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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2023 TO 24/08/2023

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
2023/08/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/24	2025	02/11/2023		Bond Future	173.0682	173.0682	173.1224	0.031	0.0000	0.0000
2023/08/24	2025	01/02/2024		Bond Future	175.2075	175.2075	175.2510	0.025	0.0000	0.0000
2023/08/24	2025	02/05/2024		Bond Future	179.2038	179.2038	179.2328	0.016	0.0000	0.0000
2023/08/24	2025	01/08/2024		Bond Future	181.4474	181.4474	181.4118	0.020	0.0000	0.0000
2023/08/24	2025	07/11/2024		Bond Future	185.6890	185.6890	185.6234	0.035	0.0000	0.0000
2023/08/24	2029	02/11/2023		Bond Future	125.5678	125.5678	125.5552	0.010	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	
2023/08/24	2029	01/02/2024		Bond Future	128.4225	128.4225	128.4011	128.4011	0.017	0.0000	0.0000
2023/08/24	2029	02/05/2024		Bond Future	129.9838	129.9838	129.9504	129.9504	0.026	0.0000	0.0000
2023/08/24	2029	01/08/2024		Bond Future	132.9462	132.9462	132.8649	132.8649	0.061	0.0000	0.0000
2023/08/24	2029	07/11/2024		Bond Future	134.6512	134.6512	134.5464	134.5464	0.078	0.0000	0.0000
2023/08/24	2030	02/11/2023		Bond Future	10.3226	91.6446	10.2238	92.0621	0.957	0.0000	0.0000
2023/08/24	2030	02/11/2023	9.57 Put	Bond Future	3519.7300	3.5197	3168.6900	3.1687	9.973	0.0000	0.0000
2023/08/24	2030	02/11/2023	9.57 Call	Bond Future	278.2200	0.2782	344.6900	0.3447	23.891	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.07 Put	Bond Future	1938.8000	1.9388	1709.1400	1.7091	11.845	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.07 Call	Bond Future	866.8800	0.8669	1054.7300	1.0547	21.670	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.57 Call	Bond Future	5245.7300	5.2457	5649.7800	5.6498	7.702	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.57 Put	Bond Future	179.2000	0.1792	165.7400	0.1657	7.511	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.81 Call	Bond Future	2669.0500	2.6691	3015.8100	3.0158	12.992	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.81 Put	Bond Future	645.1300	0.6451	574.3800	0.5744	10.967	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.82 Call	Bond Future	2699.6500	2.6997	3047.8200	3.0478	12.897	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.82 Put	Bond Future	634.8100	0.6348	565.4700	0.5655	10.923	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.80 Call	Bond Future	2638.4400	2.6384	2984.0300	2.9840	13.098	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.80 Put	Bond Future	655.4600	0.6555	583.5400	0.5835	10.972	0.0000	0.0000
2023/08/24	2030	02/11/2023	9.89 Put	Bond Future	2444.6400	2.4446	2164.2300	2.1642	11.470	0.0000	0.0000
2023/08/24	2030	02/11/2023	9.89 Call	Bond Future	599.0400	0.5990	736.1400	0.7361	22.887	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.39 Put	Bond Future	1237.1800	1.2372	1088.5100	1.0885	12.017	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.39 Call	Bond Future	1520.5600	1.5206	1789.4000	1.7894	17.680	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.43 Call	Bond Future	4744.8100	4.7448	5143.4200	5.1434	8.401	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.43 Put	Bond Future	228.6400	0.2286	209.7400	0.2097	8.266	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.62 Put	Bond Future	872.1400	0.8721	771.0100	0.7710	11.596	0.0000	0.0000
2023/08/24	2030	02/11/2023	10.62 Call	Bond Future	2114.0000	2.1140	2430.3800	2.4304	14.966	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.12 Put	Bond Future	387.7500	0.3878	350.0200	0.3500	9.730	0.0000	0.0000
2023/08/24	2030	02/11/2023	11.12 Call	Bond Future	3669.1100	3.6691	4048.8900	4.0489	10.351	0.0000	0.0000
2023/08/24	2030	02/11/2023	12.27 Call	Bond Future	7803.7200	7.8037	8219.3300	8.2193	5.326	0.0000	0.0000
2023/08/24	2030	02/11/2023	12.27 Put	Bond Future	51.7600	0.0518	49.8600	0.0499	3.671	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.89 Put	Bond Future	3261.8000	3.2618	3013.7900	3.0138	7.603	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.89 Call	Bond Future	1217.8700	1.2179	1390.5000	1.3905	14.175	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.39 Put	Bond Future	2092.1900	2.0922	1910.1100	1.9101	8.703	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.39 Call	Bond Future	2118.7700	2.1188	2357.3300	2.3573	11.259	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.86 Call	Bond Future	6276.9900	6.2770	6644.0300	6.6440	5.847	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.86 Put	Bond Future	493.0000	0.4930	439.4000	0.4394	10.872	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.57 Put	Bond Future	4214.1400	4.2141	3928.5200	3.9285	6.778	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.57 Call	Bond Future	813.7000	0.8137	948.7200	0.9487	16.593	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.07 Put	Bond Future	2792.7200	2.7927	2568.3400	2.5683	8.034	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	
2023/08/24	2030	01/02/2024	10.07 Call	Bond Future	1500.9800	1.5010	1697.2400	1.6972	13.075	0.0000	0.0000
2023/08/24	2030	01/02/2024	12.10 Call	Bond Future	7065.7500	7.0658	7443.3600	7.4434	5.344	0.0000	0.0000
2023/08/24	2030	01/02/2024	12.10 Put	Bond Future	386.3800	0.3864	343.3500	0.3434	11.137	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.16 Put	Bond Future	2579.1200	2.5791	2367.4600	2.3675	8.207	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.16 Call	Bond Future	1660.5900	1.6606	1869.5700	1.8696	12.585	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.00 Call	Bond Future	3640.1100	3.6401	3946.5100	3.9465	8.417	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.00 Put	Bond Future	1166.0400	1.1660	1051.8000	1.0518	9.797	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.75 Call	Bond Future	5920.5000	5.9205	6282.0900	6.2821	6.107	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.75 Put	Bond Future	550.9500	0.5510	491.9000	0.4919	10.718	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.36 Call	Bond Future	4695.2800	4.6953	5032.1700	5.0322	7.175	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.36 Put	Bond Future	816.0500	0.8161	732.3000	0.7323	10.263	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.37 Call	Bond Future	4725.7400	4.7257	5063.3800	5.0634	7.145	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.37 Put	Bond Future	807.8800	0.8079	724.8800	0.7249	10.274	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.35 Call	Bond Future	4664.8800	4.6649	5001.0300	5.0010	7.206	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.35 Put	Bond Future	824.2900	0.8243	739.8000	0.7398	10.250	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.31 Call	Bond Future	4543.8300	4.5438	4876.9300	4.8769	7.331	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.31 Put	Bond Future	858.0500	0.8581	770.5100	0.7705	10.202	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.93 Put	Bond Future	3152.6700	3.1527	2909.4500	2.9095	7.715	0.0000	0.0000
2023/08/24	2030	01/02/2024	9.93 Call	Bond Future	1276.5600	1.2766	1453.9800	1.4540	13.898	0.0000	0.0000
2023/08/24	2030	01/02/2024		Bond Future	10.3835	89.7001	10.2808	90.1208	0.989	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.85 Call	Bond Future	6244.3800	6.2444	6611.0600	6.6111	5.872	0.0000	0.0000
2023/08/24	2030	01/02/2024	11.85 Put	Bond Future	497.9600	0.4980	444.0000	0.4440	10.836	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.00 Put	Bond Future	2966.9100	2.9669	2732.4600	2.7325	7.902	0.0000	0.0000
2023/08/24	2030	01/02/2024	10.00 Call	Bond Future	1383.5700	1.3836	1569.7600	1.5698	13.457	0.0000	0.0000
2023/08/24	2030	02/05/2024		Bond Future	10.4527	91.7248	10.3463	92.1469	1.018	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.82 Call	Bond Future	1422.2800	1.4223	1598.7700	1.5988	12.409	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.82 Put	Bond Future	3968.6200	3.9686	3723.0100	3.7230	6.189	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.83 Call	Bond Future	1436.3900	1.4364	1613.9700	1.6140	12.363	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.83 Put	Bond Future	3941.7900	3.9418	3697.2700	3.6973	6.203	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.81 Call	Bond Future	1407.9900	1.4080	1583.3800	1.5834	12.457	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.81 Put	Bond Future	3995.2900	3.9953	3748.5800	3.7486	6.175	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.66 Put	Bond Future	4411.4200	4.4114	4148.5200	4.1485	5.960	0.0000	0.0000
2023/08/24	2030	02/05/2024	9.66 Call	Bond Future	1207.0000	1.2070	1366.2000	1.3662	13.190	0.0000	0.0000
2023/08/24	2030	02/05/2024	10.16 Put	Bond Future	3136.1500	3.1362	2927.7900	2.9278	6.644	0.0000	0.0000
2023/08/24	2030	02/05/2024	10.16 Call	Bond Future	1969.1100	1.9691	2182.8500	2.1829	10.855	0.0000	0.0000
2023/08/24	2030	02/05/2024	11.94 Call	Bond Future	6498.0100	6.4980	6851.2900	6.8513	5.437	0.0000	0.0000
2023/08/24	2030	02/05/2024	11.94 Put	Bond Future	849.2900	0.8493	780.4700	0.7805	8.103	0.0000	0.0000
2023/08/24	2030	02/05/2024	12.38 Call	Bond Future	7846.8000	7.8468	8218.3600	8.2184	4.735	0.0000	0.0000
2023/08/24	2030	02/05/2024	12.38 Put	Bond Future	612.8400	0.6128	562.3000	0.5623	8.247	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	
2023/08/24	2030	02/05/2024	10.82 Put	Bond Future	1946.8200	1.9468	1802.7800	1.8028	7.399	0.0000	0.0000
2023/08/24	2030	02/05/2024	10.82 Call	Bond Future	3384.7400	3.3847	3662.8000	3.6628	8.215	0.0000	0.0000
2023/08/24	2030	02/05/2024	10.62 Put	Bond Future	2253.6000	2.2536	2091.7500	2.0918	7.182	0.0000	0.0000
2023/08/24	2030	02/05/2024	10.62 Call	Bond Future	2912.0800	2.9121	3172.3300	3.1723	8.937	0.0000	0.0000
2023/08/24	2030	02/05/2024	11.12 Put	Bond Future	1560.6000	1.5606	1443.0100	1.4430	7.535	0.0000	0.0000
