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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/08/2023 TO 23/08/2023

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/08/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/23	2025	02/11/2023		Bond Future	173.1740	173.1740	173.0682	0.061	0.0000	0.0000
2023/08/23	2025	01/02/2024		Bond Future	175.3248	175.3248	175.2075	0.067	0.0000	0.0000
2023/08/23	2025	02/05/2024		Bond Future	179.3230	179.3230	179.2038	0.066	0.0000	0.0000
2023/08/23	2025	01/08/2024		Bond Future	181.5770	181.5770	181.4474	0.071	0.0000	0.0000
2023/08/23	2025	07/11/2024		Bond Future	185.8190	185.8190	185.6890	0.070	0.0000	0.0000
2023/08/23	2029	02/11/2023		Bond Future	125.4220	125.4220	125.5678	0.116	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2029	01/02/2024		Bond Future	128.2737	128.2737	128.4225	128.4225	0.116	0.0000	0.0000
2023/08/23	2029	02/05/2024		Bond Future	129.8374	129.8374	129.9838	129.9838	0.113	0.0000	0.0000
2023/08/23	2029	01/08/2024		Bond Future	132.7956	132.7956	132.9462	132.9462	0.113	0.0000	0.0000
2023/08/23	2029	07/11/2024		Bond Future	134.5019	134.5019	134.6512	134.6512	0.111	0.0000	0.0000
2023/08/23	2030	02/11/2023		Bond Future	10.5282	90.7837	10.3226	91.6446	1.953	0.0000	0.0000
2023/08/23	2030	02/11/2023	9.57 Put	Bond Future	4268.5500	4.2686	3519.7300	3.5197	17.543	0.0000	0.0000
2023/08/23	2030	02/11/2023	9.57 Call	Bond Future	166.1400	0.1661	278.2200	0.2782	67.461	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.07 Put	Bond Future	2520.6300	2.5206	1938.8000	1.9388	23.083	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.07 Call	Bond Future	587.8100	0.5878	866.8800	0.8669	47.476	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.57 Call	Bond Future	4488.5500	4.4886	5245.7300	5.2457	16.869	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.57 Put	Bond Future	282.9200	0.2829	179.2000	0.1792	36.661	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.81 Call	Bond Future	2094.7800	2.0948	2669.0500	2.6691	27.414	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.81 Put	Bond Future	931.7600	0.9318	645.1300	0.6451	30.762	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.82 Call	Bond Future	2122.0000	2.1220	2699.6500	2.6997	27.222	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.82 Put	Bond Future	918.0600	0.9181	634.8100	0.6348	30.853	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.80 Call	Bond Future	2067.5500	2.0676	2638.4400	2.6384	27.612	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.80 Put	Bond Future	945.4700	0.9455	655.4600	0.6555	30.674	0.0000	0.0000
2023/08/23	2030	02/11/2023	9.89 Put	Bond Future	3095.3400	3.0953	2444.6400	2.4446	21.022	0.0000	0.0000
2023/08/23	2030	02/11/2023	9.89 Call	Bond Future	388.8400	0.3888	599.0400	0.5990	54.058	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.39 Put	Bond Future	1685.3300	1.6853	1237.1800	1.2372	26.591	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.39 Call	Bond Future	1107.8100	1.1078	1520.5600	1.5206	37.258	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.43 Call	Bond Future	4010.8800	4.0109	4744.8100	4.7448	18.298	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.43 Put	Bond Future	355.6100	0.3556	228.6400	0.2286	35.705	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.62 Put	Bond Future	1227.6100	1.2276	872.1400	0.8721	28.956	0.0000	0.0000
2023/08/23	2030	02/11/2023	10.62 Call	Bond Future	1608.5700	1.6086	2114.0000	2.1140	31.421	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.12 Put	Bond Future	582.1200	0.5821	387.7500	0.3878	33.390	0.0000	0.0000
2023/08/23	2030	02/11/2023	11.12 Call	Bond Future	3002.5800	3.0026	3669.1100	3.6691	22.199	0.0000	0.0000
2023/08/23	2030	02/11/2023	12.27 Call	Bond Future	6978.2800	6.9783	7803.7200	7.8037	11.829	0.0000	0.0000
2023/08/23	2030	02/11/2023	12.27 Put	Bond Future	87.2200	0.0872	51.7600	0.0518	40.656	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.89 Put	Bond Future	3859.3800	3.8594	3261.8000	3.2618	15.484	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.89 Call	Bond Future	935.4100	0.9354	1217.8700	1.2179	30.196	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.39 Put	Bond Future	2555.8000	2.5558	2092.1900	2.0922	18.140	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.39 Call	Bond Future	1702.3400	1.7023	2118.7700	2.1188	24.462	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.86 Call	Bond Future	5552.1500	5.5522	6276.9900	6.2770	13.055	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.86 Put	Bond Future	648.2000	0.6482	493.0000	0.4930	23.943	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.57 Put	Bond Future	4887.4500	4.8875	4214.1400	4.2141	13.776	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.57 Call	Bond Future	606.9700	0.6070	813.7000	0.8137	34.059	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.07 Put	Bond Future	3343.4300	3.3434	2792.7200	2.7927	16.471	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2030	01/02/2024	10.07 Call	Bond Future	1171.6500	1.1717	1500.9800	1.5010	28.108	0.0000	0.0000
2023/08/23	2030	01/02/2024	12.10 Call	Bond Future	6311.9400	6.3119	7065.7500	7.0658	11.943	0.0000	0.0000
2023/08/23	2030	01/02/2024	12.10 Put	Bond Future	512.6100	0.5126	386.3800	0.3864	24.625	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.16 Put	Bond Future	3105.5500	3.1056	2579.1200	2.5791	16.951	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.16 Call	Bond Future	1306.9800	1.3070	1660.5900	1.6606	27.056	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.00 Call	Bond Future	3068.7900	3.0688	3640.1100	3.6401	18.617	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.00 Put	Bond Future	1474.7600	1.4748	1166.0400	1.1660	20.934	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.75 Call	Bond Future	5210.7700	5.2108	5920.5000	5.9205	13.620	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.75 Put	Bond Future	721.2600	0.7213	550.9500	0.5510	23.613	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.36 Call	Bond Future	4049.5900	4.0496	4695.2800	4.6953	15.945	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.36 Put	Bond Future	1050.4000	1.0504	816.0500	0.8161	22.311	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.37 Call	Bond Future	4078.1900	4.0782	4725.7400	4.7257	15.878	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.37 Put	Bond Future	1040.3700	1.0404	807.8800	0.8079	22.347	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.35 Call	Bond Future	4021.0600	4.0211	4664.8800	4.6649	16.011	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.35 Put	Bond Future	1060.5100	1.0605	824.2900	0.8243	22.274	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.31 Call	Bond Future	3907.6100	3.9076	4543.8300	4.5438	16.282	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.31 Put	Bond Future	1101.8700	1.1019	858.0500	0.8581	22.128	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.93 Put	Bond Future	3740.0900	3.7401	3152.6700	3.1527	15.706	0.0000	0.0000
2023/08/23	2030	01/02/2024	9.93 Call	Bond Future	983.9400	0.9839	1276.5600	1.2766	29.740	0.0000	0.0000
2023/08/23	2030	01/02/2024		Bond Future	10.6003	88.8201	10.3835	89.7001	2.046	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.85 Call	Bond Future	5520.8600	5.5209	6244.3800	6.2444	13.105	0.0000	0.0000
2023/08/23	2030	01/02/2024	11.85 Put	Bond Future	654.4800	0.6545	497.9600	0.4980	23.915	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.00 Put	Bond Future	3536.2700	3.5363	2966.9100	2.9669	16.101	0.0000	0.0000
2023/08/23	2030	01/02/2024	10.00 Call	Bond Future	1072.8900	1.0729	1383.5700	1.3836	28.957	0.0000	0.0000
2023/08/23	2030	02/05/2024		Bond Future	10.6818	90.8245	10.4527	91.7248	2.145	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.82 Call	Bond Future	1131.7100	1.1317	1422.2800	1.4223	25.675	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.82 Put	Bond Future	4578.3300	4.5783	3968.6200	3.9686	13.317	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.83 Call	Bond Future	1143.6800	1.1437	1436.3900	1.4364	25.594	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.83 Put	Bond Future	4549.3600	4.5494	3941.7900	3.9418	13.355	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.81 Call	Bond Future	1119.5500	1.1196	1407.9900	1.4080	25.764	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.81 Put	Bond Future	4607.1300	4.6071	3995.2900	3.9953	13.280	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.66 Put	Bond Future	5054.5900	5.0546	4411.4200	4.4114	12.724	0.0000	0.0000
2023/08/23	2030	02/05/2024	9.66 Call	Bond Future	949.8900	0.9499	1207.0000	1.2070	27.067	0.0000	0.0000
2023/08/23	2030	02/05/2024	10.16 Put	Bond Future	3670.5500	3.6706	3136.1500	3.1362	14.559	0.0000	0.0000
2023/08/23	2030	02/05/2024	10.16 Call	Bond Future	1603.2300	1.6032	1969.1100	1.9691	22.821	0.0000	0.0000
2023/08/23	2030	02/05/2024	11.94 Call	Bond Future	5798.9400	5.7989	6498.0100	6.4980	12.055	0.0000	0.0000
2023/08/23	2030	02/05/2024	11.94 Put	Bond Future	1050.5000	1.0505	849.2900	0.8493	19.154	0.0000	0.0000
2023/08/23	2030	02/05/2024	12.38 Call	Bond Future	7098.7300	7.0987	7846.8000	7.8468	10.538	0.0000	0.0000
2023/08/23	2030	02/05/2024	12.38 Put	Bond Future	765.0500	0.7651	612.8400	0.6128	19.895	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2030	02/05/2024	10.82 Put	Bond Future	2335.1500	2.3352	1946.8200	1.9468	16.630	0.0000	0.0000
2023/08/23	2030	02/05/2024	10.82 Call	Bond Future	2872.7900	2.8728	3384.7400	3.3847	17.821	0.0000	0.0000
2023/08/23	2030	02/05/2024	10.62 Put	Bond Future	2684.5400	2.6845	2253.6000	2.2536	16.053	0.0000	0.0000
2023/08/23	2030	02/05/2024	10.62 Call	Bond Future	2442.7400	2.4427	2912.0800	2.9121	19.214	0.0000	0.0000
2023/08/23	2030	02/05/2024	11.12 Put	Bond Future	1889.6900	1.8897	1560.6000	1.5606	17.415	0.0000	0.0000
