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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2023 TO 29/08/2023

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
2023/08/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/29	2025	02/11/2023		Bond Future	173.1472	173.1472	173.1121	0.020	0.0000	0.0000
2023/08/29	2025	01/02/2024		Bond Future	175.2763	175.2763	175.2403	0.021	0.0000	0.0000
2023/08/29	2025	02/05/2024		Bond Future	179.2592	179.2592	179.2226	0.020	0.0000	0.0000
2023/08/29	2025	01/08/2024		Bond Future	181.4418	181.4418	181.4051	0.020	0.0000	0.0000
2023/08/29	2025	07/11/2024		Bond Future	185.6560	185.6560	185.6193	0.020	0.0000	0.0000
2023/08/29	2029	02/11/2023		Bond Future	125.8595	125.8595	125.5569	0.240	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	
2023/08/29	2029	01/02/2024		Bond Future	128.7121	128.7121	128.4026	128.4026	0.240	0.0000	0.0000
2023/08/29	2029	02/05/2024		Bond Future	130.2697	130.2697	129.9534	129.9534	0.243	0.0000	0.0000
2023/08/29	2029	01/08/2024		Bond Future	133.1920	133.1920	132.8691	132.8691	0.242	0.0000	0.0000
2023/08/29	2029	07/11/2024		Bond Future	134.8846	134.8846	134.5549	134.5549	0.244	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.81 Call	Bond Future	3086.7400	3.0867	3097.5700	3.0976	0.351	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.81 Put	Bond Future	506.8900	0.5069	492.6300	0.4926	2.813	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.82 Call	Bond Future	3119.3900	3.1194	3130.3500	3.1304	0.351	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.82 Put	Bond Future	498.6200	0.4986	484.4900	0.4845	2.834	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.80 Call	Bond Future	3054.3100	3.0543	3065.0000	3.0650	0.350	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.80 Put	Bond Future	515.4000	0.5154	501.0000	0.5010	2.794	0.0000	0.0000
2023/08/29	2030	02/11/2023		Bond Future	10.1911	92.2006	10.1852	92.2257	0.058	0.0000	0.0000
2023/08/29	2030	02/11/2023	9.57 Put	Bond Future	3031.9500	3.0320	3005.2600	3.0053	0.880	0.0000	0.0000
2023/08/29	2030	02/11/2023	9.57 Call	Bond Future	346.3700	0.3464	344.7700	0.3448	0.462	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.07 Put	Bond Future	1592.5900	1.5926	1568.7800	1.5688	1.495	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.07 Call	Bond Future	1076.6000	1.0766	1077.8800	1.0779	0.119	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.57 Call	Bond Future	5759.2800	5.7593	5778.2600	5.7783	0.330	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.57 Put	Bond Future	136.8200	0.1368	130.7100	0.1307	4.466	0.0000	0.0000
2023/08/29	2030	02/11/2023	9.89 Put	Bond Future	2038.3200	2.0383	2012.9900	2.0130	1.243	0.0000	0.0000
2023/08/29	2030	02/11/2023	9.89 Call	Bond Future	748.6500	0.7487	748.4100	0.7484	0.032	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.39 Put	Bond Future	992.4900	0.9925	972.4700	0.9725	2.017	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.39 Call	Bond Future	1831.8000	1.8318	1836.8700	1.8369	0.277	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.43 Call	Bond Future	5247.4900	5.2475	5265.3100	5.2653	0.340	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.43 Put	Bond Future	175.3900	0.1754	168.1200	0.1681	4.145	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.62 Put	Bond Future	690.8700	0.6909	674.0100	0.6740	2.440	0.0000	0.0000
2023/08/29	2030	02/11/2023	10.62 Call	Bond Future	2488.6600	2.4887	2496.8900	2.4969	0.331	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.12 Put	Bond Future	300.9000	0.3009	290.4900	0.2905	3.460	0.0000	0.0000
2023/08/29	2030	02/11/2023	11.12 Call	Bond Future	4138.1900	4.1382	4152.8700	4.1529	0.355	0.0000	0.0000
2023/08/29	2030	02/11/2023	12.27 Call	Bond Future	8346.4000	8.3464	8369.1300	8.3691	0.272	0.0000	0.0000
2023/08/29	2030	02/11/2023	12.27 Put	Bond Future	38.5100	0.0385	36.1500	0.0362	6.128	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.89 Put	Bond Future	2903.0300	2.9030	2881.3100	2.8813	0.748	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.89 Call	Bond Future	1421.1400	1.4211	1424.9900	1.4250	0.271	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.39 Put	Bond Future	1820.1100	1.8201	1802.1300	1.8021	0.988	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.39 Call	Bond Future	2408.7300	2.4087	2416.3200	2.4163	0.315	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.86 Call	Bond Future	6750.0400	6.7500	6768.2600	6.7683	0.270	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.86 Put	Bond Future	404.0100	0.4040	396.6600	0.3967	1.819	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.16 Put	Bond Future	2267.5400	2.2675	2247.7500	2.2478	0.873	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.16 Call	Bond Future	1911.0500	1.9111	1916.8300	1.9168	0.302	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.00 Call	Bond Future	4023.9500	4.0240	4036.4800	4.0365	0.311	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	
