.6400	2.9016	2,506.4300	2.5064	(13.620)	0	0	0
2023/08/14	2030	01/08/2024	10.38	Put	Bond Future	2,926.2300	2.9262	3,307.1100	3.3071	13.016	0	0	0
2023/08/14	2030	01/08/2024			Bond Future	10.3864	90.3376	10.5892	89.5616	1.953	0.0000	0.0000	0
2023/08/14	2030	01/08/2024	10.39	Call	Bond Future	2,922.7400	2.9227	2,525.8600	2.5259	(13.579)	0	0	0
2023/08/14	2030	01/08/2024	10.39	Put	Bond Future	2,908.8500	2.9088	3,288.0600	3.2881	13.036	0	0	0
2023/08/14	2030	07/11/2024	10.76	Call	Bond Future	3,691.7000	3.6917	3,247.5200	3.2475	(12.032)	0	0	0
2023/08/14	2030	07/11/2024	10.76	Put	Bond Future	2,707.9600	2.7080	3,057.2900	3.0573	12.900	0	0	0
2023/08/14	2030	07/11/2024			Bond Future	10.4921	92.4146	10.7079	91.6211	2.056	0.0000	0.0000	0
2023/08/14	2030	07/11/2024	10.74	Call	Bond Future	3,647.7300	3.6477	3,206.4400	3.2064	(12.098)	0	0	0

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2023/08/14	2030	07/11/2024	10.74	Put	Bond Future	2,736.9800	2.7370	3,089.2000	3.0892	12.869	0	0	0
2023/08/14	2030	07/11/2024	10.75	Call	Bond Future	3,669.4900	3.6695	3,226.7500	3.2268	(12.065)	0	0	0
2023/08/14	2030	07/11/2024	10.75	Put	Bond Future	2,722.2300	2.7222	3,073.0000	3.0730	12.885	0	0	0
2023/08/14	2032	02/11/2023	10.35	Call	Bond Future	582.0000	0.5820	388.8200	0.3888	(33.192)	0	0	7,750
2023/08/14	2032	02/11/2023	10.58	Put	Bond Future	2,939.7800	2.9398	3,492.1300	3.4921	18.789	0	0	0
2023/08/14	2032	02/11/2023	10.59	Call	Bond Future	941.2100	0.9412	666.0900	0.6661	(29.230)	0	0	500
2023/08/14	2032	02/11/2023	10.59	Put	Bond Future	2,907.3200	2.9073	3,456.0300	3.4560	18.873	0	0	0
2023/08/14	2032	02/11/2023	11.90	Call	Bond Future	4,812.8300	4.8128	4,132.9400	4.1329	(14.127)	0	0	0
2023/08/14	2032	02/11/2023	11.90	Put	Bond Future	531.3200	0.5313	675.2600	0.6753	27.091	0	0	0
2023/08/14	2032	02/11/2023	11.50	Put	Bond Future	929.7400	0.9297	1,165.2200	1.1652	25.328	0	0	500
2023/08/14	2032	02/11/2023	11.24	Call	Bond Future	2,526.3200	2.5263	2,015.9500	2.0159	(20.202)	0	0	0
2023/08/14	2032	02/11/2023	11.24	Put	Bond Future	1,316.3900	1.3164	1,629.8500	1.6299	23.812	0	0	0
2023/08/14	2032	02/11/2023	10.71	Call	Bond Future	1,168.7500	1.1688	849.3200	0.8493	(27.331)	0	0	500
2023/08/14	2032	02/11/2023	11.00	Call	Bond Future	1,844.3700	1.8444	1,417.0600	1.4171	(23.168)	0	0	0
2023/08/14	2032	02/11/2023	11.00	Put	Bond Future	1,789.2400	1.7892	2,185.7600	2.1858	22.161	0	0	500
2023/08/14	2032	02/11/2023	11.09	Put	Bond Future	1,597.7600	1.5978	1,962.1200	1.9621	22.804	0	0	0
2023/08/14	2032	02/11/2023			Bond Future	10.9887	86.0673	11.1593	85.2434	1.553	0.0000	0.0000	196,060
2023/08/14	2032	02/11/2023	10.35	Put	Bond Future	3,760.3500	3.7604	4,391.0000	4.3910	16.771	0	0	0
2023/08/14	2032	02/11/2023	10.58	Call	Bond Future	923.5900	0.9236	652.1100	0.6521	(29.394)	0	0	500
2023/08/14	2032	02/11/2023	11.78	Call	Bond Future	4,364.2500	4.3643	3,708.2300	3.7082	(15.032)	0	0	0
2023/08/14	2032	02/11/2023	11.78	Put	Bond Future	630.0900	0.6301	797.9000	0.7979	26.633	0	0	500
2023/08/14	2032	02/11/2023	12.26	Call	Bond Future	6,209.3900	6.2094	5,474.0800	5.4741	(11.842)	0	0	0
2023/08/14	2032	02/11/2023	12.26	Put	Bond Future	314.6200	0.3146	403.1400	0.4031	28.136	0	0	500
2023/08/14	2032	02/11/2023	11.28	Call	Bond Future	2,649.4200	2.6494	2,126.1500	2.1262	(19.750)	0	0	0
2023/08/14	2032	02/11/2023	11.28	Put	Bond Future	1,249.0200	1.2490	1,549.5800	1.5496	24.064	0	0	500
2023/08/14	2032	02/11/2023	11.50	Call	Bond Future	3,367.6600	3.3677	2,779.3100	2.7793	(17.471)	0	0	0
2023/08/14	2032	02/11/2023	11.60	Call	Bond Future	3,714.3100	3.7143	3,099.8200	3.0998	(16.544)	0	0	0
2023/08/14	2032	02/11/2023	11.60	Put	Bond Future	810.3600	0.8104	1,019.7000	1.0197	25.833	0	0	15,500
2023/08/14	2032	02/11/2023	11.22	Call	Bond Future	2,465.7900	2.4658	1,961.9800	1.9620	(20.432)	0	0	0
2023/08/14	2032	02/11/2023	11.22	Put	Bond Future	1,351.3100	1.3513	1,671.3300	1.6713	23.682	0	0	0
2023/08/14	2032	02/11/2023	11.23	Call	Bond Future	2,495.9800	2.4960	1,988.8800	1.9889	(20.317)	0	0	0
2023/08/14	2032	02/11/2023	11.23	Put	Bond Future	1,333.7600	1.3338	1,650.4900	1.6505	23.747	0	0	0
2023/08/14	2032	02/11/2023	10.71	Put	Bond Future	2,536.8600	2.5369	3,041.2600	3.0413	19.883	0	0	0
2023/08/14	2032	02/11/2023	11.09	Call	Bond Future	2,088.3600	2.0884	1,628.8900	1.6289	(22.001)	0	0	500
2023/08/14	2032	01/02/2024	12.50	Call	Bond Future	7,261.6700	7.2617	6,565.2200	6.5652	(9.591)	0	0	0
2023/08/14	2032	01/02/2024	12.73	Call	Bond Future	8,093.7500	8.0938	7,372.5500	7.3725	(8.911)	0	0	0
2023/08/14	2032	01/02/2024	12.73	Put	Bond Future	650.1700	0.6502	771.4700	0.7715	18.657	0	0	500
2023/08/14	2032	01/02/2024	11.83	Call	Bond Future	4,950.7400	4.9507	4,352.4000	4.3524	(12.086)	0	0	0
2023/08/14	2032	01/02/2024	11.83	Put	Bond Future	1,427.5100	1.4275	1,671.6700	1.6717	17.104	0	0	0
2023/08/14	2032	01/02/2024	11.84	Call	Bond Future	4,983.6300	4.9836	4,383.5200	4.3835	(12.042)	0	0	0
2023/08/14	2032	01/02/2024	11.84	Put	Bond Future	1,415.4300	1.4154	1,657.8200	1.6578	17.125	0	0	0
2023/08/14	2032	01/02/2024	10.78	Call	Bond Future	2,028.8600	2.0289	1,663.6300	1.6636	(18.002)	0	0	200
2023/08/14	2032	01/02/2024	11.09	Call	Bond Future	2,764.8300	2.7648	2,323.1000	2.3231	(15.977)	0	0	500
2023/08/14	2032	01/02/2024	11.09	Put	Bond Future	2,661.3700	2.6614	3,062.1400	3.0621	15.059	0	0	0
2023/08/14	2032	01/02/2024	11.75	Call	Bond Future	4,691.5700	4.6916	4,107.7700	4.1078	(12.444)	0	0	0
2023/08/14	2032	01/02/2024	11.75	Put	Bond Future	1,529.2700	1.5293	1,787.9700	1.7880	16.917	0	0	200
2023/08/14	2032	01/02/2024	10.01	Call	Bond Future	787.9400	0.7879	601.8600	0.6019	(23.616)	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
2023/08/14	2032	01/02/2024	10.01	Put	Bond Future	6,017.9400	6.0179	6,674.3600	6.6744	10.908	0	0	0
2023/08/14	2032	01/02/2024	10.59	Call	Bond Future	1,644.5300	1.6445	1,326.6500	1.3266	(19.330)	0	0	500
2023/08/14	2032	01/02/2024			Bond Future	11.0682	88.0078	11.2466	87.1653	1.612	0.0000	0.0000	0
2023/08/14	2032	01/02/2024	12.50	Put	Bond Future	795.9600	0.7960	942.0100	0.9420	18.349	0	0	200
2023/08/14	2032	01/02/2024	12.62	Call	Bond Future	7,694.2200	7.6942	6,984.3500	6.9843	(9.226)	0	0	0
2023/08/14	2032	01/02/2024	12.62	Put	Bond Future	716.3000	0.7163	848.9300	0.8489	18.516	0	0	1,200
2023/08/14	2032	01/02/2024	11.85	Call	Bond Future	5,016.3700	5.0164	4,414.5000	4.4145	(11.998)	0	0	0
2023/08/14	2032	01/02/2024	11.85	Put	Bond Future	1,403.2300	1.4032	1,643.8600	1.6439	17.148	0	0	0
2023/08/14	2032	01/02/2024	10.78	Put	Bond Future	3,413.5200	3.4135	3,890.7900	3.8908	13.982	0	0	0
2023/08/14	2032	01/02/2024	10.59	Put	Bond Future	3,958.0200	3.9580	4,482.6400	4.4826	13.255	0	0	0
2023/08/14	2032	01/02/2024	10.76	Call	Bond Future	1,985.6700	1.9857	1,625.4500	1.6254	(18.141)	0	0	1,200
2023/08/14	2032	01/02/2024	10.76	Put	Bond Future	3,467.4900	3.4675	3,949.7700	3.9498	13.909	0	0	0
2023/08/14	2032	02/05/2024	12.90	Call	Bond Future	8,641.6600	8.6417	7,934.5800	7.9346	(8.182)	0	0	0
2023/08/14	2032	02/05/2024	13.18	Call	Bond Future	9,575.0100	9.5750	8,841.0000	8.8410	(7.666)	0	0	0
2023/08/14	2032	02/05/2024	13.18	Put	Bond Future	800.3400	0.8003	927.6900	0.9277	15.912	0	0	500
2023/08/14	2032	02/05/2024	10.86	Call	Bond Future	2,566.5700	2.5666	2,179.5800	2.1796	(15.078)	0	0	1,000
2023/08/14	2032	02/05/2024	10.86	Put	Bond Future	3,943.2300	3.9432	4,417.6000	4.4176	12.030	0	0	0
2023/08/14	2032	02/05/2024	10.56	Call	Bond Future	1,956.1900	1.9562	1,631.9100	1.6319	(16.577)	0	0	0
2023/08/14	2032	02/05/2024	10.56	Put	Bond Future	4,771.2400	4.7712	5,308.3200	5.3083	11.257	0	0	0
2023/08/14	2032	02/05/2024	10.65	Call	Bond Future	2,128.7000	2.1287	1,785.6400	1.7856	(16.116)	0	0	1,550
2023/08/14	2032	02/05/2024	10.65	Put	Bond Future	4,509.0000	4.5090	5,027.3000	5.0273	11.495	0	0	0
2023/08/14	2032	02/05/2024	10.36	Call	Bond Future	1,612.7100	1.6127	1,329.0500	1.3291	(17.589)	0	0	1,000
2023/08/14	2032	02/05/2024	10.36	Put	Bond Future	5,403.9000	5.4039	5,981.6000	5.9816	10.690	0	0	0