2023/08/24	2030	02/05/2024	11.12 Call	Bond Future	4151.7800	4.1518	4456.2900	4.4563	7.334	0.0000	0.0000
2023/08/24	2030	02/05/2024	13.15 Call	Bond Future	10201.6100	10.2016	10598.3500	10.5984	3.889	0.0000	0.0000
2023/08/24	2030	02/05/2024	13.15 Put	Bond Future	282.7900	0.2828	257.4300	0.2574	8.968	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.38 Call	Bond Future	2482.3200	2.4823	2754.9500	2.7550	10.983	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.38 Put	Bond Future	3056.3200	3.0563	2931.0900	2.9311	4.097	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.39 Call	Bond Future	2501.8200	2.5018	2775.6900	2.7757	10.947	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.39 Put	Bond Future	3037.3400	3.0373	2913.3500	2.9134	4.082	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.37 Call	Bond Future	2462.8900	2.4629	2734.6400	2.7346	11.034	0.0000	0.0000
2023/08/24	2030	01/08/2024	10.37 Put	Bond Future	3075.3800	3.0754	2949.2700	2.9493	4.101	0.0000	0.0000
2023/08/24	2030	01/08/2024		Bond Future	10.5297	89.7882	10.4258	90.1861	0.987	0.0000	0.0000
2023/08/24	2030	07/11/2024		Bond Future	10.6430	91.8589	10.5363	92.2515	1.003	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.75 Call	Bond Future	3269.2400	3.2692	3508.5800	3.5086	7.321	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.75 Put	Bond Future	2877.6900	2.8777	2724.4300	2.7244	5.326	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.76 Call	Bond Future	3290.4500	3.2905	3530.5000	3.5305	7.295	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.76 Put	Bond Future	2862.4200	2.8624	2709.8700	2.7099	5.329	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.74 Call	Bond Future	3248.4800	3.2485	3487.1000	3.4871	7.346	0.0000	0.0000
2023/08/24	2030	07/11/2024	10.74 Put	Bond Future	2893.4400	2.8934	2739.4600	2.7395	5.322	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.50 Call	Bond Future	2730.6200	2.7306	3146.0000	3.1460	15.212	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.50 Put	Bond Future	911.9700	0.9120	800.4800	0.8005	12.225	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.00 Call	Bond Future	1301.1800	1.3012	1594.8400	1.5948	22.569	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.00 Put	Bond Future	1865.3200	1.8653	1632.1100	1.6321	12.502	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.58 Put	Bond Future	3172.5600	3.1726	2802.1900	2.8022	11.674	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.58 Call	Bond Future	537.1000	0.5371	693.6000	0.6936	29.138	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.60 Call	Bond Future	3069.0200	3.0690	3501.0300	3.5010	14.076	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.60 Put	Bond Future	784.3400	0.7843	689.4800	0.6895	12.094	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.35 Put	Bond Future	4088.2900	4.0883	3655.5000	3.6555	10.586	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.35 Call	Bond Future	290.6700	0.2907	384.7500	0.3848	32.367	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.78 Call	Bond Future	3709.5800	3.7096	4166.9300	4.1669	12.329	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.78 Put	Bond Future	594.6900	0.5947	525.1700	0.5252	11.690	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.28 Call	Bond Future	2042.4000	2.0424	2410.7300	2.4107	18.034	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.28 Put	Bond Future	1261.2700	1.2613	1102.7300	1.1027	12.570	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.71 Put	Bond Future	2713.3900	2.7134	2387.0300	2.3870	12.028	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.71 Call	Bond Future	726.0100	0.7260	926.5200	0.9265	27.618	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	
2023/08/24	2032	02/11/2023		Bond Future	11.1167	85.4480	11.0077	85.9749	0.981	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.23 Call	Bond Future	1898.1400	1.8981	2254.0900	2.2541	18.753	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.23 Put	Bond Future	1355.1900	1.3552	1184.2700	1.1843	12.612	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.24 Call	Bond Future	1926.5800	1.9266	2285.1700	2.2852	18.613	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.24 Put	Bond Future	1335.9200	1.3359	1167.6400	1.1676	12.597	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.22 Call	Bond Future	1869.9000	1.8699	2223.3500	2.2234	18.902	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.22 Put	Bond Future	1374.6900	1.3747	1201.2700	1.2013	12.615	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.90 Put	Bond Future	492.7700	0.4928	437.1600	0.4372	11.285	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.90 Call	Bond Future	4155.0100	4.1550	4626.2700	4.6263	11.342	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.59 Put	Bond Future	3135.6800	3.1357	2768.6100	2.7686	11.706	0.0000	0.0000
2023/08/24	2032	02/11/2023	10.59 Call	Bond Future	550.3000	0.5503	710.1000	0.7101	29.039	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.09 Put	Bond Future	1649.9700	1.6500	1442.2000	1.4422	12.592	0.0000	0.0000
2023/08/24	2032	02/11/2023	11.09 Call	Bond Future	1521.3000	1.5213	1840.4000	1.8404	20.975	0.0000	0.0000
2023/08/24	2032	02/11/2023	12.26 Call	Bond Future	5552.8300	5.5528	6050.6800	6.0507	8.966	0.0000	0.0000
2023/08/24	2032	02/11/2023	12.26 Put	Bond Future	277.3300	0.2773	248.3100	0.2483	10.464	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.59 Put	Bond Future	4225.7700	4.2258	3894.0800	3.8941	7.849	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.59 Call	Bond Future	1274.6200	1.2746	1475.8000	1.4758	15.784	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.09 Put	Bond Future	2801.1000	2.8011	2551.1500	2.5512	8.923	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.09 Call	Bond Future	2266.9000	2.2669	2549.8200	2.5498	12.480	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.73 Call	Bond Future	7440.5500	7.4406	7903.0800	7.9031	6.216	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.73 Put	Bond Future	634.6300	0.6346	564.2900	0.5643	11.084	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.78 Put	Bond Future	3626.5100	3.6265	3325.9000	3.3259	8.289	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.78 Call	Bond Future	1604.1900	1.6042	1836.4500	1.8365	14.478	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.75 Call	Bond Future	4090.3900	4.0904	4466.4700	4.4665	9.194	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.75 Put	Bond Future	1565.7500	1.5658	1408.9600	1.4090	10.014	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.50 Call	Bond Future	6614.4100	6.6144	7061.7500	7.0618	6.763	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.50 Put	Bond Future	786.3600	0.7864	700.8300	0.7008	10.877	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.84 Call	Bond Future	4374.1000	4.3741	4760.6800	4.7607	8.838	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.84 Put	Bond Future	1443.5600	1.4436	1297.2700	1.2973	10.134	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.85 Call	Bond Future	4405.9000	4.4059	4793.6200	4.7936	8.800	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.85 Put	Bond Future	1430.4200	1.4304	1285.2700	1.2853	10.147	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.83 Call	Bond Future	4342.1700	4.3422	4727.6100	4.7276	8.877	0.0000	0.0000
2023/08/24	2032	01/02/2024	11.83 Put	Bond Future	1456.6000	1.4566	1309.1700	1.3092	10.122	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.01 Put	Bond Future	6456.0300	6.4560	6040.9200	6.0409	6.430	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.01 Call	Bond Future	588.3700	0.5884	706.1300	0.7061	20.015	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.76 Put	Bond Future	3685.4700	3.6855	3381.5500	3.3816	8.246	0.0000	0.0000
2023/08/24	2032	01/02/2024	10.76 Call	Bond Future	1565.9900	1.5660	1794.9400	1.7949	14.620	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.62 Call	Bond Future	7043.4200	7.0434	7499.0200	7.4990	6.468	0.0000	0.0000
2023/08/24	2032	01/02/2024	12.62 Put	Bond Future	703.1600	0.7032	625.8900	0.6259	10.989	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	
2023/08/24	2032	01/02/2024		Bond Future	11.2030	87.3701	11.0903	87.9030	1.006	0.0000	0.0000
2023/08/24	2032	02/05/2024		Bond Future	11.2941	85.1796	11.1777	85.7168	1.030	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.55 Call	Bond Future	1551.6100	1.5516	1795.8400	1.7958	15.740	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.55 Put	Bond Future	5066.0700	5.0661	4773.0400	4.7730	5.784	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.56 Call	Bond Future	1567.7000	1.5677	1813.1000	1.8131	15.654	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.56 Put	Bond Future	5033.6900	5.0337	4741.8300	4.7418	5.798	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.54 Call	Bond Future	1535.6200	1.5356	1778.4200	1.7784	15.811	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.54 Put	Bond Future	5098.6000	5.0986	4804.1400	4.8041	5.775	0.0000	0.0000
2023/08/24	2032	02/05/2024	13.35 Call	Bond Future	9503.8400	9.5038	10007.0700	10.0071	5.295	0.0000	0.0000
2023/08/24	2032	02/05/2024	13.35 Put	Bond Future	699.1700	0.6992	665.1400	0.6651	4.867	0.0000	0.0000
2023/08/24	2032	02/05/2024	11.35 Put	Bond Future	2931.0700	2.9311	2775.6600	2.7757	5.302	0.0000	0.0000
2023/08/24	2032	02/05/2024	11.35 Call	Bond Future	3187.9200	3.1879	3569.7700	3.5698	11.978	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.65 Put	Bond Future	4747.9500	4.7480	4468.6600	4.4687	5.882	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.65 Call	Bond Future	1716.7100	1.7167	1974.6800	1.9747	15.027	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.36 Put	Bond Future	5733.7400	5.7337	5389.5000	5.3895	6.004	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.36 Call	Bond Future	1291.6100	1.2916	1484.6300	1.4846	14.944	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.86 Put	Bond Future	4124.9800	4.1250	3883.1600	3.8832	5.862	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.86 Call	Bond Future	2097.3800	2.0974	2392.8200	2.3928	14.086	0.0000	0.0000