2023/08/29	2030	01/02/2024	11.00 Put	Bond Future	987.8400	0.9878	974.8000	0.9748	1.320	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.75 Call	Bond Future	6385.1000	6.3851	6402.7200	6.4027	0.276	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.75 Put	Bond Future	453.5100	0.4535	445.5600	0.4456	1.753	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.57 Put	Bond Future	3806.9000	3.8069	3783.3500	3.7834	0.619	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.57 Call	Bond Future	968.5000	0.9685	970.5200	0.9705	0.209	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.07 Put	Bond Future	2464.6800	2.4647	2444.2200	2.4442	0.830	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.07 Call	Bond Future	1734.9800	1.7350	1740.0900	1.7401	0.295	0.0000	0.0000
2023/08/29	2030	01/02/2024	12.10 Call	Bond Future	7555.2200	7.5552	7574.6300	7.5746	0.257	0.0000	0.0000
2023/08/29	2030	01/02/2024	12.10 Put	Bond Future	313.8100	0.3138	307.6500	0.3077	1.963	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.31 Call	Bond Future	4966.0200	4.9660	4980.8400	4.9808	0.298	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.31 Put	Bond Future	718.2000	0.7182	707.4500	0.7075	1.497	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.93 Put	Bond Future	2800.2100	2.8002	2778.7600	2.7788	0.766	0.0000	0.0000
2023/08/29	2030	01/02/2024	9.93 Call	Bond Future	1486.1400	1.4861	1490.2600	1.4903	0.277	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.36 Call	Bond Future	5123.0100	5.1230	5138.1700	5.1382	0.296	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.36 Put	Bond Future	681.7400	0.6817	671.3300	0.6713	1.527	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.37 Call	Bond Future	5154.5500	5.1546	5169.7900	5.1698	0.296	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.37 Put	Bond Future	674.6500	0.6747	664.3200	0.6643	1.531	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.35 Call	Bond Future	5091.5100	5.0915	5106.6200	5.1066	0.297	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.35 Put	Bond Future	688.8800	0.6889	678.4200	0.6784	1.518	0.0000	0.0000
2023/08/29	2030	01/02/2024		Bond Future	10.2464	90.2622	10.2402	90.2877	0.061	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.85 Call	Bond Future	6716.8000	6.7168	6734.9600	6.7350	0.270	0.0000	0.0000
2023/08/29	2030	01/02/2024	11.85 Put	Bond Future	408.3400	0.4083	400.9300	0.4009	1.815	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.00 Put	Bond Future	2625.9800	2.6260	2605.0200	2.6050	0.798	0.0000	0.0000
2023/08/29	2030	01/02/2024	10.00 Call	Bond Future	1604.6800	1.6047	1609.2900	1.6093	0.287	0.0000	0.0000
2023/08/29	2030	02/05/2024		Bond Future	10.3099	92.2917	10.3033	92.3180	0.064	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.66 Put	Bond Future	4035.4600	4.0355	4013.7400	4.0137	0.538	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.66 Call	Bond Future	1397.9600	1.3980	1402.5500	1.4026	0.328	0.0000	0.0000
2023/08/29	2030	02/05/2024	10.16 Put	Bond Future	2831.1200	2.8311	2812.2900	2.8123	0.665	0.0000	0.0000
2023/08/29	2030	02/05/2024	10.16 Call	Bond Future	2231.0000	2.2310	2238.4800	2.2385	0.335	0.0000	0.0000
2023/08/29	2030	02/05/2024	11.94 Call	Bond Future	6954.0700	6.9541	6971.8200	6.9718	0.255	0.0000	0.0000
2023/08/29	2030	02/05/2024	11.94 Put	Bond Future	738.4300	0.7384	729.8700	0.7299	1.159	0.0000	0.0000
2023/08/29	2030	02/05/2024	10.62 Put	Bond Future	2011.2000	2.0112	1995.3100	1.9953	0.790	0.0000	0.0000
2023/08/29	2030	02/05/2024	10.62 Call	Bond Future	3236.6000	3.2366	3247.0200	3.2470	0.322	0.0000	0.0000
2023/08/29	2030	02/05/2024	11.12 Put	Bond Future	1378.9300	1.3789	1366.1200	1.3661	0.929	0.0000	0.0000
2023/08/29	2030	02/05/2024	11.12 Call	Bond Future	4537.0300	4.5370	4550.5300	4.5505	0.298	0.0000	0.0000
2023/08/29	2030	02/05/2024	13.15 Call	Bond Future	10724.6900	10.7247	10747.1800	10.7472	0.210	0.0000	0.0000
2023/08/29	2030	02/05/2024	13.15 Put	Bond Future	238.9500	0.2390	235.1300	0.2351	1.599	0.0000	0.0000
2023/08/29	2030	02/05/2024	12.38 Call	Bond Future	8330.1400	8.3301	8349.6700	8.3497	0.234	0.0000	0.0000
2023/08/29	2030	02/05/2024	12.38 Put	Bond Future	529.2600	0.5293	522.4800	0.5225	1.281	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	
2023/08/29	2030	02/05/2024	10.82 Put	Bond Future	1729.0500	1.7291	1714.4200	1.7144	0.846	0.0000	0.0000
2023/08/29	2030	02/05/2024	10.82 Call	Bond Future	3733.8900	3.7339	3745.5700	3.7456	0.313	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.82 Call	Bond Future	1635.5000	1.6355	1640.9500	1.6410	0.333	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.82 Put	Bond Future	3614.9200	3.6149	3594.0600	3.5941	0.577	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.83 Call	Bond Future	1651.0100	1.6510	1656.5200	1.6565	0.334	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.83 Put	Bond Future	3589.4900	3.5895	3568.6900	3.5687	0.579	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.81 Call	Bond Future	1619.7900	1.6198	1625.1800	1.6252	0.333	0.0000	0.0000
2023/08/29	2030	02/05/2024	9.81 Put	Bond Future	3640.1700	3.6402	3619.2500	3.6193	0.575	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.38 Call	Bond Future	2814.1100	2.8141	2823.9200	2.8239	0.349	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.38 Put	Bond Future	2841.6600	2.8417	2824.3100	2.8243	0.611	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.39 Call	Bond Future	2835.1600	2.8352	2845.0300	2.8450	0.348	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.39 Put	Bond Future	2824.2300	2.8242	2806.9400	2.8069	0.612	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.37 Call	Bond Future	2793.4900	2.7935	2803.2400	2.8032	0.349	0.0000	0.0000