2023/08/14	2032	02/05/2024			Bond Future	11.1532	85.8305	11.3399	84.9692	1.673	0.0000	0.0000	0
2023/08/14	2032	02/05/2024	12.90	Put	Bond Future	1,006.2800	1.0063	1,160.5600	1.1606	15.332	0	0	1,000
2023/08/14	2032	02/05/2024	13.35	Call	Bond Future	10,139.8500	10.1399	9,390.5800	9.3906	(7.389)	0	0	0
2023/08/14	2032	02/05/2024	13.35	Put	Bond Future	684.2400	0.6842	796.3300	0.7963	16.382	0	0	1,550
2023/08/14	2032	02/05/2024	11.09	Call	Bond Future	3,101.5900	3.1016	2,667.1800	2.6672	(14.006)	0	0	500
2023/08/14	2032	02/05/2024	11.09	Put	Bond Future	3,396.0600	3.3961	3,823.0100	3.8230	12.572	0	0	0
2023/08/14	2032	02/05/2024	11.35	Call	Bond Future	3,769.3400	3.7693	3,283.6500	3.2837	(12.885)	0	0	1,550
2023/08/14	2032	02/05/2024	11.35	Put	Bond Future	2,861.5500	2.8615	3,237.2200	3.2372	13.128	0	0	0
2023/08/14	2032	02/05/2024	10.59	Call	Bond Future	2,012.8700	2.0129	1,682.3200	1.6823	(16.422)	0	0	500
2023/08/14	2032	02/05/2024	10.59	Put	Bond Future	4,682.6900	4.6827	5,213.5000	5.2135	11.336	0	0	0
2023/08/14	2032	02/05/2024	10.54	Call	Bond Future	1,919.1100	1.9191	1,598.9800	1.5990	(16.681)	0	0	0
2023/08/14	2032	02/05/2024	10.54	Put	Bond Future	4,831.1500	4.8312	5,372.3800	5.3724	11.203	0	0	0
2023/08/14	2032	02/05/2024	10.55	Call	Bond Future	1,937.6000	1.9376	1,615.3900	1.6154	(16.629)	0	0	0
2023/08/14	2032	02/05/2024	10.55	Put	Bond Future	4,801.1200	4.8011	5,340.2700	5.3403	11.230	0	0	0
2023/08/14	2032	01/08/2024	11.15	Call	Bond Future	3,178.9600	3.1790	2,742.9300	2.7429	(13.716)	0	0	0
2023/08/14	2032	01/08/2024	11.15	Put	Bond Future	3,589.1200	3.5891	4,033.9200	4.0339	12.393	0	0	0
2023/08/14	2032	01/08/2024			Bond Future	11.2401	87.7828	11.4355	86.9020	1.739	0.0000	0.0000	0
2023/08/14	2032	01/08/2024	11.13	Call	Bond Future	3,131.7800	3.1318	2,699.6500	2.6996	(13.798)	0	0	0
2023/08/14	2032	01/08/2024	11.13	Put	Bond Future	3,633.3300	3.6333	4,082.0300	4.0820	12.350	0	0	0
2023/08/14	2032	01/08/2024	11.14	Call	Bond Future	3,155.1500	3.1551	2,721.0800	2.7211	(13.758)	0	0	0
2023/08/14	2032	01/08/2024	11.14	Put	Bond Future	3,610.9900	3.6110	4,057.7500	4.0577	12.372	0	0	0
2023/08/14	2032	07/11/2024	11.47	Call	Bond Future	4,073.1700	4.0732	3,590.5600	3.5906	(11.849)	0	0	0
2023/08/14	2032	07/11/2024	11.47	Put	Bond Future	3,641.7900	3.6418	4,059.9100	4.0599	11.481	0	0	0
2023/08/14	2032	07/11/2024	11.48	Call	Bond Future	4,097.9200	4.0979	3,613.6600	3.6137	(11.817)	0	0	0
2023/08/14	2032	07/11/2024	11.48	Put	Bond Future	3,622.7500	3.6227	4,039.2200	4.0392	11.496	0	0	0

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2023/08/14	2032	07/11/2024			Bond Future	11.3718	85.6356	11.5775	84.7348	1.809	0.0000	0.0000	0
2023/08/14	2032	07/11/2024	11.49	Call	Bond Future	4,123.1200	4.1231	3,637.2000	3.6372	(11.785)	0	0	0
2023/08/14	2032	07/11/2024	11.49	Put	Bond Future	3,604.2000	3.6042	4,019.0100	4.0190	11.509	0	0	0
2023/08/14	2033	02/11/2023			Bond Future	119.7627	119.7627	119.6548	119.6548	(0.090)	0.0000	0.0000	2,258
2023/08/14	2033	01/02/2024			Bond Future	122.4913	122.4913	122.3809	122.3809	(0.090)	0.0000	0.0000	6,141
2023/08/14	2033	02/05/2024			Bond Future	123.8277	123.8277	123.7149	123.7149	(0.091)	0.0000	0.0000	0
2023/08/14	2033	01/08/2024			Bond Future	126.6735	126.6735	126.5583	126.5583	(0.091)	0.0000	0.0000	0
2023/08/14	2033	07/11/2024			Bond Future	128.1358	128.1358	128.0188	128.0188	(0.091)	0.0000	0.0000	0
2023/08/14	2037	02/11/2023	11.55	Put	Bond Future	3,960.5100	3.9605	4,574.7400	4.5747	15.509	0	0	0
2023/08/14	2037	02/11/2023	11.56	Put	Bond Future	3,921.1600	3.9212	4,531.8700	4.5319	15.575	0	0	0
2023/08/14	2037	02/11/2023	11.57	Call	Bond Future	954.9100	0.9549	687.9300	0.6879	(27.959)	0	0	0
2023/08/14	2037	02/11/2023	12.52	Call	Bond Future	3,531.6000	3.5316	2,935.6700	2.9357	(16.874)	0	0	731
2023/08/14	2037	02/11/2023	12.52	Put	Bond Future	1,330.0500	1.3300	1,608.2800	1.6083	20.919	0	0	0
2023/08/14	2037	02/11/2023	13.89	Call	Bond Future	8,997.6100	8.9976	8,176.4400	8.1764	(9.127)	0	0	0
2023/08/14	2037	02/11/2023	13.89	Put	Bond Future	222.4200	0.2224	275.4100	0.2754	23.824	0	0	731
2023/08/14	2037	02/11/2023			Bond Future	12.1008	78.7866	12.2651	77.9124	1.358	0.0000	0.0000	63,984
2023/08/14	2037	02/11/2023	11.55	Call	Bond Future	919.8700	0.9199	659.9400	0.6599	(28.257)	0	0	0
2023/08/14	2037	02/11/2023	11.56	Call	Bond Future	937.2900	0.9373	673.8400	0.6738	(28.108)	0	0	0
2023/08/14	2037	02/11/2023	11.57	Put	Bond Future	3,882.0700	3.8821	4,489.2500	4.4893	15.641	0	0	0
2023/08/14	2037	02/11/2023	12.02	Call	Bond Future	1,964.1700	1.9642	1,532.5900	1.5326	(21.973)	0	0	731
2023/08/14	2037	02/11/2023	12.02	Put	Bond Future	2,399.3200	2.3993	2,841.9000	2.8419	18.446	0	0	0
2023/08/14	2037	01/02/2024	12.33	Call	Bond Future	3,522.2000	3.5222	3,019.5900	3.0196	(14.270)	0	0	0
2023/08/14	2037	01/02/2024	12.33	Put	Bond Future	2,859.5000	2.8595	3,250.8000	3.2508	13.684	0	0	0
2023/08/14	2037	01/02/2024	12.93	Call	Bond Future	5,479.9300	5.4799	4,851.4300	4.8514	(11.469)	0	0	0
2023/08/14	2037	01/02/2024	12.93	Put	Bond Future	1,782.7000	1.7827	2,048.1100	2.0481	14.888	0	0	2,500
2023/08/14	2037	01/02/2024	13.93	Put	Bond Future	798.3900	0.7984	927.1000	0.9271	16.121	0	0	2,500
2023/08/14	2037	01/02/2024	12.09	Put	Bond Future	3,440.5000	3.4405	3,890.6200	3.8906	13.083	0	0	0
2023/08/14	2037	01/02/2024			Bond Future	12.2037	76.3065	12.3745	75.4126	1.399	0.0000	0.0000	76,958
2023/08/14	2037	01/02/2024	13.93	Call	Bond Future	9,165.2600	9.1653	8,400.0600	8.4001	(8.349)	0	0	0
2023/08/14	2037	01/02/2024	12.09	Call	Bond Future	2,836.9100	2.8369	2,393.1200	2.3931	(15.643)	0	0	2,500
2023/08/14	2037	01/02/2024	12.31	Call	Bond Future	3,462.7600	3.4628	2,964.9000	2.9649	(14.378)	0	0	0
2023/08/14	2037	01/02/2024	12.31	Put	Bond Future	2,904.4100	2.9044	3,300.4600	3.3005	13.636	0	0	0
2023/08/14	2037	01/02/2024	12.32	Call	Bond Future	3,492.4300	3.4924	2,992.1900	2.9922	(14.324)	0	0	0
2023/08/14	2037	01/02/2024	12.32	Put	Bond Future	2,881.8800	2.8819	3,275.5500	3.2756	13.660	0	0	0
2023/08/14	2037	02/05/2024	11.43	Put	Bond Future	6,559.7400	6.5597	7,179.4400	7.1794	9.447	0	0	0
2023/08/14	2037	02/05/2024	11.44	Call	Bond Future	1,778.9900	1.7790	1,482.6300	1.4826	(16.659)	0	0	0
2023/08/14	2037	02/05/2024	11.44	Put	Bond Future	6,520.9300	6.5209	7,138.5300	7.1385	9.471	0	0	0
2023/08/14	2037	02/05/2024	11.45	Call	Bond Future	1,797.0500	1.7971	1,498.5800	1.4986	(16.609)	0	0	0
2023/08/14	2037	02/05/2024			Bond Future	12.3133	78.0276	12.4907	77.1137	1.441	0.0000	0.0000	0
2023/08/14	2037	02/05/2024	11.43	Call	Bond Future	1,761.0500	1.7610	1,466.7900	1.4668	(16.709)	0	0	0
2023/08/14	2037	02/05/2024	11.45	Put	Bond Future	6,482.2900	6.4823	7,097.7800	7.0978	9.495	0	0	0
2023/08/14	2037	01/08/2024	12.09	Call	Bond Future	3,508.8700	3.5089	3,073.8000	3.0738	(12.399)	0	0	0
2023/08/14	2037	01/08/2024	12.09	Put	Bond Future	5,261.8700	5.2619	5,761.4500	5.7614	9.494	0	0	0
2023/08/14	2037	01/08/2024	12.10	Call	Bond Future	3,533.4200	3.5334	3,096.4700	3.0965	(12.366)	0	0	0
2023/08/14	2037	01/08/2024	12.10	Put	Bond Future	5,233.6500	5.2337	5,731.3500	5.7313	9.510	0	0	0
2023/08/14	2037	01/08/2024			Bond Future	12.4276	75.5465	12.6123	74.6118	1.486	0.0000	0.0000	0

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2023/08/14	2037	01/08/2024	12.11	Call	Bond Future	3,558.0500	3.5581	3,119.2300	3.1192	(12.333)	0	0	0
2023/08/14	2037	01/08/2024	12.11	Put	Bond Future	5,205.5600	5.2056	5,701.3900	5.7014	9.525	0	0	0
2023/08/14	2037	07/11/2024	12.59	Call	Bond Future	4,685.7300	4.6857	4,176.7000	4.1767	(10.863)	0	0	0
2023/08/14	2037	07/11/2024	12.59	Put	Bond Future	4,598.0800	4.5981	5,044.8800	5.0449	9.717	0	0	0
2023/08/14	2037	07/11/2024			Bond Future	12.5725	77.2809	12.7652	76.3251	1.533	0.0000	0.0000	0
2023/08/14	2037	07/11/2024	12.57	Call	Bond Future	4,631.7200	4.6317	4,126.0500	4.1261	(10.918)	0	0	0
2023/08/14	2037	07/11/2024	12.57	Put	Bond Future	4,644.1300	4.6441	5,094.2900	5.0943	9.693	0	0	0
2023/08/14	2037	07/11/2024	12.58	Call	Bond Future	4,658.6900	4.6587	4,151.3400	4.1513	(10.890)	0	0	0