2023/08/23	2030	02/05/2024	11.12 Call	Bond Future	3580.5900	3.5806	4151.7800	4.1518	15.952	0.0000	0.0000
2023/08/23	2030	02/05/2024	13.15 Call	Bond Future	9383.2400	9.3832	10201.6100	10.2016	8.722	0.0000	0.0000
2023/08/23	2030	02/05/2024	13.15 Put	Bond Future	364.7000	0.3647	282.7900	0.2828	22.460	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.38 Call	Bond Future	2066.4900	2.0665	2482.3200	2.4823	20.123	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.38 Put	Bond Future	3561.6900	3.5617	3056.3200	3.0563	14.189	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.39 Call	Bond Future	2083.9300	2.0839	2501.8200	2.5018	20.053	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.39 Put	Bond Future	3540.6500	3.5407	3037.3400	3.0373	14.215	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.37 Call	Bond Future	2049.1300	2.0491	2462.8900	2.4629	20.192	0.0000	0.0000
2023/08/23	2030	01/08/2024	10.37 Put	Bond Future	3582.8200	3.5828	3075.3800	3.0754	14.163	0.0000	0.0000
2023/08/23	2030	01/08/2024		Bond Future	10.7725	88.8670	10.5297	89.7882	2.254	0.0000	0.0000
2023/08/23	2030	07/11/2024		Bond Future	10.9019	90.9150	10.6430	91.8589	2.375	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.75 Call	Bond Future	2788.8700	2.7889	3269.2400	3.2692	17.225	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.75 Put	Bond Future	3341.2700	3.3413	2877.6900	2.8777	13.874	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.76 Call	Bond Future	2808.2800	2.8083	3290.4500	3.2905	17.170	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.76 Put	Bond Future	3324.2000	3.3242	2862.4200	2.8624	13.891	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.74 Call	Bond Future	2769.9100	2.7699	3248.4800	3.2485	17.277	0.0000	0.0000
2023/08/23	2030	07/11/2024	10.74 Put	Bond Future	3358.8200	3.3588	2893.4400	2.8934	13.855	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.50 Call	Bond Future	2120.1000	2.1201	2730.6200	2.7306	28.797	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.50 Put	Bond Future	1282.1500	1.2822	911.9700	0.9120	28.872	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.00 Call	Bond Future	916.1400	0.9161	1301.1800	1.3012	42.029	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.00 Put	Bond Future	2460.9800	2.4610	1865.3200	1.8653	24.204	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.58 Put	Bond Future	3954.6800	3.9547	3172.5600	3.1726	19.777	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.58 Call	Bond Future	338.5200	0.3385	537.1000	0.5371	58.661	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.60 Call	Bond Future	2419.7000	2.4197	3069.0200	3.0690	26.835	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.60 Put	Bond Future	1115.7200	1.1157	784.3400	0.7843	29.701	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.35 Put	Bond Future	4948.9000	4.9489	4088.2900	4.0883	17.390	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.35 Call	Bond Future	170.5800	0.1706	290.6700	0.2907	70.401	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.78 Call	Bond Future	2997.5000	2.9975	3709.5800	3.7096	23.756	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.78 Put	Bond Future	863.3100	0.8633	594.6900	0.5947	31.115	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.28 Call	Bond Future	1526.1400	1.5261	2042.4000	2.0424	33.828	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.28 Put	Bond Future	1725.7100	1.7257	1261.2700	1.2613	26.913	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.71 Put	Bond Future	3442.5300	3.4425	2713.3900	2.7134	21.180	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.71 Call	Bond Future	474.4500	0.4745	726.0100	0.7260	53.021	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2032	02/11/2023		Bond Future	11.3220	84.4673	11.1167	85.4480	1.814	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.23 Call	Bond Future	1404.6600	1.4047	1898.1400	1.8981	35.132	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.23 Put	Bond Future	1842.4100	1.8424	1355.1900	1.3552	26.445	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.24 Call	Bond Future	1428.5100	1.4285	1926.5800	1.9266	34.866	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.24 Put	Bond Future	1818.5500	1.8186	1335.9200	1.3359	26.539	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.22 Call	Bond Future	1381.0300	1.3810	1869.9000	1.8699	35.399	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.22 Put	Bond Future	1866.5200	1.8665	1374.6900	1.3747	26.350	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.90 Put	Bond Future	724.7100	0.7247	492.7700	0.4928	32.005	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.90 Call	Bond Future	3406.2500	3.4063	4155.0100	4.1550	21.982	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.59 Put	Bond Future	3913.9200	3.9139	3135.6800	3.1357	19.884	0.0000	0.0000
2023/08/23	2032	02/11/2023	10.59 Call	Bond Future	347.8400	0.3478	550.3000	0.5503	58.205	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.09 Put	Bond Future	2202.7600	2.2028	1649.9700	1.6500	25.095	0.0000	0.0000
2023/08/23	2032	02/11/2023	11.09 Call	Bond Future	1093.3900	1.0934	1521.3000	1.5213	39.136	0.0000	0.0000
2023/08/23	2032	02/11/2023	12.26 Call	Bond Future	4717.6100	4.7176	5552.8300	5.5528	17.704	0.0000	0.0000
2023/08/23	2032	02/11/2023	12.26 Put	Bond Future	422.8100	0.4228	277.3300	0.2773	34.408	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.59 Put	Bond Future	4932.9900	4.9330	4225.7700	4.2258	14.337	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.59 Call	Bond Future	979.3600	0.9794	1274.6200	1.2746	30.148	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.09 Put	Bond Future	3360.8400	3.3608	2801.1000	2.8011	16.655	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.09 Call	Bond Future	1824.1600	1.8242	2266.9000	2.2669	24.271	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.73 Call	Bond Future	6619.7600	6.6198	7440.5500	7.4406	12.399	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.73 Put	Bond Future	816.3200	0.8163	634.6300	0.6346	22.257	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.78 Put	Bond Future	4279.3800	4.2794	3626.5100	3.6265	15.256	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.78 Call	Bond Future	1254.5800	1.2546	1604.1900	1.6042	27.867	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.75 Call	Bond Future	3461.8000	3.4618	4090.3900	4.0904	18.158	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.75 Put	Bond Future	1939.6400	1.9396	1565.7500	1.5658	19.276	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.50 Call	Bond Future	5829.0900	5.8291	6614.4100	6.6144	13.472	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.50 Put	Bond Future	1003.5200	1.0035	786.3600	0.7864	21.640	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.84 Call	Bond Future	3723.2800	3.7233	4374.1000	4.3741	17.480	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.84 Put	Bond Future	1795.2200	1.7952	1443.5600	1.4436	19.589	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.85 Call	Bond Future	3752.6700	3.7527	4405.9000	4.4059	17.407	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.85 Put	Bond Future	1779.6700	1.7797	1430.4200	1.4304	19.624	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.83 Call	Bond Future	3693.7700	3.6938	4342.1700	4.3422	17.554	0.0000	0.0000
2023/08/23	2032	01/02/2024	11.83 Put	Bond Future	1810.6800	1.8107	1456.6000	1.4566	19.555	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.01 Put	Bond Future	7299.5600	7.2996	6456.0300	6.4560	11.556	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.01 Call	Bond Future	429.4200	0.4294	588.3700	0.5884	37.015	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.76 Put	Bond Future	4344.2700	4.3443	3685.4700	3.6855	15.165	0.0000	0.0000
2023/08/23	2032	01/02/2024	10.76 Call	Bond Future	1222.3100	1.2223	1565.9900	1.5660	28.117	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.62 Call	Bond Future	6238.9000	6.2389	7043.4200	7.0434	12.895	0.0000	0.0000
2023/08/23	2032	01/02/2024	12.62 Put	Bond Future	901.1200	0.9011	703.1600	0.7032	21.968	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2032	01/02/2024		Bond Future	11.4176	86.3676	11.2030	87.3701	1.880	0.0000	0.0000
2023/08/23	2032	02/05/2024		Bond Future	11.5188	84.1541	11.2941	85.1796	1.951	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.55 Call	Bond Future	1238.6900	1.2387	1551.6100	1.5516	25.262	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.55 Put	Bond Future	5778.6500	5.7787	5066.0700	5.0661	12.331	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.56 Call	Bond Future	1252.4000	1.2524	1567.7000	1.5677	25.176	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.56 Put	Bond Future	5743.8900	5.7439	5033.6900	5.0337	12.364	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.54 Call	Bond Future	1225.0700	1.2251	1535.6200	1.5356	25.350	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.54 Put	Bond Future	5813.5500	5.8136	5098.6000	5.0986	12.298	0.0000	0.0000
2023/08/23	2032	02/05/2024	13.35 Call	Bond Future	8642.3600	8.6424	9503.8400	9.5038	9.968	0.0000	0.0000
2023/08/23	2032	02/05/2024	13.35 Put	Bond Future	863.1900	0.8632	699.1700	0.6992	19.002	0.0000	0.0000
2023/08/23	2032	02/05/2024	11.35 Put	Bond Future	3445.0600	3.4451	2931.0700	2.9311	14.920	0.0000	0.0000
2023/08/23	2032	02/05/2024	11.35 Call	Bond Future	2676.4100	2.6764	3187.9200	3.1879	19.112	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.65 Put	Bond Future	5436.5600	5.4366	4747.9500	4.7480	12.666	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.65 Call	Bond Future	1379.8200	1.3798	1716.7100	1.7167	24.416	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.36 Put	Bond Future	6487.9800	6.4880	5733.7400	5.7337	11.625	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.36 Call	Bond Future	1020.3500	1.0204	1291.6100	1.2916	26.585	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.86 Put	Bond Future	4761.9400	4.7619	4124.9800	4.1250	13.376	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.86 Call	Bond Future	1708.8400	1.7088	2097.3800	2.0974	22.737	0.0000	0.0000