2023/08/29	2030	01/08/2024	10.37 Put	Bond Future	2859.5300	2.8595	2842.1200	2.8421	0.609	0.0000	0.0000
2023/08/29	2030	01/08/2024		Bond Future	10.3872	90.3347	10.3801	90.3619	0.068	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.75 Call	Bond Future	3580.3500	3.5804	3592.8100	3.5928	0.348	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.75 Put	Bond Future	2643.2600	2.6433	2627.4700	2.6275	0.597	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.76 Call	Bond Future	3602.5500	3.6026	3615.0700	3.6151	0.348	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.76 Put	Bond Future	2628.9800	2.6290	2613.2500	2.6133	0.598	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.74 Call	Bond Future	3558.5900	3.5586	3571.0000	3.5710	0.349	0.0000	0.0000
2023/08/29	2030	07/11/2024	10.74 Put	Bond Future	2658.0100	2.6580	2642.1700	2.6422	0.596	0.0000	0.0000
2023/08/29	2030	07/11/2024		Bond Future	10.4949	92.4045	10.4873	92.4327	0.073	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.78 Call	Bond Future	4219.4400	4.2194	4173.5900	4.1736	1.087	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.78 Put	Bond Future	467.3500	0.4674	466.7300	0.4667	0.133	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.28 Call	Bond Future	2435.1000	2.4351	2394.3300	2.3943	1.674	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.28 Put	Bond Future	1016.7700	1.0168	1021.2300	1.0212	0.439	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.71 Put	Bond Future	2275.0000	2.2750	2293.0000	2.2930	0.791	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.71 Call	Bond Future	924.8200	0.9248	897.5900	0.8976	2.944	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.50 Call	Bond Future	3182.9400	3.1829	3139.2600	3.1393	1.372	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.50 Put	Bond Future	727.0900	0.7271	728.6400	0.7286	0.213	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.00 Call	Bond Future	1604.4500	1.6045	1569.2700	1.5693	2.193	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.00 Put	Bond Future	1531.3900	1.5314	1541.4400	1.5414	0.656	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.58 Put	Bond Future	2686.9600	2.6870	2708.9800	2.7090	0.820	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.58 Call	Bond Future	688.7000	0.6887	665.4900	0.6655	3.370	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.60 Call	Bond Future	3543.6700	3.5437	3499.0400	3.4990	1.259	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.60 Put	Bond Future	621.7900	0.6218	622.3900	0.6224	0.096	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.35 Put	Bond Future	3537.5800	3.5376	3566.7000	3.5667	0.823	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.35 Call	Bond Future	377.1600	0.3772	361.0500	0.3611	4.271	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	
2023/08/29	2032	02/11/2023		Bond Future	10.9850	86.0852	10.9943	86.0400	0.085	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.23 Call	Bond Future	2275.6700	2.2757	2235.7400	2.2357	1.755	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.23 Put	Bond Future	1095.5200	1.0955	1100.8200	1.1008	0.484	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.24 Call	Bond Future	2307.2900	2.3073	2267.1900	2.2672	1.738	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.24 Put	Bond Future	1079.4300	1.0794	1084.5600	1.0846	0.475	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.22 Call	Bond Future	2244.3700	2.2444	2204.6200	2.2046	1.771	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.22 Put	Bond Future	1111.9600	1.1120	1117.4400	1.1174	0.493	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.59 Put	Bond Future	2653.5800	2.6536	2675.2900	2.6753	0.818	0.0000	0.0000
2023/08/29	2032	02/11/2023	10.59 Call	Bond Future	705.4000	0.7054	681.8800	0.6819	3.334	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.09 Put	Bond Future	1345.9300	1.3459	1353.9500	1.3540	0.596	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.09 Call	Bond Future	1854.4600	1.8545	1817.2500	1.8173	2.007	0.0000	0.0000
2023/08/29	2032	02/11/2023	12.26 Call	Bond Future	6125.4500	6.1255	6078.4200	6.0784	0.768	0.0000	0.0000
2023/08/29	2032	02/11/2023	12.26 Put	Bond Future	212.7500	0.2128	210.9500	0.2110	0.846	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.90 Put	Bond Future	385.4900	0.3855	384.3400	0.3843	0.298	0.0000	0.0000
2023/08/29	2032	02/11/2023	11.90 Call	Bond Future	4684.9300	4.6849	4638.5500	4.6386	0.990	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.01 Put	Bond Future	5929.8200	5.9298	5960.7700	5.9608	0.522	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.01 Call	Bond Future	707.6600	0.7077	692.3200	0.6923	2.168	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.76 Put	Bond Future	3285.4500	3.2855	3304.7100	3.3047	0.586	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.76 Call	Bond Future	1811.4700	1.8115	1784.4400	1.7844	1.492	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.62 Call	Bond Future	7572.6500	7.5727	7527.8700	7.5279	0.591	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.62 Put	Bond Future	586.8900	0.5869	588.4000	0.5884	0.257	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.59 Put	Bond Future	3793.5100	3.7935	3815.5100	3.8155	0.580	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.59 Call	Bond Future	1487.8600	1.4879	1463.5700	1.4636	1.633	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.09 Put	Bond Future	2464.9700	2.4650	2479.1600	2.4792	0.576	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.09 Call	Bond Future	2576.2700	2.5763	2544.1700	2.5442	1.246	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.73 Call	Bond Future	7979.3300	7.9793	7934.2200	7.9342	0.565	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.73 Put	Bond Future	527.9100	0.5279	529.0900	0.5291	0.224	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.78 Put	Bond Future	3230.3600	3.2304	3249.2900	3.2493	0.586	0.0000	0.0000