2023/08/14	2037	07/11/2024	12.58	Put	Bond Future	4,621.0500	4.6211	5,069.5300	5.0695	9.705	0	0	0
2023/08/14	2038	02/11/2023			Bond Future	130.3990	130.3990	130.3926	130.3926	(0.005)	0.0000	0.0000	4,669
2023/08/14	2038	01/02/2024			Bond Future	131.3608	131.3608	131.3543	131.3543	(0.005)	0.0000	0.0000	0
2023/08/14	2038	02/05/2024			Bond Future	134.3550	134.3550	134.3485	134.3485	(0.005)	0.0000	0.0000	0
2023/08/14	2038	01/08/2024			Bond Future	135.3848	135.3848	135.3780	135.3780	(0.005)	0.0000	0.0000	0
2023/08/14	2038	07/11/2024			Bond Future	138.5389	138.5389	138.5327	138.5327	(0.004)	0.0000	0.0000	0
2023/08/14	2040	02/11/2023	11.50	Call	Bond Future	539.7000	0.5397	368.1800	0.3682	(31.781)	0	0	875
2023/08/14	2040	02/11/2023	11.50	Put	Bond Future	5,582.0900	5.5821	6,301.5000	6.3015	12.888	0	0	0
2023/08/14	2040	02/11/2023	11.58	Call	Bond Future	641.6200	0.6416	445.7100	0.4457	(30.534)	0	0	0
2023/08/14	2040	02/11/2023	11.58	Put	Bond Future	5,186.9200	5.1869	5,881.9400	5.8819	13.399	0	0	0
2023/08/14	2040	02/11/2023	11.59	Call	Bond Future	655.1900	0.6552	456.1300	0.4561	(30.382)	0	0	0
2023/08/14	2040	02/11/2023	12.60	Call	Bond Future	3,142.8200	3.1428	2,584.3200	2.5843	(17.771)	0	0	128
2023/08/14	2040	02/11/2023	12.60	Put	Bond Future	1,741.5700	1.7416	2,074.0000	2.0740	19.088	0	0	0
2023/08/14	2040	02/11/2023	13.64	Call	Bond Future	7,263.9100	7.2639	6,477.3400	6.4773	(10.828)	0	0	0
2023/08/14	2040	02/11/2023	13.64	Put	Bond Future	477.4200	0.4774	581.7800	0.5818	21.859	0	0	128
2023/08/14	2040	02/11/2023	11.60	Put	Bond Future	5,090.8200	5.0908	5,779.5100	5.7795	13.528	0	0	0
2023/08/14	2040	02/11/2023	12.10	Put	Bond Future	3,068.8300	3.0688	3,578.3000	3.5783	16.601	0	0	0
2023/08/14	2040	02/11/2023			Bond Future	12.3485	79.1488	12.5076	78.2579	1.288	0.0000	0.0000	38,373
2023/08/14	2040	02/11/2023	11.59	Put	Bond Future	5,138.6800	5.1387	5,830.5500	5.8305	13.464	0	0	0
2023/08/14	2040	02/11/2023	12.97	Call	Bond Future	4,504.8300	4.5048	3,841.5700	3.8416	(14.723)	0	0	0
2023/08/14	2040	02/11/2023	12.97	Put	Bond Future	1,114.1700	1.1142	1,341.8400	1.3418	20.434	0	0	875
2023/08/14	2040	02/11/2023	11.60	Call	Bond Future	669.0600	0.6691	466.8200	0.4668	(30.227)	0	0	0
2023/08/14	2040	02/11/2023	11.80	Call	Bond Future	990.1900	0.9902	720.1200	0.7201	(27.275)	0	0	128
2023/08/14	2040	02/11/2023	11.80	Put	Bond Future	4,192.3600	4.1924	4,813.2200	4.8132	14.809	0	0	0
2023/08/14	2040	02/11/2023	12.10	Call	Bond Future	1,643.3000	1.6433	1,261.8400	1.2618	(23.213)	0	0	875
2023/08/14	2040	01/02/2024	12.33	Call	Bond Future	2,994.6200	2.9946	2,541.5500	2.5416	(15.129)	0	0	0
2023/08/14	2040	01/02/2024	12.33	Put	Bond Future	3,694.6000	3.6946	4,152.5900	4.1526	12.396	0	0	0
2023/08/14	2040	01/02/2024	12.34	Call	Bond Future	3,023.1800	3.0232	2,567.5500	2.5675	(15.071)	0	0	0
2023/08/14	2040	01/02/2024	12.34	Put	Bond Future	3,666.7300	3.6667	4,122.1600	4.1222	12.421	0	0	0
2023/08/14	2040	01/02/2024			Bond Future	12.4549	76.4265	12.6201	75.5154	1.327	0.0000	0.0000	91,893
2023/08/14	2040	01/02/2024	12.35	Call	Bond Future	3,051.8600	3.0519	2,593.6800	2.5937	(15.013)	0	0	0
2023/08/14	2040	01/02/2024	12.35	Put	Bond Future	3,639.0400	3.6390	4,091.9200	4.0919	12.445	0	0	0
2023/08/14	2040	02/05/2024	11.60	Call	Bond Future	1,732.5800	1.7326	1,446.8100	1.4468	(16.494)	0	0	0
2023/08/14	2040	02/05/2024	11.61	Call	Bond Future	1,750.6500	1.7506	1,462.7600	1.4628	(16.445)	0	0	0
2023/08/14	2040	02/05/2024	11.62	Put	Bond Future	7,251.5900	7.2516	7,893.0800	7.8931	8.846	0	0	0
2023/08/14	2040	02/05/2024			Bond Future	12.5672	78.1502	12.7388	77.2187	1.365	0.0000	0.0000	0
2023/08/14	2040	02/05/2024	11.60	Put	Bond Future	7,337.4000	7.3374	7,983.1500	7.9832	8.801	0	0	0
2023/08/14	2040	02/05/2024	11.61	Put	Bond Future	7,294.2800	7.2943	7,937.9100	7.9379	8.824	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
2023/08/14	2040	02/05/2024	11.62	Call	Bond Future	1,769.0700	1.7691	1,479.0400	1.4790	(16.394)	0	0	0
2023/08/14	2040	01/08/2024	12.34	Call	Bond Future	3,630.4400	3.6304	3,187.2500	3.1873	(12.208)	0	0	0
2023/08/14	2040	01/08/2024	12.34	Put	Bond Future	5,523.6700	5.5237	6,033.1100	6.0331	9.223	0	0	0
2023/08/14	2040	01/08/2024			Bond Future	12.6845	75.4215	12.8629	74.4688	1.407	0.0000	0.0000	0
2023/08/14	2040	01/08/2024	12.32	Call	Bond Future	3,579.0500	3.5790	3,139.7500	3.1398	(12.274)	0	0	0
2023/08/14	2040	01/08/2024	12.32	Put	Bond Future	5,584.4700	5.5845	6,097.8000	6.0978	9.192	0	0	0
2023/08/14	2040	01/08/2024	12.33	Call	Bond Future	3,604.5500	3.6045	3,163.3100	3.1633	(12.241)	0	0	0
2023/08/14	2040	01/08/2024	12.33	Put	Bond Future	5,553.8400	5.5538	6,065.2300	6.0652	9.208	0	0	0
2023/08/14	2040	07/11/2024	12.84	Call	Bond Future	4,908.3000	4.9083	4,388.3000	4.3883	(10.594)	0	0	0
2023/08/14	2040	07/11/2024	12.84	Put	Bond Future	4,859.6700	4.8597	5,313.8800	5.3139	9.347	0	0	0
2023/08/14	2040	07/11/2024	12.85	Call	Bond Future	4,936.9200	4.9369	4,415.2100	4.4152	(10.568)	0	0	0
2023/08/14	2040	07/11/2024	12.85	Put	Bond Future	4,835.4800	4.8355	5,287.9800	5.2880	9.358	0	0	0
2023/08/14	2040	07/11/2024			Bond Future	12.8308	77.1522	13.0169	76.1780	1.450	0.0000	0.0000	0
2023/08/14	2040	07/11/2024	12.86	Call	Bond Future	4,965.6000	4.9656	4,442.1800	4.4422	(10.541)	0	0	0
2023/08/14	2040	07/11/2024	12.86	Put	Bond Future	4,811.4100	4.8114	5,262.2000	5.2622	9.369	0	0	0
2023/08/14	2044	02/11/2023	11.57	Call	Bond Future	561.1100	0.5611	381.0600	0.3811	(32.088)	0	0	0
2023/08/14	2044	02/11/2023	11.57	Put	Bond Future	5,635.9400	5.6359	6,377.5100	6.3775	13.158	0	0	0
2023/08/14	2044	02/11/2023			Bond Future	12.4154	75.3793	12.5796	74.4577	1.322	0.0000	0.0000	52,345
2023/08/14	2044	02/11/2023	11.55	Call	Bond Future	536.8600	0.5369	362.8800	0.3629	(32.407)	0	0	0
2023/08/14	2044	02/11/2023	11.55	Put	Bond Future	5,738.7800	5.7388	6,486.4200	6.4864	13.028	0	0	0
2023/08/14	2044	02/11/2023	11.56	Call	Bond Future	548.8900	0.5489	371.8900	0.3719	(32.247)	0	0	0
2023/08/14	2044	02/11/2023	11.56	Put	Bond Future	5,687.2200	5.6872	6,431.8400	6.4318	13.093	0	0	0
2023/08/14	2044	02/11/2023	12.00	Call	Bond Future	1,288.7500	1.2888	957.4100	0.9574	(25.710)	0	0	5,860
2023/08/14	2044	02/11/2023	12.00	Put	Bond Future	3,711.4900	3.7115	4,301.7700	4.3018	15.904	0	0	0
2023/08/14	2044	02/11/2023	12.75	Call	Bond Future	3,474.7800	3.4748	2,872.2300	2.8722	(17.341)	0	0	0
2023/08/14	2044	02/11/2023	12.75	Put	Bond Future	1,616.9700	1.6170	1,936.0400	1.9360	19.733	0	0	5,860
2023/08/14	2044	01/02/2024	12.29	Call	Bond Future	2,682.7200	2.6827	2,243.6400	2.2436	(16.367)	0	0	0
2023/08/14	2044	01/02/2024	12.29	Put	Bond Future	3,978.3100	3.9783	4,481.6500	4.4817	12.652	0	0	0
2023/08/14	2044	01/02/2024			Bond Future	12.5183	72.6972	12.6888	71.7548	1.361	0.0000	0.0000	31,817
2023/08/14	2044	01/02/2024	12.28	Call	Bond Future	2,655.6600	2.6557	2,219.3300	2.2193	(16.430)	0	0	0
2023/08/14	2044	01/02/2024	12.28	Put	Bond Future	4,008.8800	4.0089	4,514.9700	4.5150	12.624	0	0	0
2023/08/14	2044	01/02/2024	12.27	Call	Bond Future	2,628.7300	2.6287	2,195.1400	2.1951	(16.494)	0	0	0
2023/08/14	2044	01/02/2024	12.27	Put	Bond Future	4,039.6600	4.0397	4,548.4900	4.5485	12.596	0	0	0
2023/08/14	2044	02/05/2024	11.67	Call	Bond Future	1,796.4100	1.7964	1,496.3600	1.4964	(16.703)	0	0	0
2023/08/14	2044	02/05/2024	11.67	Put	Bond Future	7,407.4500	7.4075	8,071.0400	8.0710	8.958	0	0	0
2023/08/14	2044	02/05/2024			Bond Future	12.6266	74.3369	12.8035	73.3732	1.401	0.0000	0.0000	0
2023/08/14	2044	02/05/2024	11.66	Call	Bond Future	1,777.8600	1.7779	1,480.0200	1.4800	(16.753)	0	0	0
2023/08/14	2044	02/05/2024	11.66	Put	Bond Future	7,451.3400	7.4513	8,117.1400	8.1171	8.935	0	0	0
2023/08/14	2044	02/05/2024	11.65	Call	Bond Future	1,759.4400	1.7594	1,463.7900	1.4638	(16.804)	0	0	0
2023/08/14	2044	02/05/2024	11.65	Put	Bond Future	7,495.4400	7.4954	8,163.4300	8.1634	8.912	0	0	0
2023/08/14	2044	01/08/2024	12.29	Call	Bond Future	3,443.8300	3.4438	3,004.1300	3.0041	(12.768)	0	0	0
2023/08/14	2044	01/08/2024	12.29	Put	Bond Future	5,951.8200	5.9518	6,497.5800	6.4976	9.170	0	0	0