2023/08/23	2032	02/05/2024	12.90 Call	Bond Future	7139.3300	7.1393	7948.5200	7.9485	11.334	0.0000	0.0000
2023/08/23	2032	02/05/2024	12.90 Put	Bond Future	1180.3900	1.1804	964.0800	0.9641	18.325	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.59 Put	Bond Future	5640.1600	5.6402	4937.1100	4.9371	12.465	0.0000	0.0000
2023/08/23	2032	02/05/2024	10.59 Call	Bond Future	1293.9000	1.2939	1616.3500	1.6164	24.921	0.0000	0.0000
2023/08/23	2032	02/05/2024	11.09 Put	Bond Future	4096.9800	4.0970	3517.8700	3.5179	14.135	0.0000	0.0000
2023/08/23	2032	02/05/2024	11.09 Call	Bond Future	2126.0700	2.1261	2572.4600	2.5725	20.996	0.0000	0.0000
2023/08/23	2032	02/05/2024	13.18 Call	Bond Future	8069.4300	8.0694	8912.7300	8.9127	10.451	0.0000	0.0000
2023/08/23	2032	02/05/2024	13.18 Put	Bond Future	971.2000	0.9712	789.0000	0.7890	18.760	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.14 Call	Bond Future	2248.5100	2.2485	2702.3700	2.7024	20.185	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.14 Put	Bond Future	4435.9500	4.4360	3840.5700	3.8406	13.422	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.15 Call	Bond Future	2268.0000	2.2680	2724.2400	2.7242	20.116	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.15 Put	Bond Future	4409.7600	4.4098	3816.7600	3.8168	13.447	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.13 Call	Bond Future	2229.1100	2.2291	2680.6000	2.6806	20.254	0.0000	0.0000
2023/08/23	2032	01/08/2024	11.13 Put	Bond Future	4462.2600	4.4623	3864.5100	3.8645	13.396	0.0000	0.0000
2023/08/23	2032	01/08/2024		Bond Future	11.6268	86.0512	11.3913	87.1005	2.026	0.0000	0.0000
2023/08/23	2032	07/11/2024		Bond Future	11.7780	83.8687	11.5296	84.9436	2.109	0.0000	0.0000
2023/08/23	2032	07/11/2024	11.48 Call	Bond Future	3060.1400	3.0601	3581.7600	3.5818	17.046	0.0000	0.0000
2023/08/23	2032	07/11/2024	11.48 Put	Bond Future	4351.8200	4.3518	3798.5100	3.7985	12.714	0.0000	0.0000
2023/08/23	2032	07/11/2024	11.49 Call	Bond Future	3081.2500	3.0813	3604.9300	3.6049	16.996	0.0000	0.0000
2023/08/23	2032	07/11/2024	11.49 Put	Bond Future	4329.1800	4.3292	3777.9300	3.7779	12.733	0.0000	0.0000
2023/08/23	2032	07/11/2024	11.47 Call	Bond Future	3038.7300	3.0387	3558.2800	3.5583	17.098	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2032	07/11/2024	11.47 Put	Bond Future	4374.2000	4.3742	3818.8200	3.8188	12.697	0.0000	0.0000
2023/08/23	2033	02/11/2023		Bond Future	118.7442	118.7442	118.4760	118.4760	0.226	0.0000	0.0000
2023/08/23	2033	01/02/2024		Bond Future	121.4440	121.4440	121.1694	121.1694	0.226	0.0000	0.0000
2023/08/23	2033	02/05/2024		Bond Future	122.7571	122.7571	122.4699	122.4699	0.234	0.0000	0.0000
2023/08/23	2033	01/08/2024		Bond Future	125.5541	125.5541	125.2612	125.2612	0.233	0.0000	0.0000
2023/08/23	2033	07/11/2024		Bond Future	126.9938	126.9938	126.6887	126.6887	0.240	0.0000	0.0000
2023/08/23	2037	02/11/2023		Bond Future	12.3689	77.3679	12.1590	78.4752	1.697	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.56 Call	Bond Future	429.3500	0.4294	656.0700	0.6561	52.805	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.56 Put	Bond Future	4831.9600	4.8320	3951.3700	3.9514	18.224	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.57 Call	Bond Future	439.8700	0.4399	670.5800	0.6706	52.450	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.57 Put	Bond Future	4785.7700	4.7858	3909.1700	3.9092	18.317	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.55 Call	Bond Future	419.1000	0.4191	641.8900	0.6419	53.159	0.0000	0.0000
2023/08/23	2037	02/11/2023	11.55 Put	Bond Future	4878.4800	4.8785	3993.9600	3.9940	18.131	0.0000	0.0000
2023/08/23	2037	02/11/2023	13.89 Call	Bond Future	7593.1100	7.5931	8615.5500	8.6156	13.465	0.0000	0.0000
2023/08/23	2037	02/11/2023	13.89 Put	Bond Future	236.6600	0.2367	151.7900	0.1518	35.862	0.0000	0.0000
2023/08/23	2037	02/11/2023	12.52 Put	Bond Future	1628.7000	1.6287	1191.7000	1.1917	26.831	0.0000	0.0000
2023/08/23	2037	02/11/2023	12.52 Call	Bond Future	2411.5100	2.4115	3081.8200	3.0818	27.796	0.0000	0.0000
2023/08/23	2037	02/11/2023	12.02 Put	Bond Future	2982.5200	2.9825	2311.0500	2.3111	22.514	0.0000	0.0000
2023/08/23	2037	02/11/2023	12.02 Call	Bond Future	1128.6300	1.1286	1564.4700	1.5645	38.617	0.0000	0.0000
2023/08/23	2037	01/02/2024	13.93 Call	Bond Future	7819.9100	7.8199	8756.8900	8.7569	11.982	0.0000	0.0000
2023/08/23	2037	01/02/2024	13.93 Put	Bond Future	907.5400	0.9075	712.4400	0.7124	21.498	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.93 Call	Bond Future	4317.3300	4.3173	5057.1800	5.0572	17.137	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.93 Put	Bond Future	2074.6000	2.0746	1682.3700	1.6824	18.906	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.09 Put	Bond Future	4037.0000	4.0370	3391.4200	3.3914	15.992	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.09 Call	Bond Future	1978.9100	1.9789	2465.4100	2.4654	24.584	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.32 Call	Bond Future	2535.8300	2.5358	3097.8900	3.0979	22.165	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.32 Put	Bond Future	3379.7800	3.3798	2809.7600	2.8098	16.866	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.33 Call	Bond Future	2561.7800	2.5618	3127.0500	3.1271	22.066	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.33 Put	Bond Future	3353.5800	3.3536	2786.7700	2.7868	16.902	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.31 Call	Bond Future	2510.2100	2.5102	3069.0500	3.0691	22.263	0.0000	0.0000
2023/08/23	2037	01/02/2024	12.31 Put	Bond Future	3406.3600	3.4064	2833.1200	2.8331	16.829	0.0000	0.0000
2023/08/23	2037	01/02/2024		Bond Future	12.4831	74.8520	12.2649	75.9841	1.748	0.0000	0.0000
2023/08/23	2037	02/05/2024		Bond Future	12.6035	76.5411	12.3767	77.6990	1.800	0.0000	0.0000
2023/08/23	2037	02/05/2024	11.44 Call	Bond Future	1205.1600	1.2052	1519.7000	1.5197	26.099	0.0000	0.0000
2023/08/23	2037	02/05/2024	11.44 Put	Bond Future	7433.6700	7.4337	6590.2700	6.5903	11.346	0.0000	0.0000
2023/08/23	2037	02/05/2024	11.45 Call	Bond Future	1217.7000	1.2177	1534.6600	1.5347	26.029	0.0000	0.0000
2023/08/23	2037	02/05/2024	11.45 Put	Bond Future	7389.5100	7.3895	6548.5300	6.5485	11.381	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2037	02/05/2024	11.43 Call	Bond Future	1192.9200	1.1929	1505.0700	1.5051	26.167	0.0000	0.0000
2023/08/23	2037	02/05/2024	11.43 Put	Bond Future	7478.1800	7.4782	6632.3900	6.6324	11.310	0.0000	0.0000
2023/08/23	2037	01/08/2024		Bond Future	12.7329	74.0107	12.4966	75.1953	1.856	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.10 Call	Bond Future	2664.5900	2.6646	3161.9600	3.1620	18.666	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.10 Put	Bond Future	5900.5900	5.9006	5213.4100	5.2134	11.646	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.11 Call	Bond Future	2685.6300	2.6856	3185.4300	3.1854	18.610	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.11 Put	Bond Future	5868.9100	5.8689	5184.1600	5.1842	11.667	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.09 Call	Bond Future	2643.6400	2.6436	3138.5800	3.1386	18.722	0.0000	0.0000
2023/08/23	2037	01/08/2024	12.09 Put	Bond Future	5932.4100	5.9324	5242.8000	5.2428	11.624	0.0000	0.0000
2023/08/23	2037	07/11/2024		Bond Future	12.8903	75.7139	12.6434	76.9271	1.915	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.58 Call	Bond Future	3682.5300	3.6825	4278.8200	4.2788	16.192	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.58 Put	Bond Future	5211.8600	5.2119	4594.9700	4.5950	11.836	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.59 Call	Bond Future	3706.4000	3.7064	4304.9000	4.3049	16.148	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.59 Put	Bond Future	5185.7200	5.1857	4571.0400	4.5710	11.853	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.57 Call	Bond Future	3658.4000	3.6584	4252.4700	4.2525	16.239	0.0000	0.0000
2023/08/23	2037	07/11/2024	12.57 Put	Bond Future	5237.7800	5.2378	4618.6700	4.6187	11.820	0.0000	0.0000
2023/08/23	2038	02/11/2023		Bond Future	128.6807	128.6807	129.4130	129.4130	0.569	0.0000	0.0000
2023/08/23	2038	01/02/2024		Bond Future	129.5966	129.5966	130.3354	130.3354	0.570	0.0000	0.0000
2023/08/23	2038	02/05/2024		Bond Future	132.5517	132.5517	133.3082	133.3082	0.571	0.0000	0.0000
2023/08/23	2038	01/08/2024		Bond Future	133.5106	133.5106	134.2753	134.2753	0.573	0.0000	0.0000
2023/08/23	2038	07/11/2024		Bond Future	136.6279	136.6279	137.4124	137.4124	0.574	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.50 Put	Bond Future	6965.8200	6.9658	6050.0300	6.0500	13.147	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.50 Call	Bond Future	179.4700	0.1795	279.0000	0.2790	55.458	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.10 Put	Bond Future	3975.7500	3.9758	3262.5600	3.2626	17.939	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.10 Call	Bond Future	806.2600	0.8063	1108.3900	1.1084	37.473	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.97 Call	Bond Future	3073.7700	3.0738	3738.0100	3.7380	21.610	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.97 Put	Bond Future	1427.0700	1.4271	1075.9900	1.0760	24.601	0.0000	0.0000
2023/08/23	2040	02/11/2023		Bond Future	12.6626	77.4048	12.4784	78.4202	1.455	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.59 Call	Bond Future	234.1500	0.2342	356.5200	0.3565	52.261	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.59 Put	Bond Future	6461.6000	6.4616	5568.6500	5.5687	13.819	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.60 Call	Bond Future	240.9000	0.2409	365.9900	0.3660	51.926	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.60 Put	Bond Future	6406.6200	6.4066	5516.3900	5.5164	13.895	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.58 Call	Bond Future	227.4800	0.2275	347.1600	0.3472	52.611	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.58 Put	Bond Future	6516.7400	6.5167	5621.1000	5.6211	13.744	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.80 Put	Bond Future	5355.9500	5.3560	4527.4200	4.5274	15.469	0.0000	0.0000