2023/08/24	2032	02/05/2024	12.90 Call	Bond Future	7948.5200	7.9485	8455.7700	8.4558	6.382	0.0000	0.0000
2023/08/24	2032	02/05/2024	12.90 Put	Bond Future	964.0800	0.9641	934.0700	0.9341	3.113	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.59 Put	Bond Future	4937.1100	4.9371	4649.5300	4.6495	5.825	0.0000	0.0000
2023/08/24	2032	02/05/2024	10.59 Call	Bond Future	1616.3500	1.6164	1866.0300	1.8660	15.447	0.0000	0.0000
2023/08/24	2032	02/05/2024	11.09 Put	Bond Future	3517.8700	3.5179	3321.7100	3.3217	5.576	0.0000	0.0000
2023/08/24	2032	02/05/2024	11.09 Call	Bond Future	2572.4600	2.5725	2913.5600	2.9136	13.260	0.0000	0.0000
2023/08/24	2032	02/05/2024	13.18 Call	Bond Future	8912.7300	8.9127	9428.5100	9.4285	5.787	0.0000	0.0000
2023/08/24	2032	02/05/2024	13.18 Put	Bond Future	789.0000	0.7890	767.5200	0.7675	2.722	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.14 Call	Bond Future	2702.3700	2.7024	2980.9600	2.9810	10.309	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.14 Put	Bond Future	3840.5700	3.8406	3601.6000	3.6016	6.222	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.15 Call	Bond Future	2724.2400	2.7242	3004.0000	3.0040	10.269	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.15 Put	Bond Future	3816.7600	3.8168	3578.9600	3.5790	6.230	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.13 Call	Bond Future	2680.6000	2.6806	2958.0100	2.9580	10.349	0.0000	0.0000
2023/08/24	2032	01/08/2024	11.13 Put	Bond Future	3864.5100	3.8645	3624.3600	3.6244	6.214	0.0000	0.0000
2023/08/24	2032	01/08/2024		Bond Future	11.3913	87.1005	11.2765	87.6180	1.008	0.0000	0.0000
2023/08/24	2032	07/11/2024		Bond Future	11.5296	84.9436	11.4118	85.4594	1.021	0.0000	0.0000
2023/08/24	2032	07/11/2024	11.48 Call	Bond Future	3581.7600	3.5818	3862.5000	3.8625	7.838	0.0000	0.0000
2023/08/24	2032	07/11/2024	11.48 Put	Bond Future	3798.5100	3.7985	3563.4600	3.5635	6.188	0.0000	0.0000
2023/08/24	2032	07/11/2024	11.49 Call	Bond Future	3604.9300	3.6049	3886.6400	3.8866	7.815	0.0000	0.0000
2023/08/24	2032	07/11/2024	11.49 Put	Bond Future	3777.9300	3.7779	3543.8500	3.5439	6.196	0.0000	0.0000
2023/08/24	2032	07/11/2024	11.47 Call	Bond Future	3558.2800	3.5583	3838.0500	3.8381	7.863	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	
2023/08/24	2032	07/11/2024	11.47 Put	Bond Future	3818.8200	3.8188	3582.8000	3.5828	6.180	0.0000	0.0000
2023/08/24	2033	02/11/2023		Bond Future	118.4760	118.4760	118.7654	118.7654	0.244	0.0000	0.0000
2023/08/24	2033	01/02/2024		Bond Future	121.1694	121.1694	121.4575	121.4575	0.238	0.0000	0.0000
2023/08/24	2033	02/05/2024		Bond Future	122.4699	122.4699	122.7537	122.7537	0.232	0.0000	0.0000
2023/08/24	2033	01/08/2024		Bond Future	125.2612	125.2612	125.5069	125.5069	0.196	0.0000	0.0000
2023/08/24	2033	07/11/2024		Bond Future	126.6887	126.6887	126.9197	126.9197	0.182	0.0000	0.0000
2023/08/24	2037	02/11/2023		Bond Future	12.1590	78.4752	12.0605	79.0031	0.810	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.56 Call	Bond Future	656.0700	0.6561	797.2500	0.7973	21.519	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.56 Put	Bond Future	3951.3700	3.9514	3564.6700	3.5647	9.786	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.57 Call	Bond Future	670.5800	0.6706	813.9300	0.8139	21.377	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.57 Put	Bond Future	3909.1700	3.9092	3524.6400	3.5246	9.837	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.55 Call	Bond Future	641.8900	0.6419	780.9100	0.7809	21.658	0.0000	0.0000
2023/08/24	2037	02/11/2023	11.55 Put	Bond Future	3993.9600	3.9940	3605.1000	3.6051	9.736	0.0000	0.0000
2023/08/24	2037	02/11/2023	13.89 Call	Bond Future	8615.5500	8.6156	9114.0400	9.1140	5.786	0.0000	0.0000
2023/08/24	2037	02/11/2023	13.89 Put	Bond Future	151.7900	0.1518	122.4000	0.1224	19.362	0.0000	0.0000
2023/08/24	2037	02/11/2023	12.52 Put	Bond Future	1191.7000	1.1917	1019.9400	1.0199	14.413	0.0000	0.0000
2023/08/24	2037	02/11/2023	12.52 Call	Bond Future	3081.8200	3.0818	3437.9400	3.4379	11.556	0.0000	0.0000
2023/08/24	2037	02/11/2023	12.02 Put	Bond Future	2311.0500	2.3111	2031.2700	2.0313	12.106	0.0000	0.0000
2023/08/24	2037	02/11/2023	12.02 Call	Bond Future	1564.4700	1.5645	1812.5700	1.8126	15.858	0.0000	0.0000
2023/08/24	2037	01/02/2024	13.93 Call	Bond Future	8756.8900	8.7569	9229.9900	9.2300	5.403	0.0000	0.0000
2023/08/24	2037	01/02/2024	13.93 Put	Bond Future	712.4400	0.7124	651.1900	0.6512	8.597	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.93 Call	Bond Future	5057.1800	5.0572	5454.4600	5.4545	7.856	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.93 Put	Bond Future	1682.3700	1.6824	1545.3000	1.5453	8.147	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.09 Put	Bond Future	3391.4200	3.3914	3142.6600	3.1427	7.335	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.09 Call	Bond Future	2465.4100	2.4654	2751.0000	2.7510	11.584	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.32 Call	Bond Future	3097.8900	3.0979	3418.2900	3.4183	10.343	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.32 Put	Bond Future	2809.7600	2.8098	2595.8100	2.5958	7.615	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.33 Call	Bond Future	3127.0500	3.1271	3448.8900	3.4489	10.292	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.33 Put	Bond Future	2786.7700	2.7868	2574.2600	2.5743	7.626	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.31 Call	Bond Future	3069.0500	3.0691	3387.9900	3.3880	10.392	0.0000	0.0000
2023/08/24	2037	01/02/2024	12.31 Put	Bond Future	2833.1200	2.8331	2617.7100	2.6177	7.603	0.0000	0.0000
2023/08/24	2037	01/02/2024		Bond Future	12.2649	75.9841	12.1636	76.5185	0.826	0.0000	0.0000
2023/08/24	2037	02/05/2024		Bond Future	12.3767	77.6990	12.2727	78.2386	0.840	0.0000	0.0000
2023/08/24	2037	02/05/2024	11.44 Call	Bond Future	1519.7000	1.5197	1709.2600	1.7093	12.474	0.0000	0.0000
2023/08/24	2037	02/05/2024	11.44 Put	Bond Future	6590.2700	6.5903	6240.2500	6.2403	5.311	0.0000	0.0000
2023/08/24	2037	02/05/2024	11.45 Call	Bond Future	1534.6600	1.5347	1725.4800	1.7255	12.434	0.0000	0.0000
2023/08/24	2037	02/05/2024	11.45 Put	Bond Future	6548.5300	6.5485	6199.7700	6.1998	5.326	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	
2023/08/24	2037	02/05/2024	11.43 Call	Bond Future	1505.0700	1.5051	1693.3800	1.6934	12.512	0.0000	0.0000
2023/08/24	2037	02/05/2024	11.43 Put	Bond Future	6632.3900	6.6324	6281.1200	6.2811	5.296	0.0000	0.0000
2023/08/24	2037	01/08/2024		Bond Future	12.4966	75.1953	12.3940	75.7183	0.821	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.10 Call	Bond Future	3161.9600	3.1620	3261.2900	3.2613	3.141	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.10 Put	Bond Future	5213.4100	5.2134	4789.7000	4.7897	8.127	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.11 Call	Bond Future	3185.4300	3.1854	3285.7700	3.2858	3.150	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.11 Put	Bond Future	5184.1600	5.1842	4761.4600	4.7615	8.154	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.09 Call	Bond Future	3138.5800	3.1386	3236.8900	3.2369	3.132	0.0000	0.0000
2023/08/24	2037	01/08/2024	12.09 Put	Bond Future	5242.8000	5.2428	4818.0700	4.8181	8.101	0.0000	0.0000
2023/08/24	2037	07/11/2024		Bond Future	12.6434	76.9271	12.5387	77.4501	0.828	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.58 Call	Bond Future	4278.8200	4.2788	4451.2500	4.4513	4.030	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.58 Put	Bond Future	4594.9700	4.5950	4244.3500	4.2444	7.631	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.59 Call	Bond Future	4304.9000	4.3049	4478.3100	4.4783	4.028	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.59 Put	Bond Future	4571.0400	4.5710	4221.4000	4.2214	7.649	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.57 Call	Bond Future	4252.4700	4.2525	4423.9100	4.4239	4.032	0.0000	0.0000
2023/08/24	2037	07/11/2024	12.57 Put	Bond Future	4618.6700	4.6187	4267.0600	4.2671	7.613	0.0000	0.0000
2023/08/24	2038	02/11/2023		Bond Future	129.4130	129.4130	128.9520	128.9520	0.356	0.0000	0.0000
2023/08/24	2038	01/02/2024		Bond Future	130.3354	130.3354	129.8550	129.8550	0.369	0.0000	0.0000
2023/08/24	2038	02/05/2024		Bond Future	133.3082	133.3082	132.8052	132.8052	0.377	0.0000	0.0000
2023/08/24	2038	01/08/2024		Bond Future	134.2753	134.2753	133.7123	133.7123	0.419	0.0000	0.0000
2023/08/24	2038	07/11/2024		Bond Future	137.4124	137.4124	136.8146	136.8146	0.435	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.50 Put	Bond Future	6050.0300	6.0500	5527.3600	5.5274	8.639	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.50 Call	Bond Future	279.0000	0.2790	366.2700	0.3663	31.280	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.10 Put	Bond Future	3262.5600	3.2626	2882.4900	2.8825	11.649	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.10 Call	Bond Future	1108.3900	1.1084	1338.2600	1.3383	20.739	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.97 Call	Bond Future	3738.0100	3.7380	4180.4700	4.1805	11.837	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.97 Put	Bond Future	1075.9900	1.0760	908.5100	0.9085	15.565	0.0000	0.0000
2023/08/24	2040	02/11/2023		Bond Future	12.4784	78.4202	12.3696	79.0301	0.872	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.59 Call	Bond Future	356.5200	0.3565	461.2800	0.4613	29.384	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.59 Put	Bond Future	5568.6500	5.5687	5063.4700	5.0635	9.072	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.60 Call	Bond Future	365.9900	0.3660	472.7900	0.4728	29.181	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.60 Put	Bond Future	5516.3900	5.5164	5013.2500	5.0133	9.121	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.58 Call	Bond Future	347.1600	0.3472	449.8800	0.4499	29.589	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.58 Put	Bond Future	5621.1000	5.6211	5113.8800	5.1139	9.024	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.80 Put	Bond Future	4527.4200	4.5274	4069.2500	4.0693	10.120	0.0000	0.0000