2023/08/14	2044	01/08/2024	12.28	Call	Bond Future	3,418.7800	3.4188	2,981.1000	2.9811	(12.802)	0	0	0
2023/08/14	2044	01/08/2024	12.28	Put	Bond Future	5,984.2400	5.9842	6,532.0200	6.5320	9.154	0	0	0
2023/08/14	2044	01/08/2024			Bond Future	12.7393	71.6465	12.9232	70.6610	1.443	0.0000	0.0000	0
2023/08/14	2044	01/08/2024	12.30	Call	Bond Future	3,469.2500	3.4693	3,027.5100	3.0275	(12.733)	0	0	0
2023/08/14	2044	01/08/2024	12.30	Put	Bond Future	5,919.8300	5.9198	6,463.5500	6.4636	9.185	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
2023/08/14	2044	07/11/2024	12.92	Call	Bond Future	5,102.1800	5.1022	4,556.8200	4.5568	(10.689)	0	0	0
2023/08/14	2044	07/11/2024	12.92	Put	Bond Future	4,885.9300	4.8859	5,348.3700	5.3484	9.465	0	0	0
2023/08/14	2044	07/11/2024			Bond Future	12.8793	73.2903	13.0709	72.2825	1.487	0.0000	0.0000	0
2023/08/14	2044	07/11/2024	12.91	Call	Bond Future	5,073.2800	5.0733	4,529.6600	4.5297	(10.715)	0	0	0
2023/08/14	2044	07/11/2024	12.91	Put	Bond Future	4,910.0300	4.9100	5,374.2100	5.3742	9.454	0	0	0
2023/08/14	2044	07/11/2024	12.90	Call	Bond Future	5,044.4300	5.0444	4,502.5600	4.5026	(10.742)	0	0	0
2023/08/14	2044	07/11/2024	12.90	Put	Bond Future	4,934.2500	4.9343	5,400.1800	5.4002	9.443	0	0	0
2023/08/14	2046	02/11/2023			Bond Future	113.3914	113.3914	113.3860	113.3860	(0.005)	0.0000	0.0000	16,148
2023/08/14	2046	01/02/2024			Bond Future	115.9751	115.9751	115.9693	115.9693	(0.005)	0.0000	0.0000	0
2023/08/14	2046	02/05/2024			Bond Future	116.4802	116.4802	116.4744	116.4744	(0.005)	0.0000	0.0000	0
2023/08/14	2046	01/08/2024			Bond Future	119.1565	119.1565	119.1508	119.1508	(0.005)	0.0000	0.0000	0
2023/08/14	2046	07/11/2024			Bond Future	119.7432	119.7432	119.7385	119.7385	(0.004)	0.0000	0.0000	0
2023/08/14	2050	02/11/2023			Bond Future	115.7100	115.7100	114.9064	114.9064	(0.695)	0.0000	0.0000	14,087
2023/08/14	2050	01/02/2024			Bond Future	116.1080	116.1080	115.2860	115.2860	(0.708)	0.0000	0.0000	0
2023/08/14	2050	02/05/2024			Bond Future	118.7548	118.7548	117.9140	117.9140	(0.708)	0.0000	0.0000	0
2023/08/14	2050	01/08/2024			Bond Future	119.1896	119.1896	118.3292	118.3292	(0.722)	0.0000	0.0000	0
2023/08/14	2050	07/11/2024			Bond Future	121.9659	121.9659	121.0860	121.0860	(0.721)	0.0000	0.0000	0
2023/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	AL37	02/11/2023			Index Future	913.6260	913.6260	908.7810	908.7810	(0.530)	0.0000	0.0000	0
2023/08/14	AL37	01/02/2024			Index Future	934.2230	934.2230	929.2660	929.2660	(0.531)	0.0000	0.0000	0
2023/08/14	AL37	02/05/2024			Index Future	955.3090	955.3090	950.2430	950.2430	(0.530)	0.0000	0.0000	0
2023/08/14	AL37	01/08/2024			Index Future	977.0590	977.0590	971.8830	971.8830	(0.530)	0.0000	0.0000	0
2023/08/14	AL37	07/11/2024			Index Future	999.6440	999.6440	994.3620	994.3620	(0.528)	0.0000	0.0000	0
2023/08/14	AL7T	02/11/2023			Index Future	1,043.3080	1,043.3080	1,033.4610	1,033.4610	(0.944)	0.0000	0.0000	0
2023/08/14	AL7T	01/02/2024			Index Future	1,066.8280	1,066.8280	1,056.7570	1,056.7570	(0.944)	0.0000	0.0000	0
2023/08/14	AL7T	02/05/2024			Index Future	1,090.9070	1,090.9070	1,080.6120	1,080.6120	(0.944)	0.0000	0.0000	0
2023/08/14	AL7T	01/08/2024			Index Future	1,115.7440	1,115.7440	1,105.2200	1,105.2200	(0.943)	0.0000	0.0000	0
2023/08/14	AL7T	07/11/2024			Index Future	1,141.5350	1,141.5350	1,130.7840	1,130.7840	(0.942)	0.0000	0.0000	0
2023/08/14	ALBI	02/11/2023			Index Future	909.8210	909.8210	901.7860	901.7860	(0.883)	0.0000	0.0000	106
2023/08/14	ALBI	01/02/2024			Index Future	930.3320	930.3320	922.1130	922.1130	(0.883)	0.0000	0.0000	0
2023/08/14	ALBI	02/05/2024			Index Future	951.3290	951.3290	942.9290	942.9290	(0.883)	0.0000	0.0000	0
2023/08/14	ALBI	01/08/2024			Index Future	972.9890	972.9890	964.4020	964.4020	(0.883)	0.0000	0.0000	0
2023/08/14	ALBI	07/11/2024			Index Future	995.4800	995.4800	986.7090	986.7090	(0.881)	0.0000	0.0000	0
2023/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	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
2023/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	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
2023/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/14	ES33	02/11/2023			Bond Future	12.5794	72.8251	12.7439	72.0990	1.308	0.0000	0.0000	0
2023/08/14	ES33	01/02/2024			Bond Future	12.7155	74.4844	12.8873	73.7417	1.351	0.0000	0.0000	0
2023/08/14	ES33	02/05/2024			Bond Future	12.8557	72.3819	13.0350	71.6224	1.395	0.0000	0.0000	0
2023/08/14	ES33	01/08/2024			Bond Future	12.9990	74.0441	13.1863	73.2673	1.440	0.0000	0.0000	0
2023/08/14	ES33	07/11/2024			Bond Future	13.1957	71.9611	13.3922	71.1666	1.489	0.0000	0.0000	0
2023/08/14	ES42	02/11/2023			Bond Future	13.0443	68.8344	13.2086	68.0051	1.260	0.0000	0.0000	0
2023/08/14	ES42	01/02/2024			Bond Future	13.1686	70.4029	13.3394	69.5547	1.297	0.0000	0.0000	0
2023/08/14	ES42	02/05/2024			Bond Future	13.3011	67.7446	13.4789	66.8771	1.337	0.0000	0.0000	0
2023/08/14	ES42	01/08/2024			Bond Future	13.4339	69.2994	13.6188	68.4121	1.377	0.0000	0.0000	0
2023/08/14	ES42	07/11/2024			Bond Future	13.6091	66.6395	13.8025	65.7319	1.421	0.0000	0.0000	0
2023/08/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/11/2023	885.82	Call	GOVI	110,660.0000	11.0660	30,950.0000	3.0950	(72.031)	0	0	0
2023/08/14	GOVI	02/11/2023			GOVI	896.8860	896.8860	888.9150	888.9150	(0.889)	0.0000	0.0000	823
2023/08/14	GOVI	02/11/2023	885.80	Call	GOVI	110,860.0000	11.0860	31,150.0000	3.1150	(71.901)	0	0	0
2023/08/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/11/2023	885.81	Call	GOVI	110,760.0000	11.0760	31,050.0000	3.1050	(71.966)	0	0	0
2023/08/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	01/02/2024	880.00	Call	GOVI	371,050.0000	37.1050	289,520.0000	28.9520	(21.973)	0	0	0
2023/08/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	01/02/2024			GOVI	917.1050	917.1050	908.9520	908.9520	(0.889)	0.0000	0.0000	0
2023/08/14	GOVI	01/02/2024	879.98	Call	GOVI	371,250.0000	37.1250	289,720.0000	28.9720	(21.961)	0	0	0
2023/08/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	01/02/2024	879.99	Call	GOVI	371,150.0000	37.1150	289,620.0000	28.9620	(21.967)	0	0	0
2023/08/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/05/2024	950.97	Put	GOVI	131,660.0000	13.1660	214,990.0000	21.4990	63.292	0	0	0
2023/08/14	GOVI	02/05/2024	950.98	Put	GOVI	131,760.0000	13.1760	215,090.0000	21.5090	63.244	0	0	0
2023/08/14	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/05/2024			GOVI	937.8040	937.8040	929.4710	929.4710	(0.889)	0.0000	0.0000	0
2023/08/14	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	02/05/2024	950.99	Put	GOVI	131,860.0000	13.1860	215,190.0000	21.5190	63.196	0	0	0
2023/08/14	GOVI	01/08/2024	943.39	Call	GOVI	157,660.0000	15.7660	72,470.0000	7.2470	(54.034)	0	0	0
2023/08/14	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	01/08/2024			GOVI	959.1560	959.1560	950.6370	950.6370	(0.888)	0.0000	0.0000	0
2023/08/14	GOVI	01/08/2024	943.37	Call	GOVI	157,860.0000	15.7860	72,670.0000	7.2670	(53.966)	0	0	0
2023/08/14	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	01/08/2024	943.38	Call	GOVI	157,760.0000	15.7760	72,570.0000	7.2570	(54.000)	0	0	0
2023/08/14	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	07/11/2024	948.78	Call	GOVI	325,470.0000	32.5470	238,460.0000	23.8460	(26.734)	0	0	0
2023/08/14	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	07/11/2024	948.79	Call	GOVI	325,370.0000	32.5370	238,360.0000	23.8360	(26.742)	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
2023/08/14	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GOVI	07/11/2024			GOVI	981.3270	981.3270	972.6260	972.6260	(0.887)	0.0000	0.0000	0
2023/08/14	GOVI	07/11/2024	948.80	Call	GOVI	325,270.0000	32.5270	238,260.0000	23.8260	(26.750)	0	0	0
2023/08/14	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/14	IGOV	02/11/2023			Index Future	337.1040	337.1040	336.5540	336.5540	(0.163)	0.0000	0.0000	515