2023/08/23	2040	02/11/2023	11.80 Call	Bond Future	409.8200	0.4098	596.6100	0.5966	45.579	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.60 Put	Bond Future	2261.9900	2.2620	1766.1100	1.7661	21.922	0.0000	0.0000
2023/08/23	2040	02/11/2023	12.60 Call	Bond Future	1919.2800	1.9193	2438.7200	2.4387	27.064	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2040	02/11/2023	13.64 Call	Bond Future	5623.4900	5.6235	6471.6000	6.4716	15.082	0.0000	0.0000
2023/08/23	2040	02/11/2023	13.64 Put	Bond Future	580.9600	0.5810	413.7500	0.4138	28.782	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.34 Call	Bond Future	1935.6500	1.9357	2361.6400	2.3616	22.008	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.34 Put	Bond Future	4366.1800	4.3662	3754.1900	3.7542	14.017	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.35 Call	Bond Future	1958.6000	1.9586	2387.6800	2.3877	21.907	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.35 Put	Bond Future	4332.7600	4.3328	3723.8600	3.7239	14.053	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.33 Call	Bond Future	1913.0500	1.9131	2335.9400	2.3359	22.106	0.0000	0.0000
2023/08/23	2040	01/02/2024	12.33 Put	Bond Future	4400.0100	4.4000	3784.9200	3.7849	13.979	0.0000	0.0000
2023/08/23	2040	01/02/2024		Bond Future	12.7819	74.6395	12.5905	75.6775	1.498	0.0000	0.0000
2023/08/23	2040	02/05/2024		Bond Future	12.9069	76.3237	12.7079	77.3854	1.542	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.61 Call	Bond Future	1121.9900	1.1220	1380.7000	1.3807	23.058	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.61 Put	Bond Future	8492.2000	8.4922	7689.2200	7.6892	9.456	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.62 Call	Bond Future	1133.8800	1.1339	1394.6700	1.3947	23.000	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.62 Put	Bond Future	8442.9800	8.4430	7642.0800	7.6421	9.486	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.60 Call	Bond Future	1110.0000	1.1100	1366.6200	1.3666	23.119	0.0000	0.0000
2023/08/23	2040	02/05/2024	11.60 Put	Bond Future	8541.4000	8.5414	7736.3300	7.7363	9.426	0.0000	0.0000
2023/08/23	2040	01/08/2024		Bond Future	13.0408	73.5380	12.8336	74.6241	1.589	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.33 Call	Bond Future	2543.8700	2.5439	2976.9200	2.9769	17.023	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.33 Put	Bond Future	6376.6700	6.3767	5723.5400	5.7235	10.242	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.34 Call	Bond Future	2564.4400	2.5644	2999.7500	2.9998	16.975	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.34 Put	Bond Future	6341.1800	6.3412	5690.3100	5.6903	10.264	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.32 Call	Bond Future	2523.3800	2.5234	2954.1800	2.9542	17.072	0.0000	0.0000
2023/08/23	2040	01/08/2024	12.32 Put	Bond Future	6412.3100	6.4123	5756.9300	5.7569	10.221	0.0000	0.0000
2023/08/23	2040	07/11/2024		Bond Future	13.2018	75.2295	12.9853	76.3420	1.640	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.85 Call	Bond Future	3754.5600	3.7546	4290.9200	4.2909	14.286	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.85 Put	Bond Future	5575.8400	5.5758	4999.6600	4.9997	10.334	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.86 Call	Bond Future	3779.4100	3.7794	4317.8200	4.3178	14.246	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.86 Put	Bond Future	5547.9400	5.5479	4973.8100	4.9738	10.349	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.84 Call	Bond Future	3729.4500	3.7295	4263.7500	4.2638	14.327	0.0000	0.0000
2023/08/23	2040	07/11/2024	12.84 Put	Bond Future	5603.5400	5.6035	5025.3000	5.0253	10.319	0.0000	0.0000
2023/08/23	2044	02/11/2023	12.75 Call	Bond Future	2214.9100	2.2149	2739.1400	2.7391	23.668	0.0000	0.0000
2023/08/23	2044	02/11/2023	12.75 Put	Bond Future	2048.2800	2.0483	1614.0200	1.6140	21.201	0.0000	0.0000
2023/08/23	2044	02/11/2023	12.00 Put	Bond Future	4702.7900	4.7028	3969.3300	3.9693	15.596	0.0000	0.0000
2023/08/23	2044	02/11/2023	12.00 Call	Bond Future	588.8700	0.5889	813.9000	0.8139	38.214	0.0000	0.0000
2023/08/23	2044	02/11/2023	13.00 Call	Bond Future	3006.9600	3.0070	3621.2100	3.6212	20.428	0.0000	0.0000
2023/08/23	2044	02/11/2023	13.00 Put	Bond Future	1503.7400	1.5037	1159.5000	1.1595	22.892	0.0000	0.0000
2023/08/23	2044	02/11/2023		Bond Future	12.7194	73.6882	12.5456	74.6467	1.366	0.0000	0.0000
2023/08/23	2044	02/11/2023	11.56 Call	Bond Future	186.7400	0.1867	281.2500	0.2813	50.610	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2044	02/11/2023	11.56 Put	Bond Future	7016.2500	7.0163	6152.2700	6.1523	12.314	0.0000	0.0000
2023/08/23	2044	02/11/2023	11.57 Call	Bond Future	192.4600	0.1925	289.2300	0.2892	50.281	0.0000	0.0000
2023/08/23	2044	02/11/2023	11.57 Put	Bond Future	6958.4700	6.9585	6096.7500	6.0968	12.384	0.0000	0.0000
2023/08/23	2044	02/11/2023	11.55 Call	Bond Future	181.1600	0.1812	273.4300	0.2734	50.933	0.0000	0.0000
2023/08/23	2044	02/11/2023	11.55 Put	Bond Future	7074.2600	7.0743	6208.0400	6.2080	12.245	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.28 Call	Bond Future	1721.4000	1.7214	2090.6600	2.0907	21.451	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.28 Put	Bond Future	4807.4300	4.8074	4196.8700	4.1969	12.700	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.29 Call	Bond Future	1742.9200	1.7429	2115.1000	2.1151	21.354	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.29 Put	Bond Future	4771.3200	4.7713	4163.6800	4.1637	12.735	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.27 Call	Bond Future	1700.2000	1.7002	2066.5400	2.0665	21.547	0.0000	0.0000
2023/08/23	2044	01/02/2024	12.27 Put	Bond Future	4843.9400	4.8439	4230.4600	4.2305	12.665	0.0000	0.0000
2023/08/23	2044	01/02/2024		Bond Future	12.8346	70.9644	12.6542	71.9442	1.406	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.66 Call	Bond Future	1138.9800	1.1390	1383.2700	1.3833	21.448	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.66 Put	Bond Future	8583.7200	8.5837	7825.7600	7.8258	8.830	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.67 Call	Bond Future	1151.1100	1.1511	1397.3800	1.3974	21.394	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.67 Put	Bond Future	8533.4100	8.5334	7777.4300	7.7774	8.859	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.65 Call	Bond Future	1126.7700	1.1268	1369.0600	1.3691	21.503	0.0000	0.0000
2023/08/23	2044	02/05/2024	11.65 Put	Bond Future	8634.0300	8.6340	7874.0700	7.8741	8.802	0.0000	0.0000
2023/08/23	2044	02/05/2024		Bond Future	12.9549	72.5656	12.7675	73.5679	1.447	0.0000	0.0000
2023/08/23	2044	01/08/2024		Bond Future	13.0835	69.8203	12.8884	70.8457	1.491	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.29 Call	Bond Future	2420.8800	2.4209	2813.0700	2.8131	16.200	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.29 Put	Bond Future	6755.0700	6.7551	6121.8500	6.1219	9.374	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.30 Call	Bond Future	2440.8200	2.4408	2835.1400	2.8351	16.155	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.30 Put	Bond Future	6717.6000	6.7176	6086.5100	6.0865	9.395	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.28 Call	Bond Future	2400.7800	2.4008	2790.8300	2.7908	16.247	0.0000	0.0000
2023/08/23	2044	01/08/2024	12.28 Put	Bond Future	6792.4400	6.7924	6157.0800	6.1571	9.354	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.91 Call	Bond Future	3882.7900	3.8828	4394.9300	4.3949	13.190	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.91 Put	Bond Future	5583.8200	5.5838	5045.6700	5.0457	9.638	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.92 Call	Bond Future	3907.7300	3.9077	4421.7800	4.4218	13.155	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.92 Put	Bond Future	5555.7600	5.5558	5019.5200	5.0195	9.652	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.90 Call	Bond Future	3857.6000	3.8576	4367.8200	4.3678	13.226	0.0000	0.0000
2023/08/23	2044	07/11/2024	12.90 Put	Bond Future	5611.7000	5.6117	5071.6300	5.0716	9.624	0.0000	0.0000
2023/08/23	2044	07/11/2024		Bond Future	13.2373	71.4261	13.0337	72.4764	1.539	0.0000	0.0000
2023/08/23	2046	02/11/2023		Bond Future	111.4017	111.4017	111.2124	111.2124	0.170	0.0000	0.0000
2023/08/23	2046	01/02/2024		Bond Future	113.9346	113.9346	113.7409	113.7409	0.170	0.0000	0.0000
2023/08/23	2046	02/05/2024		Bond Future	114.3932	114.3932	114.1856	114.1856	0.181	0.0000	0.0000
2023/08/23	2046	01/08/2024		Bond Future	116.9990	116.9990	116.7874	116.7874	0.181	0.0000	0.0000
2023/08/23	2046	07/11/2024		Bond Future	117.5361	117.5361	117.3106	117.3106	0.192	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	2050	02/11/2023		Bond Future	113.1904	113.1904	113.1748	113.1748	0.014	0.0000	0.0000
2023/08/23	2050	01/02/2024		Bond Future	113.5250	113.5250	113.4974	113.4974	0.024	0.0000	0.0000
2023/08/23	2050	02/05/2024		Bond Future	116.1137	116.1137	116.0859	116.0859	0.024	0.0000	0.0000
2023/08/23	2050	01/08/2024		Bond Future	116.4622	116.4622	116.4237	116.4237	0.033	0.0000	0.0000
2023/08/23	2050	07/11/2024		Bond Future	119.1809	119.1809	119.1433	119.1433	0.032	0.0000	0.0000
2023/08/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	AL37	02/11/2023		Index Future	903.3190	903.3190	909.7120	909.7120	0.708	0.0000	0.0000
2023/08/23	AL37	01/02/2024		Index Future	923.6380	923.6380	930.1750	930.1750	0.708	0.0000	0.0000
2023/08/23	AL37	02/05/2024		Index Future	944.4940	944.4940	951.1790	951.1790	0.708	0.0000	0.0000