2023/08/24	2040	02/11/2023	11.80 Call	Bond Future	596.6100	0.5966	748.3800	0.7484	25.439	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.60 Put	Bond Future	1766.1100	1.7661	1518.4700	1.5185	14.022	0.0000	0.0000
2023/08/24	2040	02/11/2023	12.60 Call	Bond Future	2438.7200	2.4387	2801.0200	2.8010	14.856	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	
2023/08/24	2040	02/11/2023	13.64 Call	Bond Future	6471.6000	6.4716	7007.3600	7.0074	8.279	0.0000	0.0000
2023/08/24	2040	02/11/2023	13.64 Put	Bond Future	413.7500	0.4138	339.5700	0.3396	17.929	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.34 Call	Bond Future	2361.6400	2.3616	2760.4800	2.7605	16.888	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.34 Put	Bond Future	3754.1900	3.7542	3534.7700	3.5348	5.845	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.35 Call	Bond Future	2387.6800	2.3877	2788.6200	2.7886	16.792	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.35 Put	Bond Future	3723.8600	3.7239	3506.5400	3.5065	5.836	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.33 Call	Bond Future	2335.9400	2.3359	2732.4700	2.7325	16.975	0.0000	0.0000
2023/08/24	2040	01/02/2024	12.33 Put	Bond Future	3784.9200	3.7849	3563.1900	3.5632	5.858	0.0000	0.0000
2023/08/24	2040	01/02/2024		Bond Future	12.5905	75.6775	12.4784	76.2957	0.890	0.0000	0.0000
2023/08/24	2040	02/05/2024		Bond Future	12.7079	77.3854	12.5927	78.0108	0.906	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.61 Call	Bond Future	1380.7000	1.3807	1587.1800	1.5872	14.955	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.61 Put	Bond Future	7689.2200	7.6892	7270.2700	7.2703	5.449	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.62 Call	Bond Future	1394.6700	1.3947	1602.5800	1.6026	14.907	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.62 Put	Bond Future	7642.0800	7.6421	7224.5600	7.2246	5.463	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.60 Call	Bond Future	1366.6200	1.3666	1571.6600	1.5717	15.003	0.0000	0.0000
2023/08/24	2040	02/05/2024	11.60 Put	Bond Future	7736.3300	7.7363	7315.9400	7.3159	5.434	0.0000	0.0000
2023/08/24	2040	01/08/2024		Bond Future	12.8336	74.6241	12.7191	75.2350	0.892	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.33 Call	Bond Future	2976.9200	2.9769	3277.2800	3.2773	10.090	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.33 Put	Bond Future	5723.5400	5.7235	5413.0600	5.4131	5.425	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.34 Call	Bond Future	2999.7500	2.9998	3302.2900	3.3023	10.086	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.34 Put	Bond Future	5690.3100	5.6903	5382.0100	5.3820	5.418	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.32 Call	Bond Future	2954.1800	2.9542	3252.3600	3.2524	10.093	0.0000	0.0000
2023/08/24	2040	01/08/2024	12.32 Put	Bond Future	5756.9300	5.7569	5444.2700	5.4443	5.431	0.0000	0.0000
2023/08/24	2040	07/11/2024		Bond Future	12.9853	76.3420	12.8682	76.9550	0.902	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.85 Call	Bond Future	4290.9200	4.2909	4602.2600	4.6023	7.256	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.85 Put	Bond Future	4999.6600	4.9997	4698.0100	4.6980	6.033	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.86 Call	Bond Future	4317.8200	4.3178	4630.2800	4.6303	7.237	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.86 Put	Bond Future	4973.8100	4.9738	4673.2800	4.6733	6.042	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.84 Call	Bond Future	4263.7500	4.2638	4573.9700	4.5740	7.276	0.0000	0.0000
2023/08/24	2040	07/11/2024	12.84 Put	Bond Future	5025.3000	5.0253	4722.5300	4.7225	6.025	0.0000	0.0000
2023/08/24	2044	02/11/2023	12.75 Call	Bond Future	2739.1400	2.7391	3067.3400	3.0673	11.982	0.0000	0.0000
2023/08/24	2044	02/11/2023	12.75 Put	Bond Future	1614.0200	1.6140	1418.3000	1.4183	12.126	0.0000	0.0000
2023/08/24	2044	02/11/2023	12.00 Put	Bond Future	3969.3300	3.9693	3605.9800	3.6060	9.154	0.0000	0.0000
2023/08/24	2044	02/11/2023	12.00 Call	Bond Future	813.9000	0.8139	974.4700	0.9745	19.728	0.0000	0.0000
2023/08/24	2044	02/11/2023	13.00 Call	Bond Future	3621.2100	3.6212	3995.6600	3.9957	10.340	0.0000	0.0000
2023/08/24	2044	02/11/2023	13.00 Put	Bond Future	1159.5000	1.1595	1010.0300	1.0100	12.891	0.0000	0.0000
2023/08/24	2044	02/11/2023		Bond Future	12.5456	74.6467	12.4523	75.1706	0.744	0.0000	0.0000
2023/08/24	2044	02/11/2023	11.56 Call	Bond Future	281.2500	0.2813	356.2300	0.3562	26.660	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	
2023/08/24	2044	02/11/2023	11.56 Put	Bond Future	6152.2700	6.1523	5703.3300	5.7033	7.297	0.0000	0.0000
2023/08/24	2044	02/11/2023	11.57 Call	Bond Future	289.2300	0.2892	365.8100	0.3658	26.477	0.0000	0.0000
2023/08/24	2044	02/11/2023	11.57 Put	Bond Future	6096.7500	6.0968	5649.4100	5.6494	7.337	0.0000	0.0000
2023/08/24	2044	02/11/2023	11.55 Call	Bond Future	273.4300	0.2734	346.8400	0.3468	26.848	0.0000	0.0000
2023/08/24	2044	02/11/2023	11.55 Put	Bond Future	6208.0400	6.2080	5757.5300	5.7575	7.257	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.28 Call	Bond Future	2090.6600	2.0907	2356.1400	2.3561	12.698	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.28 Put	Bond Future	4196.8700	4.1969	3931.7500	3.9318	6.317	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.29 Call	Bond Future	2115.1000	2.1151	2382.2400	2.3822	12.630	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.29 Put	Bond Future	4163.6800	4.1637	3900.2200	3.9002	6.328	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.27 Call	Bond Future	2066.5400	2.0665	2330.3700	2.3304	12.767	0.0000	0.0000
2023/08/24	2044	01/02/2024	12.27 Put	Bond Future	4230.4600	4.2305	3963.6900	3.9637	6.306	0.0000	0.0000
2023/08/24	2044	01/02/2024		Bond Future	12.6542	71.9442	12.5582	72.4748	0.759	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.66 Call	Bond Future	1383.2700	1.3833	1565.6600	1.5657	13.185	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.66 Put	Bond Future	7825.7600	7.8258	7472.0500	7.4721	4.520	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.67 Call	Bond Future	1397.3800	1.3974	1581.0200	1.5810	13.142	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.67 Put	Bond Future	7777.4300	7.7774	7424.9700	7.4250	4.532	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.65 Call	Bond Future	1369.0600	1.3691	1550.1900	1.5502	13.230	0.0000	0.0000
2023/08/24	2044	02/05/2024	11.65 Put	Bond Future	7874.0700	7.8741	7519.1000	7.5191	4.508	0.0000	0.0000
2023/08/24	2044	02/05/2024		Bond Future	12.7675	73.5679	12.6690	74.1040	0.771	0.0000	0.0000
2023/08/24	2044	01/08/2024		Bond Future	12.8884	70.8457	12.7911	71.3666	0.755	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.29 Call	Bond Future	2813.0700	2.8131	3169.6200	3.1696	12.675	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.29 Put	Bond Future	6121.8500	6.1219	5957.4800	5.9575	2.685	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.30 Call	Bond Future	2835.1400	2.8351	3192.9200	3.1929	12.619	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.30 Put	Bond Future	6086.5100	6.0865	5923.3700	5.9234	2.680	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.28 Call	Bond Future	2790.8300	2.7908	3146.1500	3.1462	12.732	0.0000	0.0000
2023/08/24	2044	01/08/2024	12.28 Put	Bond Future	6157.0800	6.1571	5991.4800	5.9915	2.690	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.91 Call	Bond Future	4394.9300	4.3949	4804.1100	4.8041	9.310	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.91 Put	Bond Future	5045.6700	5.0457	4933.2700	4.9333	2.228	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.92 Call	Bond Future	4421.7800	4.4218	4831.8500	4.8319	9.274	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.92 Put	Bond Future	5019.5200	5.0195	4908.0100	4.9080	2.222	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.90 Call	Bond Future	4367.8200	4.3678	4776.0900	4.7761	9.347	0.0000	0.0000
2023/08/24	2044	07/11/2024	12.90 Put	Bond Future	5071.6300	5.0716	4958.3200	4.9583	2.234	0.0000	0.0000
2023/08/24	2044	07/11/2024		Bond Future	13.0337	72.4764	12.9344	72.9979	0.762	0.0000	0.0000
2023/08/24	2046	02/11/2023		Bond Future	111.2124	111.2124	111.5514	111.5514	0.305	0.0000	0.0000
2023/08/24	2046	01/02/2024		Bond Future	113.7409	113.7409	114.0800	114.0800	0.298	0.0000	0.0000
2023/08/24	2046	02/05/2024		Bond Future	114.1856	114.1856	114.5221	114.5221	0.295	0.0000	0.0000
2023/08/24	2046	01/08/2024		Bond Future	116.7874	116.7874	117.0898	117.0898	0.259	0.0000	0.0000
2023/08/24	2046	07/11/2024		Bond Future	117.3106	117.3106	117.6010	117.6010	0.248	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	
2023/08/24	2050	02/11/2023		Bond Future	113.1748	113.1748	113.1657	113.1657	0.008	0.0000	0.0000
2023/08/24	2050	01/02/2024		Bond Future	113.4974	113.4974	113.4802	113.4802	0.015	0.0000	0.0000
2023/08/24	2050	02/05/2024		Bond Future	116.0859	116.0859	116.0583	116.0583	0.024	0.0000	0.0000
2023/08/24	2050	01/08/2024		Bond Future	116.4237	116.4237	116.3531	116.3531	0.061	0.0000	0.0000
2023/08/24	2050	07/11/2024		Bond Future	119.1433	119.1433	119.0522	119.0522	0.076	0.0000	0.0000
2023/08/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	AL37	02/11/2023		Index Future	909.7120	909.7120	912.7860	912.7860	0.338	0.0000	0.0000
2023/08/24	AL37	01/02/2024		Index Future	930.1750	930.1750	933.2560	933.2560	0.331	0.0000	0.0000
2023/08/24	AL37	02/05/2024		Index Future	951.1790	951.1790	954.2470	954.2470	0.323	0.0000	0.0000