2023/08/14	IGOV	01/02/2024			Index Future	344.7840	344.7840	344.2220	344.2220	(0.163)	0.0000	0.0000	0
2023/08/14	IGOV	02/05/2024			Index Future	352.6450	352.6450	352.0710	352.0710	(0.163)	0.0000	0.0000	0
2023/08/14	IGOV	01/08/2024			Index Future	360.7510	360.7510	360.1650	360.1650	(0.162)	0.0000	0.0000	0
2023/08/14	IGOV	07/11/2024			Index Future	369.1710	369.1710	368.5770	368.5770	(0.161)	0.0000	0.0000	0
2023/08/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/14	JBAF	16/08/2023			Jibar Tradeable Future	8.3900	91.6100	8.4150	91.5850	0.298	0.0000	0.0000	0
2023/08/14	JBAF	20/09/2023			Jibar Tradeable Future	8.3900	91.6100	8.4150	91.5850	0.298	0.0000	0.0000	0
2023/08/14	JBAF	18/10/2023			Jibar Tradeable Future	8.4300	91.5700	8.4750	91.5250	0.534	0.0000	0.0000	0
2023/08/14	JBAF	15/11/2023			Jibar Tradeable Future	8.4200	91.5800	8.4700	91.5300	0.594	0.0000	0.0000	0
2023/08/14	JBAF	20/12/2023			Jibar Tradeable Future	8.4150	91.5850	8.4750	91.5250	0.713	0.0000	0.0000	0
2023/08/14	JBAF	17/01/2024			Jibar Tradeable Future	8.4100	91.5900	8.4700	91.5300	0.713	0.0000	0.0000	0
2023/08/14	JBAF	20/03/2024			Jibar Tradeable Future	8.3200	91.6800	8.3950	91.6050	0.901	0.0000	0.0000	0
2023/08/14	JBAF	19/06/2024			Jibar Tradeable Future	8.1200	91.8800	8.2300	91.7700	1.355	0.0000	0.0000	0
2023/08/14	JBAF	18/09/2024			Jibar Tradeable Future	8.0000	92.0000	8.1050	91.8950	1.313	0.0000	0.0000	0
2023/08/14	JBAF	18/12/2024			Jibar Tradeable Future	7.8500	92.1500	7.9700	92.0300	1.529	0.0000	0.0000	0
2023/08/14	JBAF	19/03/2025			Jibar Tradeable Future	7.7800	92.2200	7.9000	92.1000	1.542	0.0000	0.0000	0
2023/08/14	JBAF	18/06/2025			Jibar Tradeable Future	7.7150	92.2850	7.8700	92.1300	2.009	0.0000	0.0000	0
2023/08/14	R035	02/11/2023	11.12	Call	Bond Future	833.5900	0.8336	578.6300	0.5786	(30.586)	0	0	400
2023/08/14	R035	02/11/2023	11.41	Call	Bond Future	1,393.6700	1.3937	1,027.5100	1.0275	(26.273)	0	0	0
2023/08/14	R035	02/11/2023	11.41	Put	Bond Future	3,092.5500	3.0925	3,663.4400	3.6634	18.460	0	0	0
2023/08/14	R035	02/11/2023	12.85	Call	Bond Future	6,318.1300	6.3181	5,515.4800	5.5155	(12.704)	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
2023/08/14	R035	02/11/2023	12.85	Put	Bond Future	526.0900	0.5261	660.4900	0.6605	25.547	0	0	400
2023/08/14	R035	02/11/2023	13.59	Call	Bond Future	9,458.8900	9.4589	8,571.5000	8.5715	(9.382)	0	0	0
2023/08/14	R035	02/11/2023	13.59	Put	Bond Future	183.1100	0.1831	232.7700	0.2328	27.120	0	0	731
2023/08/14	R035	02/11/2023	11.42	Call	Bond Future	1,416.2700	1.4163	1,046.1500	1.0461	(26.133)	0	0	0
2023/08/14	R035	02/11/2023	11.42	Put	Bond Future	3,059.6400	3.0596	3,626.5700	3.6266	18.529	0	0	0
2023/08/14	R035	02/11/2023			Bond Future	11.7203	84.0542	11.8953	83.1171	1.493	0.0000	0.0000	168,416
2023/08/14	R035	02/11/2023	10.62	Call	Bond Future	269.3600	0.2694	164.3000	0.1643	(39.004)	0	0	400
2023/08/14	R035	02/11/2023	10.62	Put	Bond Future	6,521.1400	6.5211	7,353.1300	7.3531	12.758	0	0	0
2023/08/14	R035	02/11/2023	11.12	Put	Bond Future	4,165.0500	4.1650	4,847.1400	4.8471	16.377	0	0	0
2023/08/14	R035	02/11/2023	12.24	Call	Bond Future	3,908.6200	3.9086	3,244.1800	3.2442	(16.999)	0	0	731
2023/08/14	R035	02/11/2023	12.24	Put	Bond Future	1,169.5500	1.1695	1,442.1600	1.4422	23.309	0	0	0
2023/08/14	R035	02/11/2023	11.43	Call	Bond Future	1,438.9300	1.4389	1,064.8600	1.0649	(25.996)	0	0	0
2023/08/14	R035	02/11/2023	11.43	Put	Bond Future	3,026.8300	3.0268	3,589.8100	3.5898	18.600	0	0	0
2023/08/14	R035	02/11/2023	11.74	Call	Bond Future	2,248.1000	2.2481	1,752.6900	1.7527	(22.037)	0	0	731
2023/08/14	R035	02/11/2023	11.74	Put	Bond Future	2,141.7600	2.1418	2,583.4000	2.5834	20.620	0	0	0
2023/08/14	R035	01/02/2024	12.19	Call	Bond Future	4,196.2600	4.1963	3,603.6700	3.6037	(14.122)	0	0	0
2023/08/14	R035	01/02/2024	12.19	Put	Bond Future	2,282.9600	2.2830	2,648.6200	2.6486	16.017	0	0	0
2023/08/14	R035	01/02/2024	10.62	Call	Bond Future	702.4400	0.7024	524.2200	0.5242	(25.372)	0	0	400
2023/08/14	R035	01/02/2024	10.62	Put	Bond Future	7,439.0800	7.4391	8,219.1100	8.2191	10.486	0	0	0
2023/08/14	R035	01/02/2024	11.12	Put	Bond Future	5,257.6900	5.2577	5,915.0100	5.9150	12.502	0	0	0
2023/08/14	R035	01/02/2024	12.18	Put	Bond Future	2,301.7300	2.3017	2,669.7900	2.6698	15.991	0	0	0
2023/08/14	R035	01/02/2024			Bond Future	11.8229	85.9492	12.0052	84.9909	1.542	0.0000	0.0000	0
2023/08/14	R035	01/02/2024	12.20	Call	Bond Future	4,228.8600	4.2289	3,633.8900	3.6339	(14.069)	0	0	0
2023/08/14	R035	01/02/2024	12.20	Put	Bond Future	2,264.3300	2.2643	2,627.6100	2.6276	16.044	0	0	0
2023/08/14	R035	01/02/2024	13.46	Call	Bond Future	8,860.4300	8.8604	8,047.7300	8.0477	(9.172)	0	0	0
2023/08/14	R035	01/02/2024	13.46	Put	Bond Future	793.9800	0.7940	939.5300	0.9395	18.332	0	0	400
2023/08/14	R035	01/02/2024	11.12	Call	Bond Future	1,411.3500	1.4113	1,110.4200	1.1104	(21.322)	0	0	400
2023/08/14	R035	01/02/2024	12.18	Call	Bond Future	4,163.7400	4.1637	3,573.5500	3.5736	(14.175)	0	0	0
2023/08/14	R035	02/05/2024	11.19	Call	Bond Future	2,008.2900	2.0083	1,664.5300	1.6645	(17.117)	0	0	0
2023/08/14	R035	02/05/2024	11.19	Put	Bond Future	5,946.0600	5.9461	6,582.0400	6.5820	10.696	0	0	0
2023/08/14	R035	02/05/2024	11.20	Call	Bond Future	2,027.6500	2.0276	1,681.6000	1.6816	(17.067)	0	0	0
2023/08/14	R035	02/05/2024	11.20	Put	Bond Future	5,909.8500	5.9099	6,543.5400	6.5435	10.723	0	0	0
2023/08/14	R035	02/05/2024			Bond Future	11.9218	83.3746	12.1115	82.3949	1.592	0.0000	0.0000	0
2023/08/14	R035	02/05/2024	11.21	Call	Bond Future	2,047.1100	2.0471	1,698.7800	1.6988	(17.016)	0	0	0
2023/08/14	R035	02/05/2024	11.21	Put	Bond Future	5,873.8000	5.8738	6,505.2100	6.5052	10.750	0	0	0
2023/08/14	R035	01/08/2024	11.79	Put	Bond Future	4,758.7100	4.7587	5,284.1400	5.2841	11.041	0	0	0
2023/08/14	R035	01/08/2024	11.80	Call	Bond Future	3,588.5200	3.5885	3,109.9500	3.1100	(13.336)	0	0	0
2023/08/14	R035	01/08/2024	11.80	Put	Bond Future	4,732.0700	4.7321	5,255.4200	5.2554	11.060	0	0	0
2023/08/14	R035	01/08/2024	11.81	Call	Bond Future	3,614.1200	3.6141	3,133.4700	3.1335	(13.299)	0	0	0
2023/08/14	R035	01/08/2024			Bond Future	12.0215	85.2713	12.2191	84.2694	1.644	0.0000	0.0000	0
2023/08/14	R035	01/08/2024	11.79	Call	Bond Future	3,563.0000	3.5630	3,086.5100	3.0865	(13.373)	0	0	0
2023/08/14	R035	01/08/2024	11.81	Put	Bond Future	4,705.5500	4.7056	5,226.8200	5.2268	11.078	0	0	0
2023/08/14	R035	07/11/2024	12.17	Call	Bond Future	4,513.8900	4.5139	3,977.0100	3.9770	(11.894)	0	0	0
2023/08/14	R035	07/11/2024	12.17	Put	Bond Future	4,500.3400	4.5003	4,988.0600	4.9881	10.837	0	0	0
2023/08/14	R035	07/11/2024	12.18	Call	Bond Future	4,540.8800	4.5409	4,002.1500	4.0021	(11.864)	0	0	0
2023/08/14	R035	07/11/2024	12.18	Put	Bond Future	4,477.3700	4.4774	4,963.2400	4.9632	10.852	0	0	0
2023/08/14	R035	07/11/2024			Bond Future	12.1673	82.7171	12.3740	81.6925	1.699	0.0000	0.0000	0
2023/08/14	R035	07/11/2024	12.19	Call	Bond Future	4,567.9400	4.5679	4,027.3600	4.0274	(11.834)	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
2023/08/14	R035	07/11/2024	12.19	Put	Bond Future	4,454.5100	4.4545	4,938.5300	4.9385	10.866	0	0	0
2023/08/14	R053	02/11/2023	12.81	Call	Bond Future	5,757.3400	5.7573	4,864.6900	4.8647	(15.505)	0	0	0
2023/08/14	R053	02/11/2023	12.81	Put	Bond Future	1,629.6400	1.6296	1,965.6500	1.9656	20.619	0	0	0
2023/08/14	R053	02/11/2023	12.82	Call	Bond Future	5,807.6700	5.8077	4,911.5500	4.9115	(15.430)	0	0	0
2023/08/14	R053	02/11/2023	12.82	Put	Bond Future	1,610.3400	1.6103	1,942.8800	1.9429	20.650	0	0	0
2023/08/14	R053	02/11/2023			Bond Future	12.2416	96.2950	12.4060	95.0664	1.343	0.0000	0.0000	5,189
2023/08/14	R053	02/11/2023	12.83	Call	Bond Future	5,858.1200	5.8581	4,958.5700	4.9586	(15.356)	0	0	0
2023/08/14	R053	02/11/2023	12.83	Put	Bond Future	1,591.2500	1.5913	1,920.3600	1.9204	20.682	0	0	0
2023/08/14	R053	01/02/2024	12.92	Call	Bond Future	7,105.4500	7.1054	6,260.8000	6.2608	(11.887)	0	0	0
2023/08/14	R053	01/02/2024	12.93	Call	Bond Future	7,152.0700	7.1521	6,304.8000	6.3048	(11.847)	0	0	0