2023/08/29	2032	01/02/2024	10.78 Call	Bond Future	1853.5400	1.8535	1826.1800	1.8262	1.476	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.75 Call	Bond Future	4514.8400	4.5148	4475.0900	4.4751	0.880	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.75 Put	Bond Future	1344.7000	1.3447	1351.2400	1.3512	0.486	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.50 Call	Bond Future	7132.3500	7.1324	7088.0000	7.0880	0.622	0.0000	0.0000
2023/08/29	2032	01/02/2024	12.50 Put	Bond Future	658.8000	0.6588	660.7400	0.6607	0.294	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.84 Call	Bond Future	4811.9600	4.8120	4771.4500	4.7715	0.842	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.84 Put	Bond Future	1235.9200	1.2359	1241.7000	1.2417	0.468	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.85 Call	Bond Future	4845.2200	4.8452	4804.6300	4.8046	0.838	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.85 Put	Bond Future	1224.2400	1.2242	1229.9400	1.2299	0.466	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.83 Call	Bond Future	4778.5700	4.7786	4738.1400	4.7381	0.846	0.0000	0.0000
2023/08/29	2032	01/02/2024	11.83 Put	Bond Future	1247.5000	1.2475	1253.3600	1.2534	0.470	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	
2023/08/29	2032	01/02/2024		Bond Future	11.0666	88.0156	11.0763	87.9693	0.088	0.0000	0.0000
2023/08/29	2032	02/05/2024		Bond Future	11.1529	85.8323	11.1630	85.7851	0.091	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.59 Put	Bond Future	4554.7700	4.5548	4578.3900	4.5784	0.519	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.59 Call	Bond Future	1886.7200	1.8867	1863.1100	1.8631	1.251	0.0000	0.0000
2023/08/29	2032	02/05/2024	11.09 Put	Bond Future	3239.2200	3.2392	3256.5300	3.2565	0.534	0.0000	0.0000
2023/08/29	2032	02/05/2024	11.09 Call	Bond Future	2946.5200	2.9465	2916.6000	2.9166	1.015	0.0000	0.0000
2023/08/29	2032	02/05/2024	13.18 Call	Bond Future	9509.5700	9.5096	9464.9700	9.4650	0.469	0.0000	0.0000
2023/08/29	2032	02/05/2024	13.18 Put	Bond Future	733.1300	0.7331	735.7600	0.7358	0.359	0.0000	0.0000
2023/08/29	2032	02/05/2024	13.35 Call	Bond Future	10091.3500	10.0914	10046.2800	10.0463	0.447	0.0000	0.0000
2023/08/29	2032	02/05/2024	13.35 Put	Bond Future	633.9700	0.6340	636.1300	0.6361	0.341	0.0000	0.0000
2023/08/29	2032	02/05/2024	11.35 Put	Bond Future	2700.0100	2.7000	2714.3700	2.7144	0.532	0.0000	0.0000
2023/08/29	2032	02/05/2024	11.35 Call	Bond Future	3609.5700	3.6096	3576.7000	3.5767	0.911	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.65 Put	Bond Future	4375.2700	4.3753	4398.1100	4.3981	0.522	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.65 Call	Bond Future	1996.7400	1.9967	1972.3500	1.9724	1.221	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.36 Put	Bond Future	5289.8700	5.2899	5316.4800	5.3165	0.503	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.36 Call	Bond Future	1500.4500	1.5005	1479.8300	1.4798	1.374	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.86 Put	Bond Future	3794.8100	3.7948	3814.9600	3.8150	0.531	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.86 Call	Bond Future	2419.9200	2.4199	2392.8400	2.3928	1.119	0.0000	0.0000
2023/08/29	2032	02/05/2024	12.90 Call	Bond Future	8531.8800	8.5319	8488.2100	8.4882	0.512	0.0000	0.0000
2023/08/29	2032	02/05/2024	12.90 Put	Bond Future	894.7300	0.8947	898.2900	0.8983	0.398	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.55 Call	Bond Future	1815.6400	1.8156	1792.5500	1.7926	1.272	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.55 Put	Bond Future	4677.3900	4.6774	4701.5300	4.7015	0.516	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.56 Call	Bond Future	1833.1100	1.8331	1809.8900	1.8099	1.267	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.56 Put	Bond Future	4646.3900	4.6464	4670.4000	4.6704	0.517	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.54 Call	Bond Future	1797.9900	1.7980	1775.0300	1.7750	1.277	0.0000	0.0000
2023/08/29	2032	02/05/2024	10.54 Put	Bond Future	4708.2600	4.7083	4732.5300	4.7325	0.515	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.14 Call	Bond Future	3020.0600	3.0201	2991.5900	2.9916	0.943	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.14 Put	Bond Future	3522.1700	3.5222	3541.7100	3.5417	0.555	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.15 Call	Bond Future	3043.3500	3.0434	3014.7700	3.0148	0.939	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.15 Put	Bond Future	3499.7800	3.4998	3519.2100	3.5192	0.555	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.13 Call	Bond Future	2996.8600	2.9969	2968.5000	2.9685	0.946	0.0000	0.0000
2023/08/29	2032	01/08/2024	11.13 Put	Bond Future	3544.6800	3.5447	3564.3300	3.5643	0.554	0.0000	0.0000