2023/08/24	AL37	01/08/2024		Index Future	972.6540	972.6540	975.4470	975.4470	0.287	0.0000	0.0000
2023/08/24	AL37	07/11/2024		Index Future	995.1970	995.1970	997.8970	997.8970	0.271	0.0000	0.0000
2023/08/24	AL7T	02/11/2023		Index Future	1036.8890	1036.8890	1042.9640	1042.9640	0.586	0.0000	0.0000
2023/08/24	AL7T	01/02/2024		Index Future	1060.2120	1060.2120	1066.3530	1066.3530	0.579	0.0000	0.0000
2023/08/24	AL7T	02/05/2024		Index Future	1084.1530	1084.1530	1090.3380	1090.3380	0.570	0.0000	0.0000
2023/08/24	AL7T	01/08/2024		Index Future	1108.6300	1108.6300	1114.5600	1114.5600	0.535	0.0000	0.0000
2023/08/24	AL7T	07/11/2024		Index Future	1134.3240	1134.3240	1140.2120	1140.2120	0.519	0.0000	0.0000
2023/08/24	ALBI	02/11/2023		Index Future	903.8810	903.8810	908.8170	908.8170	0.546	0.0000	0.0000
2023/08/24	ALBI	01/02/2024		Index Future	924.2130	924.2130	929.1970	929.1970	0.539	0.0000	0.0000
2023/08/24	ALBI	02/05/2024		Index Future	945.0830	945.0830	950.0980	950.0980	0.531	0.0000	0.0000
2023/08/24	ALBI	01/08/2024		Index Future	966.4200	966.4200	971.2050	971.2050	0.495	0.0000	0.0000
2023/08/24	ALBI	07/11/2024		Index Future	988.8180	988.8180	993.5570	993.5570	0.479	0.0000	0.0000
2023/08/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	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	
2023/08/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/24	C210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/24	ES33	02/11/2023		Bond Future	12.6645	72.4481	12.5654	72.8870	0.783	0.0000	0.0000
2023/08/24	ES33	01/02/2024		Bond Future	12.8052	74.0952	12.7029	74.5392	0.799	0.0000	0.0000
2023/08/24	ES33	02/05/2024		Bond Future	12.9491	71.9850	12.8438	72.4326	0.813	0.0000	0.0000
2023/08/24	ES33	01/08/2024		Bond Future	13.0999	73.6241	12.9964	74.0551	0.790	0.0000	0.0000
2023/08/24	ES33	07/11/2024		Bond Future	13.3003	71.5368	13.1944	71.9664	0.796	0.0000	0.0000
2023/08/24	ES42	02/11/2023		Bond Future	13.1815	68.1406	13.0825	68.6398	0.751	0.0000	0.0000
2023/08/24	ES42	01/02/2024		Bond Future	13.3119	69.6899	13.2100	70.1958	0.766	0.0000	0.0000
2023/08/24	ES42	02/05/2024		Bond Future	13.4501	67.0163	13.3452	67.5276	0.780	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	
2023/08/24	ES42	01/08/2024		Bond Future	13.5916	68.5412	13.4878	69.0387	0.764	0.0000	0.0000
2023/08/24	ES42	07/11/2024		Bond Future	13.7731	65.8687	13.6667	66.3670	0.772	0.0000	0.0000
2023/08/24	GOVI	02/11/2023		GOVI	891.0270	891.0270	895.9140	895.9140	0.548	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.81 Call	GOVI	52170.0000	5.2170	101040.0000	10.1040	93.675	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.82 Call	GOVI	52070.0000	5.2070	100940.0000	10.0940	93.854	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.80 Call	GOVI	52270.0000	5.2270	101140.0000	10.1140	93.495	0.0000	0.0000
2023/08/24	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	879.99 Call	GOVI	310790.0000	31.0790	360150.0000	36.0150	15.882	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	880.00 Call	GOVI	310690.0000	31.0690	360050.0000	36.0050	15.887	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	879.98 Call	GOVI	310890.0000	31.0890	360250.0000	36.0250	15.877	0.0000	0.0000
2023/08/24	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/02/2024		GOVI	911.0690	911.0690	916.0050	916.0050	0.542	0.0000	0.0000
2023/08/24	GOVI	02/05/2024		GOVI	931.6420	931.6420	936.6090	936.6090	0.533	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.98 Put	GOVI	193380.0000	19.3380	143710.0000	14.3710	25.685	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.99 Put	GOVI	193480.0000	19.3480	143810.0000	14.3810	25.672	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	02/05/2024	950.97 Put	GOVI	193280.0000	19.3280	143610.0000	14.3610	25.698	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.38 Call	GOVI	92960.0000	9.2960	140360.0000	14.0360	50.990	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.39 Call	GOVI	92860.0000	9.2860	140260.0000	14.0260	51.045	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.37 Call	GOVI	93060.0000	9.3060	140460.0000	14.0460	50.935	0.0000	0.0000
2023/08/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	01/08/2024		GOVI	952.6760	952.6760	957.4160	957.4160	0.498	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.79 Call	GOVI	259660.0000	25.9660	306610.0000	30.6610	18.081	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.80 Call	GOVI	259560.0000	25.9560	306510.0000	30.6510	18.088	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.78 Call	GOVI	259760.0000	25.9760	306710.0000	30.6710	18.074	0.0000	0.0000
2023/08/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/24	GOVI	07/11/2024		GOVI	974.7560	974.7560	979.4510	979.4510	0.482	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	
2023/08/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/24	IGOV	02/11/2023		Index Future	334.2900	334.2900	334.4180	334.4180	0.038	0.0000	0.0000
2023/08/24	IGOV	01/02/2024		Index Future	341.8900	341.8900	341.9980	341.9980	0.032	0.0000	0.0000
2023/08/24	IGOV	02/05/2024		Index Future	349.6890	349.6890	349.7690	349.7690	0.023	0.0000	0.0000
2023/08/24	IGOV	01/08/2024		Index Future	357.6610	357.6610	357.6170	357.6170	0.012	0.0000	0.0000
2023/08/24	IGOV	07/11/2024		Index Future	366.0310	366.0310	365.9280	365.9280	0.028	0.0000	0.0000
2023/08/24	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/24	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/24	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3350	91.6650	0.359	0.0000	0.0000
2023/08/24	JBAF	18/10/2023		Jibar Tradeable Future	8.3450	91.6550	8.3100	91.6900	0.419	0.0000	0.0000
2023/08/24	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.3000	91.7000	0.360	0.0000	0.0000
2023/08/24	JBAF	20/12/2023		Jibar Tradeable Future	8.3250	91.6750	8.2950	91.7050	0.360	0.0000	0.0000
2023/08/24	JBAF	17/01/2024		Jibar Tradeable Future	8.3100	91.6900	8.2850	91.7150	0.301	0.0000	0.0000
2023/08/24	JBAF	21/02/2024		Jibar Tradeable Future	8.2700	91.7300	8.2450	91.7550	0.302	0.0000	0.0000
2023/08/24	JBAF	20/03/2024		Jibar Tradeable Future	8.2600	91.7400	8.2200	91.7800	0.484	0.0000	0.0000
2023/08/24	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.0800	91.9200	0.859	0.0000	0.0000
2023/08/24	JBAF	18/09/2024		Jibar Tradeable Future	7.9700	92.0300	7.9400	92.0600	0.376	0.0000	0.0000
2023/08/24	JBAF	18/12/2024		Jibar Tradeable Future	7.8450	92.1550	7.8000	92.2000	0.574	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	
2023/08/24	JBAF	19/03/2025		Jibar Tradeable Future	7.7500	92.2500	7.7200	92.2800	0.387	0.0000	0.0000
2023/08/24	JBAF	18/06/2025		Jibar Tradeable Future	7.7050	92.2950	7.7000	92.3000	0.065	0.0000	0.0000
2023/08/24	R035	02/11/2023	10.62 Put	Bond Future	6898.1700	6.8982	6387.2600	6.3873	7.406	0.0000	0.0000
2023/08/24	R035	02/11/2023	10.62 Call	Bond Future	138.4600	0.1385	184.9900	0.1850	33.605	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.12 Put	Bond Future	4340.5800	4.3406	3940.2500	3.9403	9.223	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.12 Call	Bond Future	501.1900	0.5012	658.3000	0.6583	31.347	0.0000	0.0000
2023/08/24	R035	02/11/2023	12.85 Call	Bond Future	5697.5900	5.6976	6207.7900	6.2078	8.955	0.0000	0.0000
2023/08/24	R035	02/11/2023	12.85 Put	Bond Future	413.4800	0.4135	366.2400	0.3662	11.425	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.42 Call	Bond Future	960.1600	0.9602	1201.5500	1.2016	25.141	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.42 Put	Bond Future	3111.4600	3.1115	2795.4100	2.7954	10.158	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.43 Call	Bond Future	978.9800	0.9790	1223.3600	1.2234	24.963	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.43 Put	Bond Future	3074.8100	3.0748	2761.7500	2.7618	10.181	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.41 Call	Bond Future	941.5600	0.9416	1179.8400	1.1798	25.307	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.41 Put	Bond Future	3148.3700	3.1484	2829.2100	2.8292	10.137	0.0000	0.0000
2023/08/24	R035	02/11/2023		Bond Future	11.8148	83.5463	11.7111	84.1037	0.878	0.0000	0.0000
2023/08/24	R035	02/11/2023	13.59 Call	Bond Future	8892.0100	8.8920	9435.3700	9.4354	6.111	0.0000	0.0000
2023/08/24	R035	02/11/2023	13.59 Put	Bond Future	124.1600	0.1242	110.0800	0.1101	11.340	0.0000	0.0000
2023/08/24	R035	02/11/2023	12.24 Put	Bond Future	1045.5500	1.0456	928.4200	0.9284	11.203	0.0000	0.0000
2023/08/24	R035	02/11/2023	12.24 Call	Bond Future	3276.6900	3.2767	3717.0000	3.7170	13.438	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.74 Put	Bond Future	2089.8000	2.0898	1865.7000	1.8657	10.724	0.0000	0.0000
2023/08/24	R035	02/11/2023	11.74 Call	Bond Future	1688.2100	1.6882	2021.5500	2.0216	19.745	0.0000	0.0000
2023/08/24	R035	01/02/2024	10.62 Put	Bond Future	7789.0900	7.7891	7336.2800	7.3363	5.813	0.0000	0.0000
2023/08/24	R035	01/02/2024	10.62 Call	Bond Future	528.7700	0.5288	640.2000	0.6402	21.073	0.0000	0.0000
2023/08/24	R035	01/02/2024	11.12 Put	Bond Future	5468.3800	5.4684	5090.5900	5.0906	6.909	0.0000	0.0000
2023/08/24	R035	01/02/2024	11.12 Call	Bond Future	1098.3600	1.0984	1284.8100	1.2848	16.975	0.0000	0.0000
2023/08/24	R035	01/02/2024	13.46 Call	Bond Future	8289.7000	8.2897	8783.1100	8.7831	5.952	0.0000	0.0000
2023/08/24	R035	01/02/2024	13.46 Put	Bond Future	746.9300	0.7469	676.1000	0.6761	9.483	0.0000	0.0000
2023/08/24	R035	01/02/2024		Bond Future	11.9222	85.4255	11.8153	85.9898	0.897	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.19 Call	Bond Future	3676.1600	3.6762	4044.4400	4.0444	10.018	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.19 Put	Bond Future	2286.5400	2.2865	2090.5800	2.0906	8.570	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.20 Call	Bond Future	3707.6900	3.7077	4077.3900	4.0774	9.971	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.20 Put	Bond Future	2266.8400	2.2668	2072.3000	2.0723	8.582	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.18 Call	Bond Future	3644.7400	3.6447	4011.5900	4.0116	10.065	0.0000	0.0000