2023/08/14	R053	01/02/2024	12.94	Put	Bond Future	2,892.2200	2.8922	3,298.8500	3.2988	14.059	0	0	0
2023/08/14	R053	01/02/2024			Bond Future	12.3370	98.4662	12.5076	97.2097	1.383	0.0000	0.0000	0
2023/08/14	R053	01/02/2024	12.92	Put	Bond Future	2,936.1000	2.9361	3,347.9700	3.3480	14.028	0	0	0
2023/08/14	R053	01/02/2024	12.93	Put	Bond Future	2,914.2000	2.9142	3,323.4500	3.3235	14.043	0	0	0
2023/08/14	R053	01/02/2024	12.94	Call	Bond Future	7,198.5200	7.1985	6,348.6300	6.3486	(11.806)	0	0	0
2023/08/14	R053	02/05/2024	13.02	Put	Bond Future	3,963.6800	3.9637	4,413.9400	4.4139	11.360	0	0	0
2023/08/14	R053	02/05/2024	13.03	Put	Bond Future	3,940.2800	3.9403	4,388.3100	4.3883	11.371	0	0	0
2023/08/14	R053	02/05/2024	13.04	Call	Bond Future	8,162.3400	8.1623	7,323.4200	7.3234	(10.278)	0	0	0
2023/08/14	R053	02/05/2024			Bond Future	12.4365	94.8217	12.6137	93.5370	1.425	0.0000	0.0000	0
2023/08/14	R053	02/05/2024	13.02	Call	Bond Future	8,074.0400	8.0740	7,239.5800	7.2396	(10.335)	0	0	0
2023/08/14	R053	02/05/2024	13.03	Call	Bond Future	8,118.1600	8.1182	7,281.4700	7.2815	(10.306)	0	0	0
2023/08/14	R053	02/05/2024	13.04	Put	Bond Future	3,917.0400	3.9170	4,362.8400	4.3628	11.381	0	0	0
2023/08/14	R053	01/08/2024	13.13	Call	Bond Future	8,655.6400	8.6556	7,817.2000	7.8172	(9.687)	0	0	0
2023/08/14	R053	01/08/2024	13.13	Put	Bond Future	4,541.8400	4.5418	5,017.1500	5.0171	10.465	0	0	0
2023/08/14	R053	01/08/2024	13.14	Call	Bond Future	8,698.1500	8.6982	7,857.6400	7.8576	(9.663)	0	0	0
2023/08/14	R053	01/08/2024	13.14	Put	Bond Future	4,517.8900	4.5179	4,991.1300	4.9911	10.475	0	0	0
2023/08/14	R053	01/08/2024			Bond Future	12.5369	96.9779	12.7209	95.6642	1.468	0.0000	0.0000	0
2023/08/14	R053	01/08/2024	13.15	Call	Bond Future	8,741.0500	8.7411	7,898.5000	7.8985	(9.639)	0	0	0
2023/08/14	R053	01/08/2024	13.15	Put	Bond Future	4,494.4300	4.4944	4,965.6300	4.9656	10.484	0	0	0
2023/08/14	R053	07/11/2024	12.79	Call	Bond Future	7,233.2500	7.2333	6,484.9600	6.4850	(10.345)	0	0	0
2023/08/14	R053	07/11/2024	12.80	Call	Bond Future	7,272.2800	7.2723	6,521.7500	6.5217	(10.320)	0	0	0
2023/08/14	R053	07/11/2024	12.81	Put	Bond Future	6,339.7000	6.3397	6,930.5200	6.9305	9.319	0	0	0
2023/08/14	R053	07/11/2024			Bond Future	12.6716	93.3347	12.8637	91.9911	1.516	0.0000	0.0000	0
2023/08/14	R053	07/11/2024	12.79	Put	Bond Future	6,400.8000	6.4008	6,996.0700	6.9961	9.300	0	0	0
2023/08/14	R053	07/11/2024	12.80	Put	Bond Future	6,370.1800	6.3702	6,963.2100	6.9632	9.309	0	0	0
2023/08/14	R053	07/11/2024	12.81	Call	Bond Future	7,311.3600	7.3114	6,558.6200	6.5586	(10.295)	0	0	0
2023/08/14	R186	02/11/2023	9.15	Call	Bond Future	1,346.8400	1.3468	1,112.6200	1.1126	(17.390)	0	0	1,715
2023/08/14	R186	02/11/2023	9.40	Call	Bond Future	1,835.7000	1.8357	1,565.4000	1.5654	(14.725)	0	0	0
2023/08/14	R186	02/11/2023	9.40	Put	Bond Future	367.4900	0.3675	454.2200	0.4542	23.601	0	0	0
2023/08/14	R186	02/11/2023			Bond Future	8.8614	108.3500	8.9915	107.9930	1.468	0.0000	0.0000	132,391
2023/08/14	R186	02/11/2023	9.15	Put	Bond Future	556.8700	0.5569	679.6800	0.6797	22.054	0	0	0
2023/08/14	R186	02/11/2023	9.38	Call	Bond Future	1,794.3700	1.7944	1,526.6600	1.5267	(14.919)	0	0	0
2023/08/14	R186	02/11/2023	9.38	Put	Bond Future	380.2100	0.3802	469.5300	0.4695	23.492	0	0	0
2023/08/14	R186	02/11/2023	9.39	Call	Bond Future	1,815.0700	1.8151	1,546.0700	1.5461	(14.820)	0	0	0
2023/08/14	R186	02/11/2023	9.39	Put	Bond Future	373.8800	0.3739	461.9100	0.4619	23.545	0	0	0
2023/08/14	R186	02/11/2023	10.42	Call	Bond Future	4,234.6900	4.2347	3,892.5200	3.8925	(8.080)	0	0	0

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2023/08/14	R186	02/11/2023	10.42	Put	Bond Future	56.4900	0.0565	71.3500	0.0713	26.306	0	0	1,715
2023/08/14	R186	01/02/2024	9.51	Call	Bond Future	2,333.3500	2.3334	2,072.1000	2.0721	(11.196)	0	0	0
2023/08/14	R186	01/02/2024	9.52	Put	Bond Future	608.4300	0.6084	711.4300	0.7114	16.929	0	0	0
2023/08/14	R186	01/02/2024	9.50	Call	Bond Future	2,314.7000	2.3147	2,054.3700	2.0544	(11.247)	0	0	0
2023/08/14	R186	01/02/2024			Bond Future	8.8303	105.4817	8.9735	105.1166	1.622	0.0000	0.0000	0
2023/08/14	R186	01/02/2024	9.51	Put	Bond Future	614.5000	0.6145	718.4100	0.7184	16.910	0	0	0
2023/08/14	R186	01/02/2024	9.52	Call	Bond Future	2,352.3000	2.3523	2,090.1400	2.0901	(11.145)	0	0	0
2023/08/14	R186	01/02/2024	9.50	Put	Bond Future	620.8800	0.6209	725.7100	0.7257	16.884	0	0	0
2023/08/14	R186	02/05/2024	10.40	Call	Bond Future	4,109.3100	4.1093	3,800.1900	3.8002	(7.522)	0	0	0
2023/08/14	R186	02/05/2024	10.40	Put	Bond Future	406.6200	0.4066	470.7700	0.4708	15.776	0	0	2,030
2023/08/14	R186	02/05/2024	8.01	Call	Bond Future	528.6800	0.5287	426.1600	0.4262	(19.392)	0	0	0
2023/08/14	R186	02/05/2024	8.01	Put	Bond Future	2,394.2800	2.3943	2,665.0300	2.6650	11.308	0	0	0
2023/08/14	R186	02/05/2024	9.73	Put	Bond Future	675.8100	0.6758	778.0800	0.7781	15.133	0	0	0
2023/08/14	R186	02/05/2024			Bond Future	8.7926	107.8615	8.9513	107.4882	1.805	0.0000	0.0000	0
2023/08/14	R186	02/05/2024	8.00	Call	Bond Future	521.2600	0.5213	419.7800	0.4198	(19.468)	0	0	0
2023/08/14	R186	02/05/2024	8.00	Put	Bond Future	2,410.9800	2.4110	2,682.7700	2.6828	11.273	0	0	0
2023/08/14	R186	02/05/2024	9.73	Call	Bond Future	2,855.9000	2.8559	2,584.9000	2.5849	(9.489)	0	0	2,030
2023/08/14	R186	02/05/2024	7.99	Call	Bond Future	513.9200	0.5139	413.4700	0.4135	(19.546)	0	0	0
2023/08/14	R186	02/05/2024	7.99	Put	Bond Future	2,427.7600	2.4278	2,700.5800	2.7006	11.238	0	0	0
2023/08/14	R186	01/08/2024	8.70	Put	Bond Future	1,451.6700	1.4517	1,645.7500	1.6457	13.369	0	0	0
2023/08/14	R186	01/08/2024	8.68	Call	Bond Future	1,345.4000	1.3454	1,159.8000	1.1598	(13.795)	0	0	0
2023/08/14	R186	01/08/2024	8.69	Call	Bond Future	1,357.8400	1.3578	1,171.2700	1.1713	(13.740)	0	0	0
2023/08/14	R186	01/08/2024			Bond Future	8.7379	105.0046	8.9154	104.6230	2.031	0.0000	0.0000	0
2023/08/14	R186	01/08/2024	8.70	Call	Bond Future	1,369.9100	1.3699	1,182.3900	1.1824	(13.688)	0	0	0
2023/08/14	R186	01/08/2024	8.68	Put	Bond Future	1,470.3200	1.4703	1,666.3200	1.6663	13.330	0	0	0
2023/08/14	R186	01/08/2024	8.69	Put	Bond Future	1,461.1800	1.4612	1,656.2100	1.6562	13.347	0	0	0
2023/08/14	R186	07/11/2024	9.15	Call	Bond Future	1,909.1200	1.9091	1,682.6300	1.6826	(11.864)	0	0	0
2023/08/14	R186	07/11/2024	9.14	Put	Bond Future	1,141.7900	1.1418	1,305.8900	1.3059	14.372	0	0	0
2023/08/14	R186	07/11/2024			Bond Future	8.7470	107.4194	8.9496	107.0295	2.316	0.0000	0.0000	0
2023/08/14	R186	07/11/2024	9.15	Put	Bond Future	1,135.5300	1.1355	1,298.8600	1.2989	14.384	0	0	0
2023/08/14	R186	07/11/2024	9.13	Call	Bond Future	1,883.4800	1.8835	1,658.5300	1.6585	(11.943)	0	0	0
2023/08/14	R186	07/11/2024	9.13	Put	Bond Future	1,148.1000	1.1481	1,312.9700	1.3130	14.360	0	0	0
2023/08/14	R186	07/11/2024	9.14	Call	Bond Future	1,896.2800	1.8963	1,670.5600	1.6706	(11.903)	0	0	0
2023/08/14	R197	02/11/2023			Bond Future	341.8010	341.8010	341.7784	341.7784	(0.007)	0.0000	0.0000	0
2023/08/14	R202	02/11/2023			Bond Future	258.5443	258.5443	258.3136	258.3136	(0.089)	0.0000	0.0000	4,746
2023/08/14	R202	01/02/2024			Bond Future	259.4846	259.4846	259.2484	259.2484	(0.091)	0.0000	0.0000	460
2023/08/14	R202	02/05/2024			Bond Future	265.3995	265.3995	265.1584	265.1584	(0.091)	0.0000	0.0000	0
2023/08/14	R202	01/08/2024			Bond Future	266.4250	266.4250	266.1774	266.1774	(0.093)	0.0000	0.0000	0
2023/08/14	R202	07/11/2024			Bond Future	272.6323	272.6323	272.3802	272.3802	(0.092)	0.0000	0.0000	0
2023/08/14	R209	02/11/2023	11.33	Call	Bond Future	912.9600	0.9130	659.9400	0.6599	(27.714)	0	0	0
2023/08/14	R209	02/11/2023	11.33	Put	Bond Future	3,145.0300	3.1450	3,663.5300	3.6635	16.486	0	0	0
2023/08/14	R209	02/11/2023	11.34	Call	Bond Future	929.6200	0.9296	673.3600	0.6734	(27.566)	0	0	0
2023/08/14	R209	02/11/2023	11.34	Put	Bond Future	3,112.0200	3.1120	3,627.2800	3.6273	16.557	0	0	0
2023/08/14	R209	02/11/2023			Bond Future	11.7898	65.0033	11.9540	64.2318	1.392	0.0000	0.0000	26,959