2023/08/29	2032	01/08/2024		Bond Future	11.2503	87.7366	11.2609	87.6886	0.094	0.0000	0.0000
2023/08/29	2032	07/11/2024		Bond Future	11.3841	85.5816	11.3951	85.5329	0.097	0.0000	0.0000
2023/08/29	2032	07/11/2024	11.48 Call	Bond Future	3911.2800	3.9113	3880.8400	3.8808	0.778	0.0000	0.0000
2023/08/29	2032	07/11/2024	11.48 Put	Bond Future	3490.0600	3.4901	3508.2800	3.5083	0.522	0.0000	0.0000
2023/08/29	2032	07/11/2024	11.49 Call	Bond Future	3935.6400	3.9356	3905.1100	3.9051	0.776	0.0000	0.0000
2023/08/29	2032	07/11/2024	11.49 Put	Bond Future	3470.6700	3.4707	3488.8000	3.4888	0.522	0.0000	0.0000
2023/08/29	2032	07/11/2024	11.47 Call	Bond Future	3886.6000	3.8866	3856.2600	3.8563	0.781	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	
2023/08/29	2032	07/11/2024	11.47 Put	Bond Future	3509.1700	3.5092	3527.4900	3.5275	0.522	0.0000	0.0000
2023/08/29	2033	02/11/2023		Bond Future	118.9533	118.9533	118.9474	118.9474	0.005	0.0000	0.0000
2023/08/29	2033	01/02/2024		Bond Future	121.6494	121.6494	121.6432	121.6432	0.005	0.0000	0.0000
2023/08/29	2033	02/05/2024		Bond Future	122.9508	122.9508	122.9447	122.9447	0.005	0.0000	0.0000
2023/08/29	2033	01/08/2024		Bond Future	125.7092	125.7092	125.7033	125.7033	0.005	0.0000	0.0000
2023/08/29	2033	07/11/2024		Bond Future	127.1299	127.1299	127.1246	127.1246	0.004	0.0000	0.0000
2023/08/29	2037	02/11/2023	13.89 Call	Bond Future	9295.7400	9.2957	9218.0500	9.2181	0.836	0.0000	0.0000
2023/08/29	2037	02/11/2023	13.89 Put	Bond Future	97.0800	0.0971	96.4100	0.0964	0.690	0.0000	0.0000
2023/08/29	2037	02/11/2023	12.52 Put	Bond Future	908.1200	0.9081	917.3600	0.9174	1.017	0.0000	0.0000
2023/08/29	2037	02/11/2023	12.52 Call	Bond Future	3533.1400	3.5331	3465.3600	3.4654	1.918	0.0000	0.0000
2023/08/29	2037	02/11/2023	12.02 Put	Bond Future	1872.5800	1.8726	1896.3300	1.8963	1.268	0.0000	0.0000
2023/08/29	2037	02/11/2023	12.02 Call	Bond Future	1860.9000	1.8609	1807.6300	1.8076	2.863	0.0000	0.0000
2023/08/29	2037	02/11/2023		Bond Future	12.0222	79.2101	12.0364	79.1331	0.119	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.56 Call	Bond Future	811.8400	0.8118	777.6500	0.7777	4.211	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.56 Put	Bond Future	3372.2400	3.3722	3415.0700	3.4151	1.270	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.57 Call	Bond Future	829.0600	0.8291	794.4400	0.7944	4.176	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.57 Put	Bond Future	3332.7500	3.3328	3375.1500	3.3752	1.272	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.55 Call	Bond Future	794.9600	0.7950	761.2000	0.7612	4.247	0.0000	0.0000
2023/08/29	2037	02/11/2023	11.55 Put	Bond Future	3412.1300	3.4121	3455.3900	3.4554	1.268	0.0000	0.0000
2023/08/29	2037	01/02/2024		Bond Future	12.1238	76.7300	12.1386	76.6511	0.122	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.32 Call	Bond Future	3501.5600	3.5016	3447.0700	3.4471	1.556	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.32 Put	Bond Future	2467.5200	2.4675	2491.9000	2.4919	0.988	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.33 Call	Bond Future	3532.7500	3.5328	3478.0400	3.4780	1.549	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.33 Put	Bond Future	2446.5600	2.4466	2470.7200	2.4707	0.988	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.31 Call	Bond Future	3470.6900	3.4707	3416.4100	3.4164	1.564	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.31 Put	Bond Future	2488.8500	2.4889	2513.4400	2.5134	0.988	0.0000	0.0000
2023/08/29	2037	01/02/2024	13.93 Call	Bond Future	9389.3300	9.3893	9314.8600	9.3149	0.793	0.0000	0.0000
2023/08/29	2037	01/02/2024	13.93 Put	Bond Future	598.9700	0.5990	603.3700	0.6034	0.735	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.93 Call	Bond Future	5571.6600	5.5717	5506.4000	5.5064	1.171	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.93 Put	Bond Future	1450.9400	1.4509	1464.5500	1.4646	0.938	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.09 Put	Bond Future	3000.8800	3.0009	3030.5000	3.0305	0.987	0.0000	0.0000
2023/08/29	2037	01/02/2024	12.09 Call	Bond Future	2820.7800	2.8208	2771.5300	2.7715	1.746	0.0000	0.0000
2023/08/29	2037	02/05/2024	11.44 Call	Bond Future	1755.3700	1.7554	1722.6600	1.7227	1.863	0.0000	0.0000
2023/08/29	2037	02/05/2024	11.44 Put	Bond Future	6069.8300	6.0698	6117.6200	6.1176	0.787	0.0000	0.0000
2023/08/29	2037	02/05/2024	11.45 Call	Bond Future	1772.0200	1.7720	1739.1000	1.7391	1.858	0.0000	0.0000
2023/08/29	2037	02/05/2024	11.45 Put	Bond Future	6029.7800	6.0298	6077.3600	6.0774	0.789	0.0000	0.0000
2023/08/29	2037	02/05/2024	11.43 Call	Bond Future	1739.0700	1.7391	1706.5600	1.7066	1.869	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	
2023/08/29	2037	02/05/2024	11.43 Put	Bond Future	6110.2800	6.1103	6158.2700	6.1583	0.785	0.0000	0.0000
2023/08/29	2037	02/05/2024		Bond Future	12.2313	78.4551	12.2467	78.3746	0.126	0.0000	0.0000
2023/08/29	2037	01/08/2024		Bond Future	12.3508	75.9401	12.3668	75.8581	0.129	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.10 Call	Bond Future	3342.3500	3.3424	3297.8600	3.2979	1.331	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.10 Put	Bond Future	4648.9400	4.6489	4686.5100	4.6865	0.808	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.11 Call	Bond Future	3367.2800	3.3673	3322.6100	3.3226	1.327	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.11 Put	Bond Future	4621.1500	4.6212	4658.5400	4.6585	0.809	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.09 Call	Bond Future	3317.5000	3.3175	3273.1900	3.2732	1.336	0.0000	0.0000