2023/08/24	R035	01/02/2024	12.18 Put	Bond Future	2306.4100	2.3064	2109.0200	2.1090	8.558	0.0000	0.0000
2023/08/24	R035	02/05/2024	11.20 Call	Bond Future	1650.4400	1.6504	1899.3200	1.8993	15.080	0.0000	0.0000
2023/08/24	R035	02/05/2024	11.20 Put	Bond Future	6066.9500	6.0670	5746.2000	5.7462	5.287	0.0000	0.0000
2023/08/24	R035	02/05/2024	11.21 Call	Bond Future	1666.1100	1.6661	1918.4800	1.9185	15.147	0.0000	0.0000
2023/08/24	R035	02/05/2024	11.21 Put	Bond Future	6027.1100	6.0271	5709.8500	5.7099	5.264	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	
2023/08/24	R035	02/05/2024	11.19 Call	Bond Future	1634.8800	1.6349	1880.2600	1.8803	15.009	0.0000	0.0000
2023/08/24	R035	02/05/2024	11.19 Put	Bond Future	6106.9600	6.1070	5782.7100	5.7827	5.310	0.0000	0.0000
2023/08/24	R035	02/05/2024		Bond Future	12.0249	82.8403	11.9150	83.4099	0.914	0.0000	0.0000
2023/08/24	R035	01/08/2024		Bond Future	12.1320	84.7088	12.0236	85.2605	0.894	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.80 Call	Bond Future	3130.3600	3.1304	3338.4900	3.3385	6.649	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.80 Put	Bond Future	4836.4200	4.8364	4492.8800	4.4929	7.103	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.81 Call	Bond Future	3154.3300	3.1543	3363.6100	3.3636	6.635	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.81 Put	Bond Future	4808.2700	4.8083	4465.8800	4.4659	7.121	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.79 Call	Bond Future	3106.4900	3.1065	3313.4500	3.3135	6.662	0.0000	0.0000
2023/08/24	R035	01/08/2024	11.79 Put	Bond Future	4864.7100	4.8647	4520.0000	4.5200	7.086	0.0000	0.0000
2023/08/24	R035	07/11/2024		Bond Future	12.2817	82.1478	12.1709	82.6991	0.902	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.18 Call	Bond Future	3976.7500	3.9768	4326.0800	4.3261	8.784	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.18 Put	Bond Future	4482.5300	4.4825	4280.5700	4.2806	4.505	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.19 Call	Bond Future	4002.0600	4.0021	4353.1200	4.3531	8.772	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.19 Put	Bond Future	4457.9200	4.4579	4257.6900	4.2577	4.492	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.17 Call	Bond Future	3951.1600	3.9512	4299.4700	4.2995	8.815	0.0000	0.0000
2023/08/24	R035	07/11/2024	12.17 Put	Bond Future	4506.9000	4.5069	4303.9200	4.3039	4.504	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.82 Call	Bond Future	4580.3600	4.5804	5068.3600	5.0684	10.654	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.82 Put	Bond Future	1628.0800	1.6281	1421.4600	1.4215	12.691	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.83 Call	Bond Future	4628.3700	4.6284	5118.5900	5.1186	10.592	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.83 Put	Bond Future	1606.5500	1.6066	1402.1500	1.4022	12.723	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.81 Call	Bond Future	4532.5200	4.5325	5018.1400	5.0181	10.714	0.0000	0.0000
2023/08/24	R053	02/11/2023	12.81 Put	Bond Future	1649.8700	1.6499	1440.8700	1.4409	12.668	0.0000	0.0000
2023/08/24	R053	02/11/2023		Bond Future	12.4082	95.0500	12.3147	95.7446	0.753	0.0000	0.0000
2023/08/24	R053	01/02/2024		Bond Future	12.5105	97.1881	12.4144	97.8919	0.768	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.93 Call	Bond Future	5975.8600	5.9759	6483.1100	6.4831	8.488	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.93 Put	Bond Future	3016.0300	3.0160	2819.5400	2.8195	6.515	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.94 Call	Bond Future	6020.1400	6.0201	6529.1000	6.5291	8.454	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.94 Put	Bond Future	2991.8800	2.9919	2797.1000	2.7971	6.510	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.92 Call	Bond Future	5931.4300	5.9314	6437.2100	6.4372	8.527	0.0000	0.0000
2023/08/24	R053	01/02/2024	12.92 Put	Bond Future	3040.1200	3.0401	2842.1600	2.8422	6.512	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.03 Call	Bond Future	6818.1500	6.8182	7438.1300	7.4381	9.093	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.03 Put	Bond Future	3945.8100	3.9458	3854.7400	3.8547	2.308	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.04 Call	Bond Future	6860.6000	6.8606	7481.6300	7.4816	9.052	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.04 Put	Bond Future	3920.8400	3.9208	3830.8200	3.8308	2.296	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.02 Call	Bond Future	6775.7600	6.7758	7394.3900	7.3944	9.130	0.0000	0.0000
2023/08/24	R053	02/05/2024	13.02 Put	Bond Future	3970.9400	3.9709	3878.5200	3.8785	2.327	0.0000	0.0000
2023/08/24	R053	02/05/2024		Bond Future	12.6166	93.5162	12.5179	94.2272	0.782	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	
2023/08/24	R053	01/08/2024	13.14 Call	Bond Future	7487.6000	7.4876	8088.8200	8.0888	8.030	0.0000	0.0000
2023/08/24	R053	01/08/2024	13.14 Put	Bond Future	4661.0100	4.6610	4570.2900	4.5703	1.946	0.0000	0.0000
2023/08/24	R053	01/08/2024	13.15 Call	Bond Future	7528.3600	7.5284	8130.5000	8.1305	7.998	0.0000	0.0000
2023/08/24	R053	01/08/2024	13.15 Put	Bond Future	4635.4100	4.6354	4545.6100	4.5456	1.937	0.0000	0.0000
2023/08/24	R053	01/08/2024	13.13 Call	Bond Future	7446.8900	7.4469	8047.1900	8.0472	8.061	0.0000	0.0000
2023/08/24	R053	01/08/2024	13.13 Put	Bond Future	4686.7600	4.6868	4595.1200	4.5951	1.955	0.0000	0.0000
2023/08/24	R053	01/08/2024		Bond Future	12.7266	95.6243	12.6290	96.3162	0.767	0.0000	0.0000
2023/08/24	R053	07/11/2024		Bond Future	12.8687	91.9569	12.7689	92.6498	0.776	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.80 Call	Bond Future	6037.3900	6.0374	6592.1100	6.5921	9.188	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.80 Put	Bond Future	6513.1300	6.5131	6374.8900	6.3749	2.122	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.81 Call	Bond Future	6073.4700	6.0735	6629.3300	6.6293	9.152	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.81 Put	Bond Future	6479.6500	6.4797	6342.5500	6.3426	2.116	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.79 Call	Bond Future	6000.9900	6.0010	6554.5600	6.5546	9.225	0.0000	0.0000
2023/08/24	R053	07/11/2024	12.79 Put	Bond Future	6546.3800	6.5464	6406.9900	6.4070	2.129	0.0000	0.0000
2023/08/24	R186	02/11/2023	10.42 Call	Bond Future	3859.5600	3.8596	4112.7200	4.1127	6.559	0.0000	0.0000
2023/08/24	R186	02/11/2023	10.42 Put	Bond Future	50.9800	0.0510	42.8200	0.0428	16.006	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.15 Put	Bond Future	602.7100	0.6027	504.6200	0.5046	16.275	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.15 Call	Bond Future	1023.0600	1.0231	1186.2900	1.1863	15.955	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.39 Call	Bond Future	1465.0000	1.4650	1659.4400	1.6594	13.272	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.39 Put	Bond Future	393.4300	0.3934	326.5500	0.3266	16.999	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.40 Call	Bond Future	1485.0000	1.4850	1680.4600	1.6805	13.162	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.40 Put	Bond Future	386.4100	0.3864	320.5500	0.3206	17.044	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.38 Call	Bond Future	1445.2600	1.4453	1638.5200	1.6385	13.372	0.0000	0.0000
2023/08/24	R186	02/11/2023	9.38 Put	Bond Future	400.7200	0.4007	332.6600	0.3327	16.984	0.0000	0.0000
2023/08/24	R186	02/11/2023		Bond Future	8.9961	107.9804	8.9008	108.2417	1.059	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.51 Call	Bond Future	1992.0100	1.9920	2182.8100	2.1828	9.578	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.51 Put	Bond Future	656.5100	0.6565	587.3100	0.5873	10.541	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.52 Call	Bond Future	2010.1900	2.0102	2201.6400	2.2016	9.524	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.52 Put	Bond Future	649.6700	0.6497	581.1200	0.5811	10.552	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.50 Call	Bond Future	1974.1300	1.9741	2164.2700	2.1643	9.632	0.0000	0.0000
2023/08/24	R186	01/02/2024	9.50 Put	Bond Future	663.6600	0.6637	593.8000	0.5938	10.526	0.0000	0.0000
2023/08/24	R186	01/02/2024		Bond Future	8.9807	105.0984	8.8786	105.3584	1.136	0.0000	0.0000
2023/08/24	R186	02/05/2024		Bond Future	8.9587	107.4708	8.8495	107.7273	1.218	0.0000	0.0000
2023/08/24	R186	02/05/2024	8.00 Call	Bond Future	371.1000	0.3711	447.2100	0.4472	20.509	0.0000	0.0000
2023/08/24	R186	02/05/2024	8.00 Put	Bond Future	2651.4500	2.6515	2471.0800	2.4711	6.803	0.0000	0.0000
2023/08/24	R186	02/05/2024	8.01 Call	Bond Future	377.4100	0.3774	454.3200	0.4543	20.378	0.0000	0.0000
2023/08/24	R186	02/05/2024	8.01 Put	Bond Future	2633.6400	2.6336	2454.0700	2.4541	6.818	0.0000	0.0000
2023/08/24	R186	02/05/2024	7.99 Call	Bond Future	366.2000	0.3662	441.6000	0.4416	20.590	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	
2023/08/24	R186	02/05/2024	7.99 Put	Bond Future	2670.6700	2.6707	2489.5900	2.4896	6.780	0.0000	0.0000
2023/08/24	R186	02/05/2024	10.40 Call	Bond Future	3745.5600	3.7456	3964.2000	3.9642	5.837	0.0000	0.0000
2023/08/24	R186	02/05/2024	10.40 Put	Bond Future	433.5000	0.4335	395.6600	0.3957	8.729	0.0000	0.0000
2023/08/24	R186	02/05/2024	9.73 Put	Bond Future	725.1900	0.7252	664.2600	0.6643	8.402	0.0000	0.0000
2023/08/24	R186	02/05/2024	9.73 Call	Bond Future	2514.6500	2.5147	2710.2000	2.7102	7.776	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.69 Call	Bond Future	1098.9000	1.0989	1216.5400	1.2165	10.705	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.69 Put	Bond Future	1622.2900	1.6223	1516.6700	1.5167	6.511	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.70 Call	Bond Future	1110.2600	1.1103	1228.0800	1.2281	10.612	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.70 Put	Bond Future	1612.0700	1.6121	1506.6300	1.5066	6.541	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.68 Call	Bond Future	1088.0100	1.0880	1204.6600	1.2047	10.721	0.0000	0.0000