2023/08/23	AL37	01/08/2024		Index Future	965.8160	965.8160	972.6540	972.6540	0.708	0.0000	0.0000
2023/08/23	AL37	07/11/2024		Index Future	988.1950	988.1950	995.1970	995.1970	0.709	0.0000	0.0000
2023/08/23	AL7T	02/11/2023		Index Future	1025.2390	1025.2390	1036.8890	1036.8890	1.136	0.0000	0.0000
2023/08/23	AL7T	01/02/2024		Index Future	1048.3010	1048.3010	1060.2120	1060.2120	1.136	0.0000	0.0000
2023/08/23	AL7T	02/05/2024		Index Future	1071.9710	1071.9710	1084.1530	1084.1530	1.136	0.0000	0.0000
2023/08/23	AL7T	01/08/2024		Index Future	1096.1710	1096.1710	1108.6300	1108.6300	1.137	0.0000	0.0000
2023/08/23	AL7T	07/11/2024		Index Future	1121.5710	1121.5710	1134.3240	1134.3240	1.137	0.0000	0.0000
2023/08/23	ALBI	02/11/2023		Index Future	894.3810	894.3810	903.8810	903.8810	1.062	0.0000	0.0000
2023/08/23	ALBI	01/02/2024		Index Future	914.4990	914.4990	924.2130	924.2130	1.062	0.0000	0.0000
2023/08/23	ALBI	02/05/2024		Index Future	935.1480	935.1480	945.0830	945.0830	1.062	0.0000	0.0000
2023/08/23	ALBI	01/08/2024		Index Future	956.2590	956.2590	966.4200	966.4200	1.063	0.0000	0.0000
2023/08/23	ALBI	07/11/2024		Index Future	978.4180	978.4180	988.8180	988.8180	1.063	0.0000	0.0000
2023/08/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/23	C210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/23	ES33	02/11/2023		Bond Future	12.8711	71.5450	12.6645	72.4481	1.605	0.0000	0.0000
2023/08/23	ES33	01/02/2024		Bond Future	13.0208	73.1717	12.8052	74.0952	1.656	0.0000	0.0000
2023/08/23	ES33	02/05/2024		Bond Future	13.1742	71.0401	12.9491	71.9850	1.709	0.0000	0.0000
2023/08/23	ES33	01/08/2024		Bond Future	13.3353	72.6572	13.0999	73.6241	1.765	0.0000	0.0000
2023/08/23	ES33	07/11/2024		Bond Future	13.5478	70.5460	13.3003	71.5368	1.827	0.0000	0.0000
2023/08/23	ES42	02/11/2023		Bond Future	13.3618	67.2467	13.1815	68.1406	1.350	0.0000	0.0000
2023/08/23	ES42	01/02/2024		Bond Future	13.4994	68.7759	13.3119	69.6899	1.389	0.0000	0.0000
2023/08/23	ES42	02/05/2024		Bond Future	13.6454	66.0812	13.4501	67.0163	1.431	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	ES42	01/08/2024		Bond Future	13.7951	67.5842	13.5916	68.5412	1.475	0.0000	0.0000
2023/08/23	ES42	07/11/2024		Bond Future	13.9863	64.8883	13.7731	65.8687	1.525	0.0000	0.0000
2023/08/23	GOVI	02/11/2023		GOVI	881.6010	881.6010	891.0270	891.0270	1.069	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	52170.0000	5.2170	100.000	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.81 Put	GOVI	42090.0000	4.2090	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	52070.0000	5.2070	100.000	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.82 Put	GOVI	42190.0000	4.2190	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	52270.0000	5.2270	100.000	0.0000	0.0000
2023/08/23	GOVI	02/11/2023	885.80 Put	GOVI	41990.0000	4.1990	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	879.99 Call	GOVI	214420.0000	21.4420	310790.0000	31.0790	44.945	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	880.00 Call	GOVI	214320.0000	21.4320	310690.0000	31.0690	44.965	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	879.98 Call	GOVI	214520.0000	21.4520	310890.0000	31.0890	44.924	0.0000	0.0000
2023/08/23	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	01/02/2024		GOVI	901.4320	901.4320	911.0690	911.0690	1.069	0.0000	0.0000
2023/08/23	GOVI	02/05/2024		GOVI	921.7860	921.7860	931.6420	931.6420	1.069	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.98 Put	GOVI	291940.0000	29.1940	193380.0000	19.3380	33.760	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.99 Put	GOVI	292040.0000	29.2040	193480.0000	19.3480	33.749	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	02/05/2024	950.97 Put	GOVI	291840.0000	29.1840	193280.0000	19.3280	33.772	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	92960.0000	9.2960	100.000	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.38 Put	GOVI	7850.0000	0.7850	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	92860.0000	9.2860	100.000	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.39 Put	GOVI	7950.0000	0.7950	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	93060.0000	9.3060	100.000	0.0000	0.0000
2023/08/23	GOVI	01/08/2024	943.37 Put	GOVI	7750.0000	0.7750	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/08/23	GOVI	01/08/2024		GOVI	942.5950	942.5950	952.6760	952.6760	1.069	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.79 Call	GOVI	156470.0000	15.6470	259660.0000	25.9660	65.949	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.80 Call	GOVI	156370.0000	15.6370	259560.0000	25.9560	65.991	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.78 Call	GOVI	156570.0000	15.6570	259760.0000	25.9760	65.907	0.0000	0.0000
2023/08/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/23	GOVI	07/11/2024		GOVI	964.4370	964.4370	974.7560	974.7560	1.070	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/23	IGOV	02/11/2023		Index Future	333.9570	333.9570	334.2900	334.2900	0.100	0.0000	0.0000
2023/08/23	IGOV	01/02/2024		Index Future	341.5490	341.5490	341.8900	341.8900	0.100	0.0000	0.0000
2023/08/23	IGOV	02/05/2024		Index Future	349.3400	349.3400	349.6890	349.6890	0.100	0.0000	0.0000
2023/08/23	IGOV	01/08/2024		Index Future	357.3030	357.3030	357.6610	357.6610	0.100	0.0000	0.0000
2023/08/23	IGOV	07/11/2024		Index Future	365.6630	365.6630	366.0310	366.0310	0.101	0.0000	0.0000
2023/08/23	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/23	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/23	JBAF	20/09/2023		Jibar Tradeable Future	8.4050	91.5950	8.3650	91.6350	0.476	0.0000	0.0000
2023/08/23	JBAF	18/10/2023		Jibar Tradeable Future	8.4650	91.5350	8.3450	91.6550	1.418	0.0000	0.0000
2023/08/23	JBAF	15/11/2023		Jibar Tradeable Future	8.4500	91.5500	8.3300	91.6700	1.420	0.0000	0.0000
2023/08/23	JBAF	20/12/2023		Jibar Tradeable Future	8.4650	91.5350	8.3250	91.6750	1.654	0.0000	0.0000
2023/08/23	JBAF	17/01/2024		Jibar Tradeable Future	8.4600	91.5400	8.3100	91.6900	1.773	0.0000	0.0000
2023/08/23	JBAF	21/02/2024		Jibar Tradeable Future	8.4500	91.5500	8.2700	91.7300	2.130	0.0000	0.0000
2023/08/23	JBAF	20/03/2024		Jibar Tradeable Future	8.4400	91.5600	8.2600	91.7400	2.133	0.0000	0.0000
2023/08/23	JBAF	19/06/2024		Jibar Tradeable Future	8.4300	91.5700	8.1500	91.8500	3.321	0.0000	0.0000
2023/08/23	JBAF	18/09/2024		Jibar Tradeable Future	8.3000	91.7000	7.9700	92.0300	3.976	0.0000	0.0000
2023/08/23	JBAF	18/12/2024		Jibar Tradeable Future	8.1200	91.8800	7.8450	92.1550	3.387	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/08/23	JBAF	19/03/2025		Jibar Tradeable Future	8.0900	91.9100	7.7500	92.2500	4.203	0.0000	0.0000
2023/08/23	JBAF	18/06/2025		Jibar Tradeable Future	8.0500	91.9500	7.7050	92.2950	4.286	0.0000	0.0000
2023/08/23	R035	02/11/2023	10.62 Put	Bond Future	7924.5500	7.9246	6898.1700	6.8982	12.952	0.0000	0.0000
2023/08/23	R035	02/11/2023	10.62 Call	Bond Future	79.1100	0.0791	138.4600	0.1385	75.022	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.12 Put	Bond Future	5245.0600	5.2451	4340.5800	4.3406	17.244	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.12 Call	Bond Future	319.9400	0.3199	501.1900	0.5012	56.651	0.0000	0.0000
2023/08/23	R035	02/11/2023	12.85 Call	Bond Future	4807.9800	4.8080	5697.5900	5.6976	18.503	0.0000	0.0000
2023/08/23	R035	02/11/2023	12.85 Put	Bond Future	609.6000	0.6096	413.4800	0.4135	32.172	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.42 Call	Bond Future	656.9300	0.6569	960.1600	0.9602	46.159	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.42 Put	Bond Future	3893.9600	3.8940	3111.4600	3.1115	20.095	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.43 Call	Bond Future	671.2500	0.6713	978.9800	0.9790	45.844	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.43 Put	Bond Future	3852.8100	3.8528	3074.8100	3.0748	20.193	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.41 Call	Bond Future	642.8300	0.6428	941.5600	0.9416	46.471	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.41 Put	Bond Future	3935.3700	3.9354	3148.3700	3.1484	19.998	0.0000	0.0000
2023/08/23	R035	02/11/2023		Bond Future	12.0196	82.4605	11.8148	83.5463	1.704	0.0000	0.0000
2023/08/23	R035	02/11/2023	13.59 Call	Bond Future	7878.1700	7.8782	8892.0100	8.8920	12.869	0.0000	0.0000
2023/08/23	R035	02/11/2023	13.59 Put	Bond Future	196.0500	0.1961	124.1600	0.1242	36.669	0.0000	0.0000
2023/08/23	R035	02/11/2023	12.24 Put	Bond Future	1443.7400	1.4437	1045.5500	1.0456	27.580	0.0000	0.0000
2023/08/23	R035	02/11/2023	12.24 Call	Bond Future	2589.1500	2.5892	3276.6900	3.2767	26.555	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.74 Put	Bond Future	2719.4500	2.7195	2089.8000	2.0898	23.154	0.0000	0.0000
2023/08/23	R035	02/11/2023	11.74 Call	Bond Future	1232.1300	1.2321	1688.2100	1.6882	37.016	0.0000	0.0000
2023/08/23	R035	01/02/2024	10.62 Put	Bond Future	8749.9400	8.7499	7789.0900	7.7891	10.981	0.0000	0.0000
2023/08/23	R035	01/02/2024	10.62 Call	Bond Future	379.7100	0.3797	528.7700	0.5288	39.256	0.0000	0.0000
2023/08/23	R035	01/02/2024	11.12 Put	Bond Future	6307.8200	6.3078	5468.3800	5.4684	13.308	0.0000	0.0000
2023/08/23	R035	01/02/2024	11.12 Call	Bond Future	827.8900	0.8279	1098.3600	1.0984	32.670	0.0000	0.0000
2023/08/23	R035	01/02/2024	13.46 Call	Bond Future	7384.5900	7.3846	8289.7000	8.2897	12.257	0.0000	0.0000
2023/08/23	R035	01/02/2024	13.46 Put	Bond Future	951.7300	0.9517	746.9300	0.7469	21.519	0.0000	0.0000
2023/08/23	R035	01/02/2024		Bond Future	12.1356	84.3156	11.9222	85.4255	1.758	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.19 Call	Bond Future	3060.8900	3.0609	3676.1600	3.6762	20.101	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.19 Put	Bond Future	2781.1800	2.7812	2286.5400	2.2865	17.785	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.20 Call	Bond Future	3089.3700	3.0894	3707.6900	3.7077	20.014	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.20 Put	Bond Future	2758.4300	2.7584	2266.8400	2.2668	17.821	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.18 Call	Bond Future	3032.5100	3.0325	3644.7400	3.6447	20.189	0.0000	0.0000