2023/08/29	2037	01/08/2024	12.09 Put	Bond Future	4676.8600	4.6769	4714.6100	4.7146	0.807	0.0000	0.0000
2023/08/29	2037	07/11/2024		Bond Future	12.4935	77.6779	12.5101	77.5943	0.133	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.58 Call	Bond Future	4554.4200	4.5544	4504.1600	4.5042	1.104	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.58 Put	Bond Future	4119.8100	4.1198	4153.0900	4.1531	0.808	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.59 Call	Bond Future	4581.9000	4.5819	4531.4900	4.5315	1.100	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.59 Put	Bond Future	4097.2800	4.0973	4130.4100	4.1304	0.809	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.57 Call	Bond Future	4526.6700	4.5267	4476.5700	4.4766	1.107	0.0000	0.0000
2023/08/29	2037	07/11/2024	12.57 Put	Bond Future	4142.1100	4.1421	4175.5500	4.1756	0.807	0.0000	0.0000
2023/08/29	2038	02/11/2023		Bond Future	129.0151	129.0151	129.0091	129.0091	0.005	0.0000	0.0000
2023/08/29	2038	01/02/2024		Bond Future	129.9194	129.9194	129.9134	129.9134	0.005	0.0000	0.0000
2023/08/29	2038	02/05/2024		Bond Future	132.8716	132.8716	132.8655	132.8655	0.005	0.0000	0.0000
2023/08/29	2038	01/08/2024		Bond Future	133.7832	133.7832	133.7776	133.7776	0.004	0.0000	0.0000
2023/08/29	2038	07/11/2024		Bond Future	136.8885	136.8885	136.8835	136.8835	0.004	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.80 Put	Bond Future	3778.7100	3.7787	3825.1300	3.8251	1.228	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.80 Call	Bond Future	791.7900	0.7918	757.6400	0.7576	4.313	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.60 Put	Bond Future	1333.9600	1.3340	1348.6800	1.3487	1.103	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.60 Call	Bond Future	2950.4600	2.9505	2884.6100	2.8846	2.232	0.0000	0.0000
2023/08/29	2040	02/11/2023	13.64 Call	Bond Future	7274.7100	7.2747	7194.3900	7.1944	1.104	0.0000	0.0000
2023/08/29	2040	02/11/2023	13.64 Put	Bond Future	272.9700	0.2730	273.2200	0.2732	0.092	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.50 Put	Bond Future	5212.8400	5.2128	5272.0700	5.2721	1.136	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.50 Call	Bond Future	385.7000	0.3857	364.3600	0.3644	5.533	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.10 Put	Bond Future	2626.9100	2.6269	2659.9200	2.6599	1.257	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.10 Call	Bond Future	1416.6300	1.4166	1369.0700	1.3691	3.357	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.97 Call	Bond Future	4380.2700	4.3803	4306.1800	4.3062	1.691	0.0000	0.0000
2023/08/29	2040	02/11/2023	12.97 Put	Bond Future	774.3600	0.7744	780.8400	0.7808	0.837	0.0000	0.0000
2023/08/29	2040	02/11/2023		Bond Future	12.3105	79.3641	12.3247	79.2835	0.115	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.59 Call	Bond Future	486.6800	0.4867	461.6800	0.4617	5.137	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.59 Put	Bond Future	4754.9200	4.7549	4810.4900	4.8105	1.169	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.60 Call	Bond Future	498.9100	0.4989	473.5000	0.4735	5.093	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.60 Put	Bond Future	4705.4200	4.7054	4760.5800	4.7606	1.172	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	
2023/08/29	2040	02/11/2023	11.58 Call	Bond Future	474.5600	0.4746	449.9900	0.4500	5.177	0.0000	0.0000
2023/08/29	2040	02/11/2023	11.58 Put	Bond Future	4804.6100	4.8046	4860.6100	4.8606	1.166	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.34 Call	Bond Future	2888.5100	2.8885	2837.8100	2.8378	1.755	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.34 Put	Bond Future	3321.4900	3.3215	3353.1700	3.3532	0.954	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.35 Call	Bond Future	2917.6000	2.9176	2866.6500	2.8667	1.746	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.35 Put	Bond Future	3294.2100	3.2942	3325.6400	3.3256	0.954	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.33 Call	Bond Future	2859.5600	2.8596	2809.1100	2.8091	1.764	0.0000	0.0000
2023/08/29	2040	01/02/2024	12.33 Put	Bond Future	3348.9700	3.3490	3380.9000	3.3809	0.953	0.0000	0.0000
2023/08/29	2040	01/02/2024		Bond Future	12.4171	76.6370	12.4319	76.5547	0.119	0.0000	0.0000
2023/08/29	2040	02/05/2024		Bond Future	12.5291	78.3600	12.5444	78.2759	0.122	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.61 Call	Bond Future	1666.4000	1.6664	1634.4900	1.6345	1.915	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.61 Put	Bond Future	7000.2500	7.0003	7052.4900	7.0525	0.746	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.62 Call	Bond Future	1682.4700	1.6825	1650.3500	1.6504	1.909	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.62 Put	Bond Future	6955.2100	6.9552	7007.2400	7.0072	0.748	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.60 Call	Bond Future	1650.2100	1.6502	1618.5000	1.6185	1.922	0.0000	0.0000