2023/08/24	R186	01/08/2024	8.68 Put	Bond Future	1632.9800	1.6330	1526.3700	1.5264	6.529	0.0000	0.0000
2023/08/24	R186	01/08/2024		Bond Future	8.9333	104.5845	8.8293	104.8078	1.164	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.14 Call	Bond Future	1563.4200	1.5634	1744.5000	1.7445	11.582	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.14 Put	Bond Future	1231.1700	1.2312	1200.6100	1.2006	2.482	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.15 Call	Bond Future	1575.4600	1.5755	1756.9300	1.7569	11.519	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.15 Put	Bond Future	1224.1100	1.2241	1193.9400	1.1939	2.465	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.13 Call	Bond Future	1551.4200	1.5514	1732.1100	1.7321	11.647	0.0000	0.0000
2023/08/24	R186	07/11/2024	9.13 Put	Bond Future	1238.2800	1.2383	1207.3300	1.2073	2.499	0.0000	0.0000
2023/08/24	R186	07/11/2024		Bond Future	8.9665	106.9971	8.8563	107.2088	1.228	0.0000	0.0000
2023/08/24	R197	02/11/2023		Bond Future	342.0775	342.0775	342.0375	342.0375	0.012	0.0000	0.0000
2023/08/24	R202	02/11/2023		Bond Future	257.7470	257.7470	258.1343	258.1343	0.150	0.0000	0.0000
2023/08/24	R202	01/02/2024		Bond Future	258.6293	258.6293	259.0080	259.0080	0.146	0.0000	0.0000
2023/08/24	R202	02/05/2024		Bond Future	264.5281	264.5281	264.8924	264.8924	0.138	0.0000	0.0000
2023/08/24	R202	01/08/2024		Bond Future	265.4543	265.4543	265.7305	265.7305	0.104	0.0000	0.0000
2023/08/24	R202	07/11/2024		Bond Future	271.6565	271.6565	271.8965	271.8965	0.088	0.0000	0.0000
2023/08/24	R209	02/11/2023		Bond Future	11.8801	64.5775	11.7819	65.0412	0.827	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.34 Call	Bond Future	629.8600	0.6299	764.1600	0.7642	21.322	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.34 Put	Bond Future	3238.1400	3.2381	2908.6700	2.9087	10.175	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.35 Call	Bond Future	643.4500	0.6435	779.7400	0.7797	21.181	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.35 Put	Bond Future	3202.1100	3.2021	2874.6300	2.8746	10.227	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.33 Call	Bond Future	616.3700	0.6164	748.7800	0.7488	21.482	0.0000	0.0000
2023/08/24	R209	02/11/2023	11.33 Put	Bond Future	3274.3200	3.2743	2942.9600	2.9430	10.120	0.0000	0.0000
2023/08/24	R209	01/02/2024	12.13 Call	Bond Future	2942.3800	2.9424	3237.2300	3.2372	10.021	0.0000	0.0000
2023/08/24	R209	01/02/2024	12.13 Put	Bond Future	2215.2600	2.2153	2040.3500	2.0404	7.896	0.0000	0.0000
2023/08/24	R209	01/02/2024	12.14 Call	Bond Future	2968.9900	2.9690	3265.0900	3.2651	9.973	0.0000	0.0000
2023/08/24	R209	01/02/2024	12.14 Put	Bond Future	2196.2900	2.1963	2022.6300	2.0226	7.907	0.0000	0.0000
2023/08/24	R209	01/02/2024	12.12 Call	Bond Future	2915.8500	2.9159	3209.4600	3.2095	10.069	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	
2023/08/24	R209	01/02/2024	12.12 Put	Bond Future	2234.3700	2.2344	2058.2200	2.0582	7.884	0.0000	0.0000
2023/08/24	R209	01/02/2024		Bond Future	11.9719	66.0301	11.8710	66.4999	0.842	0.0000	0.0000
2023/08/24	R209	02/05/2024		Bond Future	12.0672	64.3670	11.9639	64.8416	0.856	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.18 Call	Bond Future	1363.1200	1.3631	1562.2900	1.5623	14.611	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.18 Put	Bond Future	5602.3300	5.6023	5326.9500	5.3270	4.915	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.19 Call	Bond Future	1376.5900	1.3766	1578.5400	1.5785	14.670	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.19 Put	Bond Future	5565.9000	5.5659	5293.3000	5.2933	4.898	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.17 Call	Bond Future	1349.9300	1.3499	1545.9400	1.5459	14.520	0.0000	0.0000
2023/08/24	R209	02/05/2024	11.17 Put	Bond Future	5639.1000	5.6391	5360.5600	5.3606	4.939	0.0000	0.0000
2023/08/24	R209	01/08/2024		Bond Future	12.1669	65.8185	12.0650	66.2798	0.837	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.79 Call	Bond Future	2749.5000	2.7495	2846.4900	2.8465	3.528	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.79 Put	Bond Future	4479.3100	4.4793	4115.0600	4.1151	8.132	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.80 Call	Bond Future	2770.3700	2.7704	2868.2900	2.8683	3.535	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.80 Put	Bond Future	4453.4500	4.4535	4090.1300	4.0901	8.158	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.78 Call	Bond Future	2728.4500	2.7285	2824.5100	2.8245	3.521	0.0000	0.0000
2023/08/24	R209	01/08/2024	11.78 Put	Bond Future	4505.0300	4.5050	4139.8500	4.1399	8.106	0.0000	0.0000
2023/08/24	R209	07/11/2024		Bond Future	12.2991	64.1807	12.1953	64.6422	0.843	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.22 Call	Bond Future	3638.7200	3.6387	3884.1300	3.8841	6.744	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.22 Put	Bond Future	3990.0100	3.9900	3773.9200	3.7739	5.416	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.23 Call	Bond Future	3661.3300	3.6613	3908.1600	3.9082	6.742	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.23 Put	Bond Future	3968.0400	3.9680	3753.3700	3.7534	5.410	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.21 Call	Bond Future	3615.8800	3.6159	3860.4300	3.8604	6.763	0.0000	0.0000
2023/08/24	R209	07/11/2024	12.21 Put	Bond Future	4011.8000	4.0118	3794.8500	3.7949	5.408	0.0000	0.0000
2023/08/24	R210	02/11/2023		Bond Future	227.6453	227.6453	227.6224	227.6224	0.010	0.0000	0.0000
2023/08/24	R210	01/02/2024		Bond Future	232.8208	232.8208	232.7818	232.7818	0.017	0.0000	0.0000
2023/08/24	R210	02/05/2024		Bond Future	234.8727	234.8727	234.8120	234.8120	0.026	0.0000	0.0000
2023/08/24	R210	01/08/2024		Bond Future	240.2251	240.2251	240.0777	240.0777	0.061	0.0000	0.0000
2023/08/24	R210	07/11/2024		Bond Future	242.4972	242.4972	242.3070	242.3070	0.078	0.0000	0.0000
2023/08/24	R213	02/11/2023		Bond Future	10.8288	82.2882	10.7302	82.7182	0.911	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.12 Call	Bond Future	2190.1500	2.1902	2514.8800	2.5149	14.827	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.12 Put	Bond Future	937.4500	0.9375	832.1200	0.8321	11.236	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.13 Call	Bond Future	2218.7000	2.2187	2545.3300	2.5453	14.722	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.13 Put	Bond Future	923.4100	0.9234	819.9800	0.8200	11.201	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.11 Call	Bond Future	2161.7600	2.1618	2484.7000	2.4847	14.939	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.11 Put	Bond Future	951.6800	0.9517	844.5600	0.8446	11.256	0.0000	0.0000
2023/08/24	R213	02/11/2023	12.70 Call	Bond Future	7710.3400	7.7103	8137.3700	8.1374	5.538	0.0000	0.0000
2023/08/24	R213	02/11/2023	12.70 Put	Bond Future	71.2100	0.0712	68.1800	0.0682	4.255	0.0000	0.0000
2023/08/24	R213	02/11/2023	11.44 Put	Bond Future	572.8100	0.5728	513.4500	0.5135	10.363	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	
2023/08/24	R213	02/11/2023	11.44 Call	Bond Future	3174.2100	3.1742	3544.9100	3.5449	11.678	0.0000	0.0000
2023/08/24	R213	02/11/2023	10.94 Put	Bond Future	1222.5400	1.2225	1081.6600	1.0817	11.524	0.0000	0.0000
2023/08/24	R213	02/11/2023	10.94 Call	Bond Future	1703.7100	1.7037	1992.8900	1.9929	16.974	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.71 Call	Bond Future	4378.9200	4.3789	4715.6400	4.7156	7.690	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.71 Put	Bond Future	1091.1600	1.0912	993.7500	0.9938	8.927	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.72 Call	Bond Future	4409.0300	4.4090	4746.5700	4.7466	7.656	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.72 Put	Bond Future	1081.0700	1.0811	984.4800	0.9845	8.935	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.70 Call	Bond Future	4349.0700	4.3491	4684.9600	4.6850	7.723	0.0000	0.0000
2023/08/24	R213	01/02/2024	11.70 Put	Bond Future	1101.5400	1.1015	1003.3000	1.0033	8.918	0.0000	0.0000
2023/08/24	R213	01/02/2024		Bond Future	10.9135	84.1391	10.8114	84.5732	0.936	0.0000	0.0000
2023/08/24	R213	02/05/2024		Bond Future	10.9933	82.4785	10.8880	82.9151	0.958	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.29 Call	Bond Future	1457.2200	1.4572	1637.7300	1.6377	12.387	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.29 Put	Bond Future	4429.4300	4.4294	4173.3400	4.1733	5.782	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.30 Call	Bond Future	1471.9000	1.4719	1653.2600	1.6533	12.321	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.30 Put	Bond Future	4400.9000	4.4009	4145.6600	4.1457	5.800	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.28 Call	Bond Future	1442.9000	1.4429	1622.0500	1.6221	12.416	0.0000	0.0000
2023/08/24	R213	02/05/2024	10.28 Put	Bond Future	4458.3400	4.4583	4200.8900	4.2009	5.775	0.0000	0.0000
2023/08/24	R213	01/08/2024		Bond Future	11.0773	84.3392	10.9743	84.7553	0.930	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.87 Call	Bond Future	2548.3700	2.5484	2816.9600	2.8170	10.540	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.87 Put	Bond Future	3388.0000	3.3880	3240.5700	3.2406	4.352	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.88 Call	Bond Future	2568.2000	2.5682	2838.0400	2.8380	10.507	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.88 Put	Bond Future	3367.0900	3.3671	3220.9100	3.2209	4.341	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.86 Call	Bond Future	2528.2900	2.5283	2795.9500	2.7960	10.587	0.0000	0.0000
2023/08/24	R213	01/08/2024	10.86 Put	Bond Future	3408.6900	3.4087	3260.3300	3.2603	4.352	0.0000	0.0000