2023/08/14	R209	02/11/2023	11.35	Call	Bond Future	946.5900	0.9466	687.0600	0.6871	(27.417)	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
2023/08/14	R209	02/11/2023	11.35	Put	Bond Future	3,079.3700	3.0794	3,591.3600	3.5914	16.626	0	0	0
2023/08/14	R209	01/02/2024	12.13	Put	Bond Future	2,209.2300	2.2092	2,528.6100	2.5286	14.457	0	0	0
2023/08/14	R209	01/02/2024	12.14	Call	Bond Future	3,402.8200	3.4028	2,931.1400	2.9311	(13.861)	0	0	0
2023/08/14	R209	01/02/2024	12.14	Put	Bond Future	2,191.2900	2.1913	2,508.6100	2.5086	14.481	0	0	0
2023/08/14	R209	01/02/2024			Bond Future	11.8776	66.4689	12.0477	65.6799	1.432	0.0000	0.0000	1,690
2023/08/14	R209	01/02/2024	12.12	Call	Bond Future	3,347.6200	3.3476	2,880.0600	2.8801	(13.967)	0	0	0
2023/08/14	R209	01/02/2024	12.12	Put	Bond Future	2,227.3100	2.2273	2,548.7500	2.5488	14.432	0	0	0
2023/08/14	R209	01/02/2024	12.13	Call	Bond Future	3,375.1800	3.3752	2,905.5600	2.9056	(13.914)	0	0	0
2023/08/14	R209	02/05/2024	11.17	Call	Bond Future	1,657.1200	1.6571	1,383.3200	1.3833	(16.523)	0	0	0
2023/08/14	R209	02/05/2024	11.17	Put	Bond Future	5,498.4200	5.4984	6,031.3300	6.0313	9.692	0	0	0
2023/08/14	R209	02/05/2024	11.18	Call	Bond Future	1,673.5800	1.6736	1,397.8800	1.3979	(16.474)	0	0	0
2023/08/14	R209	02/05/2024	11.18	Put	Bond Future	5,464.9200	5.4649	5,995.9300	5.9959	9.717	0	0	0
2023/08/14	R209	02/05/2024			Bond Future	11.9697	64.8149	12.1460	64.0082	1.473	0.0000	0.0000	0
2023/08/14	R209	02/05/2024	11.19	Call	Bond Future	1,690.1300	1.6901	1,412.5400	1.4125	(16.424)	0	0	0
2023/08/14	R209	02/05/2024	11.19	Put	Bond Future	5,431.5700	5.4316	5,960.6900	5.9607	9.742	0	0	0
2023/08/14	R209	01/08/2024	11.79	Put	Bond Future	4,396.1800	4.3962	4,829.2300	4.8292	9.851	0	0	0
2023/08/14	R209	01/08/2024	11.80	Call	Bond Future	3,159.2200	3.1592	2,765.6500	2.7656	(12.458)	0	0	0
2023/08/14	R209	01/08/2024	11.80	Put	Bond Future	4,371.6800	4.3717	4,803.0300	4.8030	9.867	0	0	0
2023/08/14	R209	01/08/2024			Bond Future	12.0630	66.2892	12.2458	65.4642	1.516	0.0000	0.0000	0
2023/08/14	R209	01/08/2024	11.78	Call	Bond Future	3,114.8300	3.1148	2,724.6600	2.7247	(12.526)	0	0	0
2023/08/14	R209	01/08/2024	11.78	Put	Bond Future	4,420.7900	4.4208	4,855.5400	4.8555	9.834	0	0	0
2023/08/14	R209	01/08/2024	11.79	Call	Bond Future	3,136.9900	3.1370	2,745.1200	2.7451	(12.492)	0	0	0
2023/08/14	R209	07/11/2024	12.21	Call	Bond Future	4,092.7600	4.0928	3,642.5300	3.6425	(11.001)	0	0	0
2023/08/14	R209	07/11/2024	12.21	Put	Bond Future	4,011.8400	4.0118	4,405.2800	4.4053	9.807	0	0	0
2023/08/14	R209	07/11/2024	12.22	Call	Bond Future	4,116.7200	4.1167	3,664.9800	3.6650	(10.973)	0	0	0
2023/08/14	R209	07/11/2024	12.22	Put	Bond Future	3,991.1700	3.9912	4,383.1000	4.3831	9.820	0	0	0
2023/08/14	R209	07/11/2024			Bond Future	12.1919	64.6576	12.3823	63.8139	1.561	0.0000	0.0000	0
2023/08/14	R209	07/11/2024	12.23	Call	Bond Future	4,141.0200	4.1410	3,687.7700	3.6878	(10.945)	0	0	0
2023/08/14	R209	07/11/2024	12.23	Put	Bond Future	3,970.8900	3.9709	4,361.3100	4.3613	9.832	0	0	0
2023/08/14	R210	02/11/2023			Bond Future	227.2434	227.2434	227.1313	227.1313	(0.049)	0.0000	0.0000	70
2023/08/14	R210	01/02/2024			Bond Future	232.4209	232.4209	232.3062	232.3062	(0.049)	0.0000	0.0000	300
2023/08/14	R210	02/05/2024			Bond Future	234.4774	234.4774	234.3602	234.3602	(0.050)	0.0000	0.0000	0
2023/08/14	R210	01/08/2024			Bond Future	239.8655	239.8655	239.7461	239.7461	(0.050)	0.0000	0.0000	0
2023/08/14	R210	07/11/2024			Bond Future	242.1373	242.1373	242.0172	242.0172	(0.050)	0.0000	0.0000	0
2023/08/14	R213	02/11/2023	10.94	Call	Bond Future	2,196.7200	2.1967	1,743.8500	1.7438	(20.616)	0	0	731
2023/08/14	R213	02/11/2023	10.94	Put	Bond Future	1,218.7500	1.2188	1,510.4600	1.5105	23.935	0	0	0
2023/08/14	R213	02/11/2023	11.13	Call	Bond Future	2,735.9300	2.7359	2,228.9300	2.2289	(18.531)	0	0	0
2023/08/14	R213	02/11/2023	11.13	Put	Bond Future	943.8400	0.9438	1,181.4200	1.1814	25.172	0	0	0
2023/08/14	R213	02/11/2023			Bond Future	10.7149	82.7850	10.8860	82.0404	1.596	0.0000	0.0000	33,183
2023/08/14	R213	02/11/2023	11.11	Call	Bond Future	2,676.9100	2.6769	2,175.2900	2.1753	(18.739)	0	0	0
2023/08/14	R213	02/11/2023	11.11	Put	Bond Future	970.0300	0.9700	1,212.9900	1.2130	25.047	0	0	0
2023/08/14	R213	02/11/2023	11.12	Call	Bond Future	2,706.2800	2.7063	2,201.9600	2.2020	(18.635)	0	0	0
2023/08/14	R213	02/11/2023	11.12	Put	Bond Future	956.7800	0.9568	1,197.0400	1.1970	25.111	0	0	0
2023/08/14	R213	02/11/2023	11.44	Call	Bond Future	3,710.4400	3.7104	3,130.0900	3.1301	(15.641)	0	0	731
2023/08/14	R213	02/11/2023	11.44	Put	Bond Future	612.2400	0.6122	776.4700	0.7765	26.824	0	0	0
2023/08/14	R213	02/11/2023	12.70	Call	Bond Future	8,228.5800	8.2286	7,511.2800	7.5113	(8.717)	0	0	0

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2023/08/14	R213	02/11/2023	12.70	Put	Bond Future	92.6500	0.0927	119.9300	0.1199	29.444	0	0	731
2023/08/14	R213	01/02/2024	11.70	Call	Bond Future	4,856.5800	4.8566	4,292.4300	4.2924	(11.616)	0	0	0
2023/08/14	R213	01/02/2024	11.70	Put	Bond Future	1,096.7900	1.0968	1,294.0700	1.2941	17.987	0	0	0
2023/08/14	R213	01/02/2024	11.71	Call	Bond Future	4,887.2400	4.8872	4,321.6000	4.3216	(11.574)	0	0	0
2023/08/14	R213	01/02/2024	11.71	Put	Bond Future	1,087.2200	1.0872	1,283.0100	1.2830	18.008	0	0	0
2023/08/14	R213	01/02/2024			Bond Future	10.7931	84.6514	10.9724	83.8899	1.662	0.0000	0.0000	0
2023/08/14	R213	01/02/2024	11.72	Call	Bond Future	4,917.7600	4.9178	4,350.6200	4.3506	(11.532)	0	0	0
2023/08/14	R213	01/02/2024	11.72	Put	Bond Future	1,077.5400	1.0775	1,271.8300	1.2718	18.031	0	0	0
2023/08/14	R213	02/05/2024	10.30	Call	Bond Future	1,763.6800	1.7637	1,468.6200	1.4686	(16.730)	0	0	0
2023/08/14	R213	02/05/2024	10.30	Put	Bond Future	4,169.9600	4.1700	4,653.4300	4.6534	11.594	0	0	0
2023/08/14	R213	02/05/2024			Bond Future	10.8673	83.0013	11.0553	82.2227	1.730	0.0000	0.0000	0
2023/08/14	R213	02/05/2024	10.28	Call	Bond Future	1,730.3600	1.7304	1,439.0700	1.4391	(16.834)	0	0	0
2023/08/14	R213	02/05/2024	10.28	Put	Bond Future	4,223.0800	4.2231	4,710.3200	4.7103	11.538	0	0	0
2023/08/14	R213	02/05/2024	10.29	Call	Bond Future	1,746.9700	1.7470	1,453.8000	1.4538	(16.782)	0	0	0
2023/08/14	R213	02/05/2024	10.29	Put	Bond Future	4,196.4600	4.1965	4,681.8200	4.6818	11.566	0	0	0
2023/08/14	R213	01/08/2024	10.86	Call	Bond Future	2,967.6700	2.9677	2,571.4600	2.5715	(13.351)	0	0	0
2023/08/14	R213	01/08/2024	10.86	Put	Bond Future	3,297.5100	3.2975	3,697.4200	3.6974	12.128	0	0	0
2023/08/14	R213	01/08/2024	10.87	Call	Bond Future	2,989.3400	2.9893	2,591.4300	2.5914	(13.311)	0	0	0
2023/08/14	R213	01/08/2024	10.87	Put	Bond Future	3,278.4100	3.2784	3,676.6200	3.6766	12.146	0	0	0
2023/08/14	R213	01/08/2024			Bond Future	10.9411	84.8898	11.1385	84.0937	1.804	0.0000	0.0000	0
2023/08/14	R213	01/08/2024	10.88	Call	Bond Future	3,011.0800	3.0111	2,611.4800	2.6115	(13.271)	0	0	0
2023/08/14	R213	01/08/2024	10.88	Put	Bond Future	3,259.4100	3.2594	3,655.9300	3.6559	12.165	0	0	0
2023/08/14	R213	07/11/2024	11.23	Call	Bond Future	3,788.7400	3.7887	3,344.9000	3.3449	(11.715)	0	0	0
2023/08/14	R213	07/11/2024	11.23	Put	Bond Future	3,155.2800	3.1553	3,525.4800	3.5255	11.733	0	0	0
2023/08/14	R213	07/11/2024			Bond Future	11.0680	83.2828	11.2765	82.4687	1.883	0.0000	0.0000	0
2023/08/14	R213	07/11/2024	11.21	Call	Bond Future	3,743.7700	3.7438	3,302.8800	3.3029	(11.777)	0	0	0
2023/08/14	R213	07/11/2024	11.21	Put	Bond Future	3,188.2000	3.1882	3,561.3500	3.5613	11.704	0	0	0
2023/08/14	R213	07/11/2024	11.22	Call	Bond Future	3,766.0400	3.7660	3,323.6800	3.3237	(11.746)	0	0	0
2023/08/14	R213	07/11/2024	11.22	Put	Bond Future	3,171.5100	3.1715	3,543.1900	3.5432	11.719	0	0	0
2023/08/14	R214	02/11/2023	11.45	Put	Bond Future	4,196.0900	4.1961	4,792.4800	4.7925	14.213	0	0	0
2023/08/14	R214	02/11/2023	11.46	Call	Bond Future	611.3000	0.6113	424.4000	0.4244	(30.574)	0	0	0
2023/08/14	R214	02/11/2023	11.46	Put	Bond Future	4,155.8700	4.1559	4,749.3900	4.7494	14.281	0	0	0