2023/08/23	R035	01/02/2024	12.18 Put	Bond Future	2804.0900	2.8041	2306.4100	2.3064	17.748	0.0000	0.0000
2023/08/23	R035	02/05/2024	11.20 Call	Bond Future	1318.8300	1.3188	1650.4400	1.6504	25.144	0.0000	0.0000
2023/08/23	R035	02/05/2024	11.20 Put	Bond Future	6870.7000	6.8707	6066.9500	6.0670	11.698	0.0000	0.0000
2023/08/23	R035	02/05/2024	11.21 Call	Bond Future	1332.0500	1.3321	1666.1100	1.6661	25.079	0.0000	0.0000
2023/08/23	R035	02/05/2024	11.21 Put	Bond Future	6828.4100	6.8284	6027.1100	6.0271	11.735	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R035	02/05/2024	11.19 Call	Bond Future	1305.7000	1.3057	1634.8800	1.6349	25.211	0.0000	0.0000
2023/08/23	R035	02/05/2024	11.19 Put	Bond Future	6913.1400	6.9131	6106.9600	6.1070	11.662	0.0000	0.0000
2023/08/23	R035	02/05/2024		Bond Future	12.2471	81.7049	12.0249	82.8403	1.814	0.0000	0.0000
2023/08/23	R035	01/08/2024		Bond Future	12.3637	83.5473	12.1320	84.7088	1.874	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.80 Call	Bond Future	2635.9700	2.6360	3130.3600	3.1304	18.756	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.80 Put	Bond Future	5503.5400	5.5035	4836.4200	4.8364	12.122	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.81 Call	Bond Future	2657.4700	2.6575	3154.3300	3.1543	18.697	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.81 Put	Bond Future	5472.9200	5.4729	4808.2700	4.8083	12.144	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.79 Call	Bond Future	2614.5700	2.6146	3106.4900	3.1065	18.815	0.0000	0.0000
2023/08/23	R035	01/08/2024	11.79 Put	Bond Future	5534.3000	5.5343	4864.7100	4.8647	12.099	0.0000	0.0000
2023/08/23	R035	07/11/2024		Bond Future	12.5245	80.9581	12.2817	82.1478	1.939	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.18 Call	Bond Future	3405.5500	3.4056	3976.7500	3.9768	16.773	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.18 Put	Bond Future	5101.0000	5.1010	4482.5300	4.4825	12.124	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.19 Call	Bond Future	3428.5800	3.4286	4002.0600	4.0021	16.726	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.19 Put	Bond Future	5074.1100	5.0741	4457.9200	4.4579	12.144	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.17 Call	Bond Future	3382.2300	3.3822	3951.1600	3.9512	16.821	0.0000	0.0000
2023/08/23	R035	07/11/2024	12.17 Put	Bond Future	5127.6400	5.1276	4506.9000	4.5069	12.106	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.82 Call	Bond Future	3809.1300	3.8091	4580.3600	4.5804	20.247	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.82 Put	Bond Future	2088.0900	2.0881	1628.0800	1.6281	22.030	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.83 Call	Bond Future	3852.7600	3.8528	4628.3700	4.6284	20.131	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.83 Put	Bond Future	2062.1800	2.0622	1606.5500	1.6066	22.095	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.81 Call	Bond Future	3765.7100	3.7657	4532.5200	4.5325	20.363	0.0000	0.0000
2023/08/23	R053	02/11/2023	12.81 Put	Bond Future	2114.3000	2.1143	1649.8700	1.6499	21.966	0.0000	0.0000
2023/08/23	R053	02/11/2023		Bond Future	12.5770	93.8187	12.4082	95.0500	1.342	0.0000	0.0000
2023/08/23	R053	01/02/2024		Bond Future	12.6858	95.9295	12.5105	97.1881	1.382	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.93 Call	Bond Future	5224.9300	5.2249	5975.8600	5.9759	14.372	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.93 Put	Bond Future	3523.7000	3.5237	3016.0300	3.0160	14.407	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.94 Call	Bond Future	5266.2000	5.2662	6020.1400	6.0201	14.317	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.94 Put	Bond Future	3496.5400	3.4965	2991.8800	2.9919	14.433	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.92 Call	Bond Future	5183.5200	5.1835	5931.4300	5.9314	14.429	0.0000	0.0000
2023/08/23	R053	01/02/2024	12.92 Put	Bond Future	3550.8100	3.5508	3040.1200	3.0401	14.382	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.03 Call	Bond Future	6061.9800	6.0620	6818.1500	6.8182	12.474	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.03 Put	Bond Future	4477.1800	4.4772	3945.8100	3.9458	11.868	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.04 Call	Bond Future	6101.8900	6.1019	6860.6000	6.8606	12.434	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.04 Put	Bond Future	4449.6700	4.4497	3920.8400	3.9208	11.885	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.02 Call	Bond Future	6022.1500	6.0222	6775.7600	6.7758	12.514	0.0000	0.0000
2023/08/23	R053	02/05/2024	13.02 Put	Bond Future	4504.8700	4.5049	3970.9400	3.9709	11.852	0.0000	0.0000
2023/08/23	R053	02/05/2024		Bond Future	12.7989	92.2286	12.6166	93.5162	1.424	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R053	01/08/2024	13.14 Call	Bond Future	6720.5200	6.7205	7487.6000	7.4876	11.414	0.0000	0.0000
2023/08/23	R053	01/08/2024	13.14 Put	Bond Future	5211.0900	5.2111	4661.0100	4.6610	10.556	0.0000	0.0000
2023/08/23	R053	01/08/2024	13.15 Call	Bond Future	6759.0000	6.7590	7528.3600	7.5284	11.383	0.0000	0.0000
2023/08/23	R053	01/08/2024	13.15 Put	Bond Future	5183.2100	5.1832	4635.4100	4.6354	10.569	0.0000	0.0000
2023/08/23	R053	01/08/2024	13.13 Call	Bond Future	6682.0900	6.6821	7446.8900	7.4469	11.446	0.0000	0.0000
2023/08/23	R053	01/08/2024	13.13 Put	Bond Future	5239.1200	5.2391	4686.7600	4.6868	10.543	0.0000	0.0000
2023/08/23	R053	01/08/2024		Bond Future	12.9163	94.3071	12.7266	95.6243	1.468	0.0000	0.0000
2023/08/23	R053	07/11/2024		Bond Future	13.0672	90.6076	12.8687	91.9569	1.519	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.80 Call	Bond Future	5363.2600	5.3633	6037.3900	6.0374	12.569	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.80 Put	Bond Future	7188.2900	7.1883	6513.1300	6.5131	9.392	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.81 Call	Bond Future	5396.9100	5.3969	6073.4700	6.0735	12.536	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.81 Put	Bond Future	7152.3800	7.1524	6479.6500	6.4797	9.406	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.79 Call	Bond Future	5329.3000	5.3293	6000.9900	6.0010	12.604	0.0000	0.0000
2023/08/23	R053	07/11/2024	12.79 Put	Bond Future	7223.9800	7.2240	6546.3800	6.5464	9.380	0.0000	0.0000
2023/08/23	R186	02/11/2023	10.42 Call	Bond Future	3338.7300	3.3387	3859.5600	3.8596	15.600	0.0000	0.0000
2023/08/23	R186	02/11/2023	10.42 Put	Bond Future	89.6200	0.0896	50.9800	0.0510	43.115	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.15 Put	Bond Future	870.2600	0.8703	602.7100	0.6027	30.744	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.15 Call	Bond Future	731.1400	0.7311	1023.0600	1.0231	39.927	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.39 Call	Bond Future	1105.1300	1.1051	1465.0000	1.4650	32.564	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.39 Put	Bond Future	593.0300	0.5930	393.4300	0.3934	33.658	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.40 Call	Bond Future	1122.5400	1.1225	1485.0000	1.4850	32.289	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.40 Put	Bond Future	583.4200	0.5834	386.4100	0.3864	33.768	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.38 Call	Bond Future	1088.0300	1.0880	1445.2600	1.4453	32.833	0.0000	0.0000
2023/08/23	R186	02/11/2023	9.38 Put	Bond Future	602.9600	0.6030	400.7200	0.4007	33.541	0.0000	0.0000
2023/08/23	R186	02/11/2023		Bond Future	9.2011	107.4209	8.9961	107.9804	2.228	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.51 Call	Bond Future	1629.1700	1.6292	1992.0100	1.9920	22.271	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.51 Put	Bond Future	865.4300	0.8654	656.5100	0.6565	24.141	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.52 Call	Bond Future	1645.6700	1.6457	2010.1900	2.0102	22.150	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.52 Put	Bond Future	856.9100	0.8569	649.6700	0.6497	24.185	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.50 Call	Bond Future	1613.0000	1.6130	1974.1300	1.9741	22.389	0.0000	0.0000
2023/08/23	R186	01/02/2024	9.50 Put	Bond Future	874.2900	0.8743	663.6600	0.6637	24.092	0.0000	0.0000
2023/08/23	R186	01/02/2024		Bond Future	9.2062	104.5266	8.9807	105.0984	2.450	0.0000	0.0000
2023/08/23	R186	02/05/2024		Bond Future	9.2090	106.8857	8.9587	107.4708	2.718	0.0000	0.0000
2023/08/23	R186	02/05/2024	8.00 Call	Bond Future	258.3500	0.2584	371.1000	0.3711	43.642	0.0000	0.0000
2023/08/23	R186	02/05/2024	8.00 Put	Bond Future	3123.8300	3.1238	2651.4500	2.6515	15.122	0.0000	0.0000
2023/08/23	R186	02/05/2024	8.01 Call	Bond Future	263.1900	0.2632	377.4100	0.3774	43.398	0.0000	0.0000
2023/08/23	R186	02/05/2024	8.01 Put	Bond Future	3104.5500	3.1046	2633.6400	2.6336	15.168	0.0000	0.0000
2023/08/23	R186	02/05/2024	7.99 Call	Bond Future	254.6900	0.2547	366.2000	0.3662	43.783	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R186	02/05/2024	7.99 Put	Bond Future	3144.2900	3.1443	2670.6700	2.6707	15.063	0.0000	0.0000
2023/08/23	R186	02/05/2024	10.40 Call	Bond Future	3288.4900	3.2885	3745.5600	3.7456	13.899	0.0000	0.0000
2023/08/23	R186	02/05/2024	10.40 Put	Bond Future	561.5600	0.5616	433.5000	0.4335	22.804	0.0000	0.0000
2023/08/23	R186	02/05/2024	9.73 Put	Bond Future	923.1500	0.9232	725.1900	0.7252	21.444	0.0000	0.0000
2023/08/23	R186	02/05/2024	9.73 Call	Bond Future	2127.4800	2.1275	2514.6500	2.5147	18.199	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.69 Call	Bond Future	855.3000	0.8553	1098.9000	1.0989	28.481	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.69 Put	Bond Future	1977.7100	1.9777	1622.2900	1.6223	17.971	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.70 Call	Bond Future	865.0900	0.8651	1110.2600	1.1103	28.340	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.70 Put	Bond Future	1965.9200	1.9659	1612.0700	1.6121	17.999	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.68 Call	Bond Future	845.9600	0.8460	1088.0100	1.0880	28.612	0.0000	0.0000