2023/08/24	R213	07/11/2024		Bond Future	11.2104	82.7255	11.1049	83.1379	0.941	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.22 Call	Bond Future	3349.7100	3.3497	3565.9500	3.5660	6.455	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.22 Put	Bond Future	3312.4600	3.3125	3116.2700	3.1163	5.923	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.23 Call	Bond Future	3371.4000	3.3714	3587.6800	3.5877	6.415	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.23 Put	Bond Future	3295.2200	3.2952	3099.0700	3.0991	5.953	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.21 Call	Bond Future	3328.4400	3.3284	3543.9200	3.5439	6.474	0.0000	0.0000
2023/08/24	R213	07/11/2024	11.21 Put	Bond Future	3330.1500	3.3302	3133.2000	3.1332	5.914	0.0000	0.0000
2023/08/24	R214	02/11/2023		Bond Future	12.3055	59.9890	12.2073	60.4559	0.798	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.46 Call	Bond Future	330.9600	0.3310	417.2200	0.4172	26.064	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.46 Put	Bond Future	4547.8600	4.5479	4167.2700	4.1673	8.369	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.47 Call	Bond Future	339.6300	0.3396	427.5400	0.4275	25.884	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.47 Put	Bond Future	4503.9400	4.5039	4125.0000	4.1250	8.414	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.45 Call	Bond Future	322.5100	0.3225	407.1500	0.4072	26.244	0.0000	0.0000
2023/08/24	R214	02/11/2023	11.45 Put	Bond Future	4592.0600	4.5921	4209.8500	4.2099	8.323	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	
2023/08/24	R214	01/02/2024	12.15 Call	Bond Future	1972.7700	1.9728	2223.0000	2.2230	12.684	0.0000	0.0000
2023/08/24	R214	01/02/2024	12.15 Put	Bond Future	3193.0400	3.1930	2970.0800	2.9701	6.983	0.0000	0.0000
2023/08/24	R214	01/02/2024	12.16 Call	Bond Future	1994.7100	1.9947	2246.3900	2.2464	12.617	0.0000	0.0000
2023/08/24	R214	01/02/2024	12.16 Put	Bond Future	3166.8500	3.1669	2945.3400	2.9453	6.995	0.0000	0.0000
2023/08/24	R214	01/02/2024	12.14 Call	Bond Future	1950.9600	1.9510	2199.7300	2.1997	12.751	0.0000	0.0000
2023/08/24	R214	01/02/2024	12.14 Put	Bond Future	3219.4100	3.2194	2994.9900	2.9950	6.971	0.0000	0.0000
2023/08/24	R214	01/02/2024		Bond Future	12.4075	61.3384	12.3067	61.8116	0.813	0.0000	0.0000
2023/08/24	R214	02/05/2024		Bond Future	12.5047	59.4173	12.4015	59.8959	0.826	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.47 Call	Bond Future	1218.0900	1.2181	1386.1100	1.3861	13.794	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.47 Put	Bond Future	6304.7400	6.3047	5994.1500	5.9942	4.926	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.48 Call	Bond Future	1230.4500	1.2305	1399.7900	1.3998	13.762	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.48 Put	Bond Future	6264.7200	6.2647	5955.4500	5.9555	4.937	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.46 Call	Bond Future	1205.6500	1.2057	1372.7000	1.3727	13.856	0.0000	0.0000
2023/08/24	R214	02/05/2024	11.46 Put	Bond Future	6344.7400	6.3447	6033.1800	6.0332	4.911	0.0000	0.0000
2023/08/24	R214	01/08/2024		Bond Future	12.6051	60.7575	12.5030	61.2247	0.810	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.17 Call	Bond Future	2630.5500	2.6306	2916.3600	2.9164	10.865	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.17 Put	Bond Future	4662.9100	4.6629	4481.4500	4.4815	3.892	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.18 Call	Bond Future	2650.5500	2.6506	2938.1000	2.9381	10.849	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.18 Put	Bond Future	4634.9700	4.6350	4455.2500	4.4553	3.877	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.16 Call	Bond Future	2610.6400	2.6106	2894.4600	2.8945	10.872	0.0000	0.0000
2023/08/24	R214	01/08/2024	12.16 Put	Bond Future	4691.0000	4.6910	4507.5500	4.5076	3.911	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.61 Call	Bond Future	3634.1700	3.6342	3909.3100	3.9093	7.571	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.61 Put	Bond Future	4218.7900	4.2188	4025.2100	4.0252	4.589	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.62 Call	Bond Future	3657.1900	3.6572	3933.1900	3.9332	7.547	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.62 Put	Bond Future	4196.3800	4.1964	4003.6600	4.0037	4.593	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.60 Call	Bond Future	3611.2100	3.6112	3885.4900	3.8855	7.595	0.0000	0.0000
2023/08/24	R214	07/11/2024	12.60 Put	Bond Future	4241.3000	4.2413	4046.8600	4.0469	4.584	0.0000	0.0000
2023/08/24	R214	07/11/2024		Bond Future	12.7396	58.8520	12.6355	59.3208	0.817	0.0000	0.0000
2023/08/24	R248	02/11/2023		Bond Future	12.4396	73.5303	12.3514	74.0374	0.709	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.48 Call	Bond Future	302.9500	0.3030	379.5300	0.3795	25.278	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.48 Put	Bond Future	6183.4000	6.1834	5752.9100	5.7529	6.962	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.49 Call	Bond Future	310.6600	0.3107	388.7500	0.3888	25.137	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.49 Put	Bond Future	6125.5100	6.1255	5696.5300	5.6965	7.003	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.47 Call	Bond Future	295.4600	0.2955	370.5700	0.3706	25.421	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.47 Put	Bond Future	6241.6000	6.2416	5809.6400	5.8096	6.921	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.80 Put	Bond Future	4499.9500	4.5000	4128.9400	4.1289	8.245	0.0000	0.0000
2023/08/24	R248	02/11/2023	11.80 Call	Bond Future	671.6800	0.6717	807.7400	0.8077	20.257	0.0000	0.0000
2023/08/24	R248	02/11/2023	12.50 Put	Bond Future	1968.0800	1.9681	1752.2300	1.7522	10.968	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	
2023/08/24	R248	02/11/2023	12.50 Call	Bond Future	2312.1600	2.3122	2603.3800	2.6034	12.595	0.0000	0.0000
2023/08/24	R248	02/11/2023	13.60 Call	Bond Future	6564.6900	6.5647	7009.8800	7.0099	6.782	0.0000	0.0000
2023/08/24	R248	02/11/2023	13.60 Put	Bond Future	437.8800	0.4379	376.0000	0.3760	14.132	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.15 Call	Bond Future	2136.2100	2.1362	2394.0300	2.3940	12.069	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.15 Put	Bond Future	4435.9300	4.4359	4180.3500	4.1804	5.762	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.16 Call	Bond Future	2160.9800	2.1610	2420.4000	2.4204	12.005	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.16 Put	Bond Future	4401.2100	4.4012	4147.2300	4.1472	5.771	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.14 Call	Bond Future	2111.5800	2.1116	2367.8200	2.3678	12.135	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.14 Put	Bond Future	4470.8700	4.4709	4213.7100	4.2137	5.752	0.0000	0.0000
2023/08/24	R248	01/02/2024		Bond Future	12.5473	75.1843	12.4566	75.6977	0.722	0.0000	0.0000
2023/08/24	R248	01/02/2024	11.50 Put	Bond Future	7241.2900	7.2413	6877.7200	6.8777	5.021	0.0000	0.0000
2023/08/24	R248	01/02/2024	11.50 Call	Bond Future	885.8800	0.8859	1035.7100	1.0357	16.913	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.30 Put	Bond Future	3939.5100	3.9395	3708.1500	3.7082	5.873	0.0000	0.0000
2023/08/24	R248	01/02/2024	12.30 Call	Bond Future	2523.2900	2.5233	2805.3300	2.8053	11.177	0.0000	0.0000
2023/08/24	R248	01/02/2024	13.37 Call	Bond Future	6040.4400	6.0404	6451.3000	6.4513	6.802	0.0000	0.0000
2023/08/24	R248	01/02/2024	13.37 Put	Bond Future	1664.2700	1.6643	1561.7300	1.5617	6.161	0.0000	0.0000
2023/08/24	R248	02/05/2024		Bond Future	12.6500	72.4314	12.5572	72.9499	0.734	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.47 Call	Bond Future	1322.6000	1.3226	1493.0400	1.4930	12.887	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.47 Put	Bond Future	8445.9700	8.4460	8097.8500	8.0979	4.122	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.48 Call	Bond Future	1336.6600	1.3367	1508.1100	1.5081	12.827	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.48 Put	Bond Future	8394.4700	8.3945	8047.3600	8.0474	4.135	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.46 Call	Bond Future	1308.8300	1.3088	1477.8600	1.4779	12.915	0.0000	0.0000
2023/08/24	R248	02/05/2024	11.46 Put	Bond Future	8497.8600	8.4979	8148.3300	8.1483	4.113	0.0000	0.0000
2023/08/24	R248	01/08/2024		Bond Future	12.7563	74.0649	12.6648	74.5682	0.717	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.31 Call	Bond Future	3282.2700	3.2823	3599.6600	3.5997	9.670	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.31 Put	Bond Future	5797.9400	5.7979	5612.0800	5.6121	3.206	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.32 Call	Bond Future	3307.3600	3.3074	3626.1400	3.6261	9.639	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.32 Put	Bond Future	5764.9300	5.7649	5580.4600	5.5805	3.200	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.30 Call	Bond Future	3257.2700	3.2573	3573.5500	3.5736	9.710	0.0000	0.0000
2023/08/24	R248	01/08/2024	12.30 Put	Bond Future	5831.1200	5.8311	5644.1500	5.6442	3.206	0.0000	0.0000
2023/08/24	R248	07/11/2024		Bond Future	12.8978	71.3209	12.8045	71.8244	0.724	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.79 Call	Bond Future	4517.0700	4.5171	4891.5900	4.8916	8.291	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.79 Put	Bond Future	5099.1600	5.0992	4970.1500	4.9702	2.530	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.80 Call	Bond Future	4545.1800	4.5452	4920.5800	4.9206	8.259	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.80 Put	Bond Future	5072.9200	5.0729	4944.7900	4.9448	2.526	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.78 Call	Bond Future	4489.3200	4.4893	4862.6600	4.8627	8.316	0.0000	0.0000
2023/08/24	R248	07/11/2024	12.78 Put	Bond Future	5125.8400	5.1258	4995.6500	4.9957	2.540	0.0000	0.0000
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