2023/08/29	2040	02/05/2024	11.60 Put	Bond Future	7045.2500	7.0453	7097.6900	7.0977	0.744	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.33 Call	Bond Future	3415.3600	3.4154	3369.7600	3.3698	1.335	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.33 Put	Bond Future	5193.6800	5.1937	5233.9100	5.2339	0.775	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.34 Call	Bond Future	3441.1000	3.4411	3395.3100	3.3953	1.331	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.34 Put	Bond Future	5163.3600	5.1634	5203.4000	5.2034	0.775	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.32 Call	Bond Future	3389.7100	3.3897	3344.3000	3.3443	1.340	0.0000	0.0000
2023/08/29	2040	01/08/2024	12.32 Put	Bond Future	5224.1600	5.2242	5264.5800	5.2646	0.774	0.0000	0.0000
2023/08/29	2040	01/08/2024		Bond Future	12.6528	75.5924	12.6687	75.5066	0.126	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.85 Call	Bond Future	4776.5200	4.7765	4724.2100	4.7242	1.095	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.85 Put	Bond Future	4505.7900	4.5058	4540.8800	4.5409	0.779	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.86 Call	Bond Future	4805.2000	4.8052	4752.7400	4.7527	1.092	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.86 Put	Bond Future	4481.7200	4.4817	4516.6600	4.5167	0.780	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.84 Call	Bond Future	4747.5600	4.7476	4695.4200	4.6954	1.098	0.0000	0.0000
2023/08/29	2040	07/11/2024	12.84 Put	Bond Future	4529.6400	4.5296	4564.9000	4.5649	0.778	0.0000	0.0000
2023/08/29	2040	07/11/2024		Bond Future	12.7989	77.3215	12.8153	77.2341	0.129	0.0000	0.0000
2023/08/29	2044	02/11/2023	12.00 Put	Bond Future	3327.8200	3.3278	3388.4500	3.3885	1.822	0.0000	0.0000
2023/08/29	2044	02/11/2023	12.00 Call	Bond Future	1030.3300	1.0303	980.9200	0.9809	4.796	0.0000	0.0000
2023/08/29	2044	02/11/2023	12.75 Call	Bond Future	3224.9900	3.2250	3137.8600	3.1379	2.702	0.0000	0.0000
2023/08/29	2044	02/11/2023	12.75 Put	Bond Future	1241.9300	1.2419	1264.8400	1.2648	1.845	0.0000	0.0000
2023/08/29	2044	02/11/2023	13.00 Call	Bond Future	4186.7600	4.1868	4091.6900	4.0917	2.271	0.0000	0.0000
2023/08/29	2044	02/11/2023	13.00 Put	Bond Future	867.1100	0.8671	882.0800	0.8821	1.726	0.0000	0.0000
2023/08/29	2044	02/11/2023		Bond Future	12.3934	75.5046	12.4127	75.3946	0.156	0.0000	0.0000
2023/08/29	2044	02/11/2023	11.56 Call	Bond Future	374.3100	0.3743	349.0400	0.3490	6.751	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	
2023/08/29	2044	02/11/2023	11.56 Put	Bond Future	5387.3900	5.3874	5472.1600	5.4722	1.573	0.0000	0.0000
2023/08/29	2044	02/11/2023	11.57 Call	Bond Future	384.4800	0.3845	358.7200	0.3587	6.700	0.0000	0.0000
2023/08/29	2044	02/11/2023	11.57 Put	Bond Future	5334.0600	5.3341	5418.3400	5.4183	1.580	0.0000	0.0000
2023/08/29	2044	02/11/2023	11.55 Call	Bond Future	364.3400	0.3643	339.5500	0.3396	6.804	0.0000	0.0000
2023/08/29	2044	02/11/2023	11.55 Put	Bond Future	5441.0100	5.4410	5526.2600	5.5263	1.567	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.28 Call	Bond Future	2471.2600	2.4713	2410.6400	2.4106	2.453	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.28 Put	Bond Future	3705.4600	3.7055	3757.4300	3.7574	1.403	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.29 Call	Bond Future	2498.3200	2.4983	2437.3400	2.4373	2.441	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.29 Put	Bond Future	3674.8900	3.6749	3726.5000	3.7265	1.404	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.27 Call	Bond Future	2444.5300	2.4445	2384.2800	2.3843	2.465	0.0000	0.0000
2023/08/29	2044	01/02/2024	12.27 Put	Bond Future	3736.4400	3.7364	3788.7800	3.7888	1.401	0.0000	0.0000
2023/08/29	2044	01/02/2024		Bond Future	12.4971	72.8162	12.5172	72.7036	0.161	0.0000	0.0000
2023/08/29	2044	02/05/2024		Bond Future	12.6055	74.4533	12.6264	74.3382	0.165	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.66 Call	Bond Future	1643.3200	1.6433	1602.6100	1.6026	2.477	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.66 Put	Bond Future	7200.3900	7.2004	7274.7100	7.2747	1.032	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.67 Call	Bond Future	1659.3500	1.6594	1618.3700	1.6184	2.470	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.67 Put	Bond Future	7153.9800	7.1540	7228.0300	7.2280	1.035	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.65 Call	Bond Future	1627.1800	1.6272	1586.7400	1.5867	2.485	0.0000	0.0000
2023/08/29	2044	02/05/2024	11.65 Put	Bond Future	7246.7700	7.2468	7321.3600	7.3214	1.029	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.29 Call	Bond Future	3300.5900	3.3006	3242.5600	3.2426	1.758	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.29 Put	Bond Future	5730.9600	5.7310	5790.2800	5.7903	1.035	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.30 Call	Bond Future	3324.5900	3.3246	3266.3100	3.2663	1.753	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.30 Put	Bond Future	5697.5500	5.6976	5756.6200	5.7566	1.037	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.28 Call	Bond Future	3276.4100	3.2764	3218.6300	3.2186	1.764	0.0000	0.0000
2023/08/29	2044	01/08/2024	12.28 Put	Bond Future	5764.2500	5.7643	5823.8200	5.8238	1.033	0.0000	0.0000