2023/08/23	R186	01/08/2024	8.68 Put	Bond Future	1989.9500	1.9900	1632.9800	1.6330	17.939	0.0000	0.0000
2023/08/23	R186	01/08/2024		Bond Future	9.2138	103.9855	8.9333	104.5845	3.044	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.14 Call	Bond Future	1251.9700	1.2520	1563.4200	1.5634	24.877	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.14 Put	Bond Future	1534.2700	1.5343	1231.1700	1.2312	19.755	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.15 Call	Bond Future	1262.6700	1.2627	1575.4600	1.5755	24.772	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.15 Put	Bond Future	1525.8700	1.5259	1224.1100	1.2241	19.776	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.13 Call	Bond Future	1241.3100	1.2413	1551.4200	1.5514	24.982	0.0000	0.0000
2023/08/23	R186	07/11/2024	9.13 Put	Bond Future	1542.7200	1.5427	1238.2800	1.2383	19.734	0.0000	0.0000
2023/08/23	R186	07/11/2024		Bond Future	9.2880	106.3826	8.9665	106.9971	3.462	0.0000	0.0000
2023/08/23	R197	02/11/2023		Bond Future	341.9689	341.9689	342.0775	342.0775	0.032	0.0000	0.0000
2023/08/23	R202	02/11/2023		Bond Future	256.6894	256.6894	257.7470	257.7470	0.412	0.0000	0.0000
2023/08/23	R202	01/02/2024		Bond Future	257.5741	257.5741	258.6293	258.6293	0.410	0.0000	0.0000
2023/08/23	R202	02/05/2024		Bond Future	263.4477	263.4477	264.5281	264.5281	0.410	0.0000	0.0000
2023/08/23	R202	01/08/2024		Bond Future	264.3717	264.3717	265.4543	265.4543	0.410	0.0000	0.0000
2023/08/23	R202	07/11/2024		Bond Future	270.5447	270.5447	271.6565	271.6565	0.411	0.0000	0.0000
2023/08/23	R209	02/11/2023		Bond Future	12.0842	63.6288	11.8801	64.5775	1.689	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.34 Call	Bond Future	418.0900	0.4181	629.8600	0.6299	50.652	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.34 Put	Bond Future	3975.0300	3.9750	3238.1400	3.2381	18.538	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.35 Call	Bond Future	428.0800	0.4281	643.4500	0.6435	50.311	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.35 Put	Bond Future	3935.4000	3.9354	3202.1100	3.2021	18.633	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.33 Call	Bond Future	408.1900	0.4082	616.3700	0.6164	51.001	0.0000	0.0000
2023/08/23	R209	02/11/2023	11.33 Put	Bond Future	4014.8000	4.0148	3274.3200	3.2743	18.444	0.0000	0.0000
2023/08/23	R209	01/02/2024	12.13 Call	Bond Future	2431.8600	2.4319	2942.3800	2.9424	20.993	0.0000	0.0000
2023/08/23	R209	01/02/2024	12.13 Put	Bond Future	2674.5400	2.6745	2215.2600	2.2153	17.172	0.0000	0.0000
2023/08/23	R209	01/02/2024	12.14 Call	Bond Future	2455.7300	2.4557	2968.9900	2.9690	20.901	0.0000	0.0000
2023/08/23	R209	01/02/2024	12.14 Put	Bond Future	2652.8300	2.6528	2196.2900	2.1963	17.210	0.0000	0.0000
2023/08/23	R209	01/02/2024	12.12 Call	Bond Future	2408.0800	2.4081	2915.8500	2.9159	21.086	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R209	01/02/2024	12.12 Put	Bond Future	2696.4000	2.6964	2234.3700	2.2344	17.135	0.0000	0.0000
2023/08/23	R209	01/02/2024		Bond Future	12.1834	65.0603	11.9719	66.0301	1.736	0.0000	0.0000
2023/08/23	R209	02/05/2024		Bond Future	12.2866	63.3751	12.0672	64.3670	1.786	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.18 Call	Bond Future	1085.6800	1.0857	1363.1200	1.3631	25.554	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.18 Put	Bond Future	6316.8800	6.3169	5602.3300	5.6023	11.312	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.19 Call	Bond Future	1097.0100	1.0970	1376.5900	1.3766	25.486	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.19 Put	Bond Future	6278.3100	6.2783	5565.9000	5.5659	11.347	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.17 Call	Bond Future	1074.6000	1.0746	1349.9300	1.3499	25.622	0.0000	0.0000
2023/08/23	R209	02/05/2024	11.17 Put	Bond Future	6355.7600	6.3558	5639.1000	5.6391	11.276	0.0000	0.0000
2023/08/23	R209	01/08/2024		Bond Future	12.3946	64.8037	12.1669	65.8185	1.837	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.79 Call	Bond Future	2321.6800	2.3217	2749.5000	2.7495	18.427	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.79 Put	Bond Future	5066.3000	5.0663	4479.3100	4.4793	11.586	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.80 Call	Bond Future	2340.4200	2.3404	2770.3700	2.7704	18.371	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.80 Put	Bond Future	5038.3100	5.0383	4453.4500	4.4535	11.608	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.78 Call	Bond Future	2302.7800	2.3028	2728.4500	2.7285	18.485	0.0000	0.0000
2023/08/23	R209	01/08/2024	11.78 Put	Bond Future	5094.1700	5.0942	4505.0300	4.5050	11.565	0.0000	0.0000
2023/08/23	R209	07/11/2024		Bond Future	12.5365	63.1414	12.2991	64.1807	1.894	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.22 Call	Bond Future	3130.3900	3.1304	3638.7200	3.6387	16.239	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.22 Put	Bond Future	4521.0300	4.5210	3990.0100	3.9900	11.746	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.23 Call	Bond Future	3151.0400	3.1510	3661.3300	3.6613	16.194	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.23 Put	Bond Future	4497.1000	4.4971	3968.0400	3.9680	11.764	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.21 Call	Bond Future	3109.5200	3.1095	3615.8800	3.6159	16.284	0.0000	0.0000
2023/08/23	R209	07/11/2024	12.21 Put	Bond Future	4544.7900	4.5448	4011.8000	4.0118	11.727	0.0000	0.0000
2023/08/23	R210	02/11/2023		Bond Future	227.5442	227.5442	227.6453	227.6453	0.044	0.0000	0.0000
2023/08/23	R210	01/02/2024		Bond Future	232.7178	232.7178	232.8208	232.8208	0.044	0.0000	0.0000
2023/08/23	R210	02/05/2024		Bond Future	234.7815	234.7815	234.8727	234.8727	0.039	0.0000	0.0000
2023/08/23	R210	01/08/2024		Bond Future	240.1303	240.1303	240.2251	240.2251	0.039	0.0000	0.0000
2023/08/23	R210	07/11/2024		Bond Future	242.4127	242.4127	242.4972	242.4972	0.035	0.0000	0.0000
2023/08/23	R213	02/11/2023		Bond Future	11.0340	81.4029	10.8288	82.2882	1.859	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.12 Call	Bond Future	1673.5300	1.6735	2190.1500	2.1902	30.870	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.12 Put	Bond Future	1306.0800	1.3061	937.4500	0.9375	28.224	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.13 Call	Bond Future	1698.2100	1.6982	2218.7000	2.2187	30.649	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.13 Put	Bond Future	1288.1700	1.2882	923.4100	0.9234	28.316	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.11 Call	Bond Future	1649.0200	1.6490	2161.7600	2.1618	31.094	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.11 Put	Bond Future	1324.1900	1.3242	951.6800	0.9517	28.131	0.0000	0.0000
2023/08/23	R213	02/11/2023	12.70 Call	Bond Future	6870.3000	6.8703	7710.3400	7.7103	12.227	0.0000	0.0000
2023/08/23	R213	02/11/2023	12.70 Put	Bond Future	116.4200	0.1164	71.2100	0.0712	38.834	0.0000	0.0000
2023/08/23	R213	02/11/2023	11.44 Put	Bond Future	829.8200	0.8298	572.8100	0.5728	30.972	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R213	02/11/2023	11.44 Call	Bond Future	2545.9700	2.5460	3174.2100	3.1742	24.676	0.0000	0.0000
2023/08/23	R213	02/11/2023	10.94 Put	Bond Future	1663.7200	1.6637	1222.5400	1.2225	26.518	0.0000	0.0000
2023/08/23	R213	02/11/2023	10.94 Call	Bond Future	1259.6400	1.2596	1703.7100	1.7037	35.254	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.71 Call	Bond Future	3756.2800	3.7563	4378.9200	4.3789	16.576	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.71 Put	Bond Future	1373.4300	1.3734	1091.1600	1.0912	20.552	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.72 Call	Bond Future	3784.3500	3.7844	4409.0300	4.4090	16.507	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.72 Put	Bond Future	1361.3000	1.3613	1081.0700	1.0811	20.585	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.70 Call	Bond Future	3728.4900	3.7285	4349.0700	4.3491	16.644	0.0000	0.0000
2023/08/23	R213	01/02/2024	11.70 Put	Bond Future	1385.8700	1.3859	1101.5400	1.1015	20.516	0.0000	0.0000
2023/08/23	R213	01/02/2024		Bond Future	11.1286	83.2342	10.9135	84.1391	1.933	0.0000	0.0000
2023/08/23	R213	02/05/2024		Bond Future	11.2189	81.5529	10.9933	82.4785	2.011	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.29 Call	Bond Future	1166.5800	1.1666	1457.2200	1.4572	24.914	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.29 Put	Bond Future	5064.4800	5.0645	4429.4300	4.4294	12.539	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.30 Call	Bond Future	1179.1200	1.1791	1471.9000	1.4719	24.830	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.30 Put	Bond Future	5033.8100	5.0338	4400.9000	4.4009	12.573	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.28 Call	Bond Future	1154.3700	1.1544	1442.9000	1.4429	24.995	0.0000	0.0000
2023/08/23	R213	02/05/2024	10.28 Put	Bond Future	5095.5000	5.0955	4458.3400	4.4583	12.504	0.0000	0.0000
2023/08/23	R213	01/08/2024		Bond Future	11.3144	83.3922	11.0773	84.3392	2.095	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.87 Call	Bond Future	2129.6000	2.1296	2548.3700	2.5484	19.664	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.87 Put	Bond Future	3916.3000	3.9163	3388.0000	3.3880	13.490	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.88 Call	Bond Future	2147.3300	2.1473	2568.2000	2.5682	19.600	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.88 Put	Bond Future	3893.2900	3.8933	3367.0900	3.3671	13.516	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.86 Call	Bond Future	2111.6400	2.1116	2528.2900	2.5283	19.731	0.0000	0.0000
2023/08/23	R213	01/08/2024	10.86 Put	Bond Future	3939.1100	3.9391	3408.6900	3.4087	13.465	0.0000	0.0000