2023/08/14	R214	02/11/2023			Bond Future	12.1645	60.6614	12.3284	59.8809	1.348	0.0000	0.0000	21,716
2023/08/14	R214	02/11/2023	11.45	Call	Bond Future	598.8700	0.5989	414.8400	0.4148	(30.730)	0	0	0
2023/08/14	R214	02/11/2023	11.47	Call	Bond Future	623.9100	0.6239	434.1200	0.4341	(30.419)	0	0	0
2023/08/14	R214	02/11/2023	11.47	Put	Bond Future	4,115.8900	4.1159	4,706.5200	4.7065	14.350	0	0	0
2023/08/14	R214	01/02/2024	12.16	Call	Bond Future	2,517.4000	2.5174	2,118.2300	2.1182	(15.856)	0	0	0
2023/08/14	R214	01/02/2024	12.16	Put	Bond Future	2,998.9600	2.9990	3,397.8700	3.3979	13.302	0	0	0
2023/08/14	R214	01/02/2024			Bond Future	12.2608	62.0290	12.4306	61.2309	1.385	0.0000	0.0000	0
2023/08/14	R214	01/02/2024	12.14	Call	Bond Future	2,468.8400	2.4688	2,074.3000	2.0743	(15.981)	0	0	0
2023/08/14	R214	01/02/2024	12.14	Put	Bond Future	3,046.7100	3.0467	3,450.2500	3.4502	13.245	0	0	0
2023/08/14	R214	01/02/2024	12.15	Call	Bond Future	2,493.0700	2.4931	2,096.2100	2.0962	(15.919)	0	0	0
2023/08/14	R214	01/02/2024	12.15	Put	Bond Future	3,022.7600	3.0228	3,423.9800	3.4240	13.273	0	0	0
2023/08/14	R214	02/05/2024	11.46	Call	Bond Future	1,564.8800	1.5649	1,302.4200	1.3024	(16.772)	0	0	0
2023/08/14	R214	02/05/2024	11.46	Put	Bond Future	5,998.6400	5.9986	6,552.1800	6.5522	9.228	0	0	0
2023/08/14	R214	02/05/2024	11.47	Call	Bond Future	1,580.9900	1.5810	1,316.6300	1.3166	(16.721)	0	0	0
2023/08/14	R214	02/05/2024	11.47	Put	Bond Future	5,962.3100	5.9623	6,513.9500	6.5139	9.252	0	0	0

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2023/08/14	R214	02/05/2024			Bond Future	12.3531	60.1226	12.5288	59.3066	1.423	0.0000	0.0000	0
2023/08/14	R214	02/05/2024	11.48	Call	Bond Future	1,597.2000	1.5972	1,330.9300	1.3309	(16.671)	0	0	0
2023/08/14	R214	02/05/2024	11.48	Put	Bond Future	5,926.1400	5.9261	6,475.8700	6.4759	9.276	0	0	0
2023/08/14	R214	01/08/2024	12.18	Call	Bond Future	3,240.6500	3.2406	2,839.8700	2.8399	(12.367)	0	0	0
2023/08/14	R214	01/08/2024	12.18	Put	Bond Future	4,492.1600	4.4922	4,925.8500	4.9258	9.654	0	0	0
2023/08/14	R214	01/08/2024			Bond Future	12.4455	61.4904	12.6274	60.6559	1.462	0.0000	0.0000	0
2023/08/14	R214	01/08/2024	12.16	Call	Bond Future	3,195.1900	3.1952	2,797.8500	2.7979	(12.436)	0	0	0
2023/08/14	R214	01/08/2024	12.16	Put	Bond Future	4,542.6400	4.5426	4,979.7700	4.9798	9.623	0	0	0
2023/08/14	R214	01/08/2024	12.17	Call	Bond Future	3,217.7600	3.2178	2,818.7100	2.8187	(12.401)	0	0	0
2023/08/14	R214	01/08/2024	12.17	Put	Bond Future	4,517.2100	4.5172	4,952.6300	4.9526	9.639	0	0	0
2023/08/14	R214	07/11/2024	12.60	Call	Bond Future	4,195.8600	4.1959	3,736.1800	3.7362	(10.956)	0	0	0
2023/08/14	R214	07/11/2024	12.60	Put	Bond Future	4,080.5600	4.0806	4,474.3400	4.4743	9.650	0	0	0
2023/08/14	R214	07/11/2024	12.61	Call	Bond Future	4,220.4200	4.2204	3,759.2200	3.7592	(10.928)	0	0	0
2023/08/14	R214	07/11/2024	12.61	Put	Bond Future	4,059.6500	4.0596	4,451.9100	4.4519	9.662	0	0	0
2023/08/14	R214	07/11/2024			Bond Future	12.5747	59.5974	12.7638	58.7440	1.504	0.0000	0.0000	0
2023/08/14	R214	07/11/2024	12.62	Call	Bond Future	4,245.0400	4.2450	3,782.3100	3.7823	(10.900)	0	0	0
2023/08/14	R214	07/11/2024	12.62	Put	Bond Future	4,038.8400	4.0388	4,429.5700	4.4296	9.674	0	0	0
2023/08/14	R248	02/11/2023	11.47	Call	Bond Future	604.0500	0.6041	415.8000	0.4158	(31.165)	0	0	0
2023/08/14	R248	02/11/2023	11.48	Call	Bond Future	617.3100	0.6173	425.8900	0.4259	(31.009)	0	0	0
2023/08/14	R248	02/11/2023	11.49	Put	Bond Future	5,543.6200	5.5436	6,268.3000	6.2683	13.072	0	0	0
2023/08/14	R248	02/11/2023	12.50	Call	Bond Future	3,126.9700	3.1270	2,561.0000	2.5610	(18.100)	0	0	207
2023/08/14	R248	02/11/2023	13.60	Call	Bond Future	7,521.1400	7.5211	6,708.1700	6.7082	(10.809)	0	0	0
2023/08/14	R248	02/11/2023	13.60	Put	Bond Future	492.2300	0.4922	598.5700	0.5986	21.604	0	0	207
2023/08/14	R248	02/11/2023			Bond Future	12.2835	74.4324	12.4426	73.5131	1.295	0.0000	0.0000	232,295
2023/08/14	R248	02/11/2023	11.47	Put	Bond Future	5,648.0900	5.6481	6,379.1500	6.3791	12.943	0	0	0
2023/08/14	R248	02/11/2023	11.48	Put	Bond Future	5,595.6600	5.5957	6,323.5500	6.3236	13.008	0	0	0
2023/08/14	R248	02/11/2023	11.49	Call	Bond Future	630.8700	0.6309	436.2400	0.4362	(30.851)	0	0	0
2023/08/14	R248	02/11/2023	11.80	Call	Bond Future	1,156.5000	1.1565	852.3000	0.8523	(26.304)	0	0	207
2023/08/14	R248	02/11/2023	11.80	Put	Bond Future	4,082.6700	4.0827	4,697.7800	4.6978	15.066	0	0	0
2023/08/14	R248	02/11/2023	12.50	Put	Bond Future	1,880.7900	1.8808	2,234.1300	2.2341	18.787	0	0	0
2023/08/14	R248	01/02/2024	12.30	Put	Bond Future	3,721.8100	3.7218	4,182.5200	4.1825	12.379	0	0	0
2023/08/14	R248	01/02/2024	11.50	Call	Bond Future	1,302.9600	1.3030	1,040.2000	1.0402	(20.166)	0	0	1,000
2023/08/14	R248	01/02/2024	11.50	Put	Bond Future	6,732.1200	6.7321	7,409.4600	7.4095	10.061	0	0	0
2023/08/14	R248	01/02/2024	12.14	Call	Bond Future	2,768.6300	2.7686	2,331.8700	2.3319	(15.775)	0	0	0
2023/08/14	R248	01/02/2024	12.14	Put	Bond Future	4,201.6700	4.2017	4,705.0100	4.7050	11.980	0	0	0
2023/08/14	R248	01/02/2024	12.15	Call	Bond Future	2,796.6000	2.7966	2,357.1200	2.3571	(15.715)	0	0	0
2023/08/14	R248	01/02/2024	12.15	Put	Bond Future	4,170.0700	4.1701	4,670.6900	4.6707	12.005	0	0	0
2023/08/14	R248	01/02/2024			Bond Future	12.3846	76.1105	12.5497	75.1704	1.334	0.0000	0.0000	0
2023/08/14	R248	01/02/2024	12.16	Call	Bond Future	2,824.6900	2.8247	2,382.5100	2.3825	(15.654)	0	0	0
2023/08/14	R248	01/02/2024	12.16	Put	Bond Future	4,138.6700	4.1387	4,636.5900	4.6366	12.031	0	0	0
2023/08/14	R248	01/02/2024	12.30	Call	Bond Future	3,231.8400	3.2318	2,752.4500	2.7525	(14.833)	0	0	1,000
2023/08/14	R248	01/02/2024	13.37	Call	Bond Future	6,949.5600	6.9496	6,243.8700	6.2439	(10.154)	0	0	0
2023/08/14	R248	01/02/2024	13.37	Put	Bond Future	1,647.1400	1.6471	1,881.5500	1.8816	14.231	0	0	1,000
2023/08/14	R248	02/05/2024	11.46	Call	Bond Future	1,759.1800	1.7592	1,470.3300	1.4703	(16.420)	0	0	0
2023/08/14	R248	02/05/2024	11.47	Call	Bond Future	1,777.7700	1.7778	1,486.7500	1.4868	(16.370)	0	0	0
2023/08/14	R248	02/05/2024	11.48	Put	Bond Future	7,908.1500	7.9082	8,576.1700	8.5762	8.447	0	0	0
2023/08/14	R248	02/05/2024			Bond Future	12.4815	73.3775	12.6528	72.4163	1.372	0.0000	0.0000	0

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2023/08/14	R248	02/05/2024	11.46	Put	Bond Future	8,002.0700	8.0021	8,674.4500	8.6745	8.403	0	0	0
2023/08/14	R248	02/05/2024	11.47	Put	Bond Future	7,955.0000	7.9550	8,625.2100	8.6252	8.425	0	0	0
2023/08/14	R248	02/05/2024	11.48	Call	Bond Future	1,796.4800	1.7965	1,503.2700	1.5033	(16.321)	0	0	0
2023/08/14	R248	01/08/2024	12.30	Call	Bond Future	3,971.1900	3.9712	3,498.8600	3.4989	(11.894)	0	0	0
2023/08/14	R248	01/08/2024	12.30	Put	Bond Future	5,563.3800	5.5634	6,073.9700	6.0740	9.178	0	0	0
2023/08/14	R248	01/08/2024	12.31	Call	Bond Future	3,998.9800	3.9990	3,524.6600	3.5247	(11.861)	0	0	0
2023/08/14	R248	01/08/2024	12.31	Put	Bond Future	5,532.9900	5.5330	6,041.5900	6.0416	9.192	0	0	0
2023/08/14	R248	01/08/2024			Bond Future	12.5788	75.0466	12.7565	74.0636	1.413	0.0000	0.0000	13,000
2023/08/14	R248	01/08/2024	12.32	Call	Bond Future	4,026.5600	4.0266	3,550.2500	3.5502	(11.829)	0	0	0
2023/08/14	R248	01/08/2024	12.32	Put	Bond Future	5,502.4700	5.5025	6,009.0800	6.0091	9.207	0	0	0
2023/08/14	R248	07/11/2024	12.80	Call	Bond Future	5,444.8600	5.4449	4,889.8600	4.8899	(10.193)	0	0	0
2023/08/14	R248	07/11/2024	12.80	Put	Bond Future	4,973.7400	4.9737	5,424.0300	5.4240	9.053	0	0	0
2023/08/14	R248	07/11/2024			Bond Future	12.7138	72.3197	12.8990	71.3144	1.457	0.0000	0.0000	0
2023/08/14	R248	07/11/2024	12.78	Call	Bond Future	5,384.7100	5.3847	4,833.1300	4.8331	(10.243)	0	0	0
2023/08/14	R248	07/11/2024	12.78	Put	Bond Future	5,022.3700	5.0224	5,476.0800	5.4761	9.034	0	0	0
2023/08/14	R248	07/11/2024	12.79	Call	Bond Future	5,414.7600	5.4148	4,861.4700	4.8615	(10.218)	0	0	0
2023/08/14	R248	07/11/2024	12.79	Put	Bond Future	4,997.9900	4.9980	5,449.9900	5.4500	9.044	0	0	0

Total

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