2023/08/23	R213	07/11/2024		Bond Future	11.4613	81.7552	11.2104	82.7255	2.189	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.22 Call	Bond Future	2869.5500	2.8696	3349.7100	3.3497	16.733	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.22 Put	Bond Future	3802.6000	3.8026	3312.4600	3.3125	12.890	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.23 Call	Bond Future	2889.4000	2.8894	3371.4000	3.3714	16.682	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.23 Put	Bond Future	3783.5200	3.7835	3295.2200	3.2952	12.906	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.21 Call	Bond Future	2850.1200	2.8501	3328.4400	3.3284	16.782	0.0000	0.0000
2023/08/23	R213	07/11/2024	11.21 Put	Bond Future	3822.1300	3.8221	3330.1500	3.3302	12.872	0.0000	0.0000
2023/08/23	R214	02/11/2023		Bond Future	12.4837	59.1567	12.3055	59.9890	1.427	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.46 Call	Bond Future	221.5900	0.2216	330.9600	0.3310	49.357	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.46 Put	Bond Future	5270.8700	5.2709	4547.8600	4.5479	13.717	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.47 Call	Bond Future	227.8900	0.2279	339.6300	0.3396	49.032	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.47 Put	Bond Future	5224.5800	5.2246	4503.9400	4.5039	13.793	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.45 Call	Bond Future	215.4700	0.2155	322.5100	0.3225	49.677	0.0000	0.0000
2023/08/23	R214	02/11/2023	11.45 Put	Bond Future	5317.4000	5.3174	4592.0600	4.5921	13.641	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R214	01/02/2024	12.15 Call	Bond Future	1624.8200	1.6248	1972.7700	1.9728	21.415	0.0000	0.0000
2023/08/23	R214	01/02/2024	12.15 Put	Bond Future	3696.0600	3.6961	3193.0400	3.1930	13.610	0.0000	0.0000
2023/08/23	R214	01/02/2024	12.16 Call	Bond Future	1644.1900	1.6442	1994.7100	1.9947	21.319	0.0000	0.0000
2023/08/23	R214	01/02/2024	12.16 Put	Bond Future	3667.3000	3.6673	3166.8500	3.1669	13.646	0.0000	0.0000
2023/08/23	R214	01/02/2024	12.14 Call	Bond Future	1605.5800	1.6056	1950.9600	1.9510	21.511	0.0000	0.0000
2023/08/23	R214	01/02/2024	12.14 Put	Bond Future	3725.0000	3.7250	3219.4100	3.2194	13.573	0.0000	0.0000
2023/08/23	R214	01/02/2024		Bond Future	12.5922	60.4874	12.4075	61.3384	1.466	0.0000	0.0000
2023/08/23	R214	02/05/2024		Bond Future	12.6959	58.5469	12.5047	59.4173	1.506	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.47 Call	Bond Future	996.3900	0.9964	1218.0900	1.2181	22.250	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.47 Put	Bond Future	6953.4600	6.9535	6304.7400	6.3047	9.329	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.48 Call	Bond Future	1006.9700	1.0070	1230.4500	1.2305	22.193	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.48 Put	Bond Future	6911.6600	6.9117	6264.7200	6.2647	9.360	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.46 Call	Bond Future	985.7400	0.9857	1205.6500	1.2057	22.309	0.0000	0.0000
2023/08/23	R214	02/05/2024	11.46 Put	Bond Future	6995.2500	6.9953	6344.7400	6.3447	9.299	0.0000	0.0000
2023/08/23	R214	01/08/2024		Bond Future	12.8032	59.8670	12.6051	60.7575	1.548	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.17 Call	Bond Future	2263.0700	2.2631	2630.5500	2.6306	16.238	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.17 Put	Bond Future	5185.8500	5.1859	4662.9100	4.6629	10.084	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.18 Call	Bond Future	2281.1800	2.2812	2650.5500	2.6506	16.192	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.18 Put	Bond Future	5156.0200	5.1560	4634.9700	4.6350	10.106	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.16 Call	Bond Future	2245.0400	2.2450	2610.6400	2.6106	16.285	0.0000	0.0000
2023/08/23	R214	01/08/2024	12.16 Put	Bond Future	5215.8200	5.2158	4691.0000	4.6910	10.062	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.61 Call	Bond Future	3190.9200	3.1909	3634.1700	3.6342	13.891	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.61 Put	Bond Future	4687.5000	4.6875	4218.7900	4.2188	9.999	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.62 Call	Bond Future	3212.2200	3.2122	3657.1900	3.6572	13.852	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.62 Put	Bond Future	4663.3700	4.6634	4196.3800	4.1964	10.014	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.60 Call	Bond Future	3169.6800	3.1697	3611.2100	3.6112	13.930	0.0000	0.0000
2023/08/23	R214	07/11/2024	12.60 Put	Bond Future	4711.7300	4.7117	4241.3000	4.2413	9.984	0.0000	0.0000
2023/08/23	R214	07/11/2024		Bond Future	12.9460	57.9401	12.7396	58.8520	1.594	0.0000	0.0000
2023/08/23	R248	02/11/2023		Bond Future	12.6131	72.5503	12.4396	73.5303	1.376	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.48 Call	Bond Future	201.7700	0.2018	302.9500	0.3030	50.146	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.48 Put	Bond Future	7062.2000	7.0622	6183.4000	6.1834	12.444	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.49 Call	Bond Future	207.2500	0.2073	310.6600	0.3107	49.896	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.49 Put	Bond Future	7002.0800	7.0021	6125.5100	6.1255	12.519	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.47 Call	Bond Future	196.4500	0.1965	295.4600	0.2955	50.400	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.47 Put	Bond Future	7122.5700	7.1226	6241.6000	6.2416	12.369	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.80 Put	Bond Future	5284.9100	5.2849	4499.9500	4.5000	14.853	0.0000	0.0000
2023/08/23	R248	02/11/2023	11.80 Call	Bond Future	476.6600	0.4767	671.6800	0.6717	40.914	0.0000	0.0000
2023/08/23	R248	02/11/2023	12.50 Put	Bond Future	2469.3100	2.4693	1968.0800	1.9681	20.298	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/23	R248	02/11/2023	12.50 Call	Bond Future	1833.4100	1.8334	2312.1600	2.3122	26.113	0.0000	0.0000
2023/08/23	R248	02/11/2023	13.60 Call	Bond Future	5748.3100	5.7483	6564.6900	6.5647	14.202	0.0000	0.0000
2023/08/23	R248	02/11/2023	13.60 Put	Bond Future	601.4800	0.6015	437.8800	0.4379	27.200	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.15 Call	Bond Future	1763.5300	1.7635	2136.2100	2.1362	21.133	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.15 Put	Bond Future	5065.1200	5.0651	4435.9300	4.4359	12.422	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.16 Call	Bond Future	1785.3600	1.7854	2160.9800	2.1610	21.039	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.16 Put	Bond Future	5027.4600	5.0275	4401.2100	4.4012	12.457	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.14 Call	Bond Future	1741.8500	1.7419	2111.5800	2.1116	21.226	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.14 Put	Bond Future	5103.0100	5.1030	4470.8700	4.4709	12.388	0.0000	0.0000
2023/08/23	R248	01/02/2024		Bond Future	12.7275	74.1824	12.5473	75.1843	1.416	0.0000	0.0000
2023/08/23	R248	01/02/2024	11.50 Put	Bond Future	8049.0600	8.0491	7241.2900	7.2413	10.036	0.0000	0.0000
2023/08/23	R248	01/02/2024	11.50 Call	Bond Future	691.7800	0.6918	885.8800	0.8859	28.058	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.30 Put	Bond Future	4524.6300	4.5246	3939.5100	3.9395	12.932	0.0000	0.0000
2023/08/23	R248	01/02/2024	12.30 Call	Bond Future	2106.5400	2.1065	2523.2900	2.5233	19.784	0.0000	0.0000
2023/08/23	R248	01/02/2024	13.37 Call	Bond Future	5353.0300	5.3530	6040.4400	6.0404	12.842	0.0000	0.0000
2023/08/23	R248	01/02/2024	13.37 Put	Bond Future	1978.7300	1.9787	1664.2700	1.6643	15.892	0.0000	0.0000
2023/08/23	R248	02/05/2024		Bond Future	12.8372	71.4066	12.6500	72.4314	1.458	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.47 Call	Bond Future	1086.5800	1.0866	1322.6000	1.3226	21.721	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.47 Put	Bond Future	9234.7000	9.2347	8445.9700	8.4460	8.541	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.48 Call	Bond Future	1098.6400	1.0986	1336.6600	1.3367	21.665	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.48 Put	Bond Future	9181.2000	9.1812	8394.4700	8.3945	8.569	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.46 Call	Bond Future	1074.7900	1.0748	1308.8300	1.3088	21.775	0.0000	0.0000
2023/08/23	R248	02/05/2024	11.46 Put	Bond Future	9288.5700	9.2886	8497.8600	8.4979	8.513	0.0000	0.0000
2023/08/23	R248	01/08/2024		Bond Future	12.9507	73.0165	12.7563	74.0649	1.501	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.31 Call	Bond Future	2847.6000	2.8476	3282.2700	3.2823	15.264	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.31 Put	Bond Future	6411.6500	6.4117	5797.9400	5.7979	9.572	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.32 Call	Bond Future	2870.5000	2.8705	3307.3600	3.3074	15.219	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.32 Put	Bond Future	6376.4500	6.3765	5764.9300	5.7649	9.590	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.30 Call	Bond Future	2824.8000	2.8248	3257.2700	3.2573	15.310	0.0000	0.0000
2023/08/23	R248	01/08/2024	12.30 Put	Bond Future	6447.0300	6.4470	5831.1200	5.8311	9.553	0.0000	0.0000
2023/08/23	R248	07/11/2024		Bond Future	13.1010	70.2471	12.8978	71.3209	1.551	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.79 Call	Bond Future	3989.3900	3.9894	4517.0700	4.5171	13.227	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.79 Put	Bond Future	5645.2500	5.6453	5099.1600	5.0992	9.673	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.80 Call	Bond Future	4015.5300	4.0155	4545.1800	4.5452	13.190	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.80 Put	Bond Future	5617.0400	5.6170	5072.9200	5.0729	9.687	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.78 Call	Bond Future	3963.6200	3.9636	4489.3200	4.4893	13.263	0.0000	0.0000
2023/08/23	R248	07/11/2024	12.78 Put	Bond Future	5673.9100	5.6739	5125.8400	5.1258	9.659	0.0000	0.0000
<b>Total</b>											

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