2023/08/29	2044	01/08/2024		Bond Future	12.7250	71.7241	12.7467	71.6067	0.170	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.91 Call	Bond Future	4978.0700	4.9781	4908.0500	4.9081	1.407	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.91 Put	Bond Future	4740.7500	4.7408	4790.3500	4.7904	1.046	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.92 Call	Bond Future	5006.4500	5.0065	4936.2300	4.9362	1.403	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.92 Put	Bond Future	4716.1300	4.7161	4765.5300	4.7655	1.047	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.90 Call	Bond Future	4949.4200	4.9494	4879.6200	4.8796	1.410	0.0000	0.0000
2023/08/29	2044	07/11/2024	12.90 Put	Bond Future	4765.1700	4.7652	4814.9900	4.8150	1.046	0.0000	0.0000
2023/08/29	2044	07/11/2024		Bond Future	12.8654	73.3644	12.8878	73.2448	0.175	0.0000	0.0000
2023/08/29	2046	02/11/2023		Bond Future	111.5412	111.5412	111.5360	111.5360	0.005	0.0000	0.0000
2023/08/29	2046	01/02/2024		Bond Future	114.0692	114.0692	114.0641	114.0641	0.005	0.0000	0.0000
2023/08/29	2046	02/05/2024		Bond Future	114.5129	114.5129	114.5076	114.5076	0.005	0.0000	0.0000
2023/08/29	2046	01/08/2024		Bond Future	117.0810	117.0810	117.0761	117.0761	0.004	0.0000	0.0000
2023/08/29	2046	07/11/2024		Bond Future	117.5967	117.5967	117.5924	117.5924	0.004	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	
2023/08/29	2050	02/11/2023		Bond Future	113.3498	113.3498	113.3444	113.3444	0.005	0.0000	0.0000
2023/08/29	2050	01/02/2024		Bond Future	113.6682	113.6682	113.6628	113.6628	0.005	0.0000	0.0000
2023/08/29	2050	02/05/2024		Bond Future	116.2511	116.2511	116.2456	116.2456	0.005	0.0000	0.0000
2023/08/29	2050	01/08/2024		Bond Future	116.5531	116.5531	116.5482	116.5482	0.004	0.0000	0.0000
2023/08/29	2050	07/11/2024		Bond Future	119.2581	119.2581	119.2536	119.2536	0.004	0.0000	0.0000
2023/08/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	AL37	02/11/2023		Index Future	913.9150	913.9150	914.5840	914.5840	0.073	0.0000	0.0000
2023/08/29	AL37	01/02/2024		Index Future	934.4070	934.4070	935.0900	935.0900	0.073	0.0000	0.0000
2023/08/29	AL37	02/05/2024		Index Future	955.4300	955.4300	956.1300	956.1300	0.073	0.0000	0.0000
2023/08/29	AL37	01/08/2024		Index Future	976.6660	976.6660	977.3840	977.3840	0.074	0.0000	0.0000
2023/08/29	AL37	07/11/2024		Index Future	999.1630	999.1630	999.9020	999.9020	0.074	0.0000	0.0000
2023/08/29	AL7T	02/11/2023		Index Future	1044.7590	1044.7590	1044.2930	1044.2930	0.045	0.0000	0.0000
2023/08/29	AL7T	01/02/2024		Index Future	1068.1850	1068.1850	1067.7080	1067.7080	0.045	0.0000	0.0000
2023/08/29	AL7T	02/05/2024		Index Future	1092.2170	1092.2170	1091.7310	1091.7310	0.044	0.0000	0.0000
2023/08/29	AL7T	01/08/2024		Index Future	1116.4940	1116.4940	1116.0000	1116.0000	0.044	0.0000	0.0000
2023/08/29	AL7T	07/11/2024		Index Future	1142.2110	1142.2110	1141.7110	1141.7110	0.044	0.0000	0.0000
2023/08/29	ALBI	02/11/2023		Index Future	911.0500	911.0500	910.7050	910.7050	0.038	0.0000	0.0000
2023/08/29	ALBI	01/02/2024		Index Future	931.4780	931.4780	931.1250	931.1250	0.038	0.0000	0.0000
2023/08/29	ALBI	02/05/2024		Index Future	952.4350	952.4350	952.0750	952.0750	0.038	0.0000	0.0000
2023/08/29	ALBI	01/08/2024		Index Future	973.6050	973.6050	973.2390	973.2390	0.038	0.0000	0.0000
2023/08/29	ALBI	07/11/2024		Index Future	996.0310	996.0310	995.6620	995.6620	0.037	0.0000	0.0000
2023/08/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	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	
2023/08/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/29	ES33	02/11/2023		Bond Future	12.5262	73.0617	12.5453	72.9766	0.152	0.0000	0.0000
2023/08/29	ES33	01/02/2024		Bond Future	12.6620	74.7176	12.6820	74.6306	0.157	0.0000	0.0000
2023/08/29	ES33	02/05/2024		Bond Future	12.8011	72.6154	12.8219	72.5265	0.162	0.0000	0.0000
2023/08/29	ES33	01/08/2024		Bond Future	12.9517	74.2425	12.9733	74.1518	0.167	0.0000	0.0000
2023/08/29	ES33	07/11/2024		Bond Future	13.1472	72.1590	13.1698	72.0666	0.172	0.0000	0.0000
2023/08/29	ES42	02/11/2023		Bond Future	13.0280	68.9174	13.0420	68.8461	0.107	0.0000	0.0000
2023/08/29	ES42	01/02/2024		Bond Future	13.1533	70.4795	13.1678	70.4067	0.110	0.0000	0.0000
2023/08/29	ES42	02/05/2024		Bond Future	13.2862	67.8180	13.3013	67.7436	0.113	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	
2023/08/29	ES42	01/08/2024		Bond Future	13.4263	69.3360	13.4420	69.2602	0.116	0.0000	0.0000
2023/08/29	ES42	07/11/2024		Bond Future	13.6022	66.6721	13.6185	66.5948	0.120	0.0000	0.0000
2023/08/29	GOVI	02/11/2023		GOVI	898.1020	898.1020	897.7600	897.7600	0.038	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.81 Call	GOVI	122920.0000	12.2920	119500.0000	11.9500	2.782	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.82 Call	GOVI	122820.0000	12.2820	119400.0000	11.9400	2.785	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.80 Call	GOVI	123020.0000	12.3020	119600.0000	11.9600	2.780	0.0000	0.0000
2023/08/29	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	879.99 Call	GOVI	382490.0000	38.2490	378990.0000	37.8990	0.915	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	880.00 Call	GOVI	382390.0000	38.2390	378890.0000	37.8890	0.915	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	879.98 Call	GOVI	382590.0000	38.2590	379090.0000	37.9090	0.915	0.0000	0.0000
2023/08/29	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/02/2024		GOVI	918.2390	918.2390	917.8890	917.8890	0.038	0.0000	0.0000
2023/08/29	GOVI	02/05/2024		GOVI	938.8980	938.8980	938.5410	938.5410	0.038	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.98 Put	GOVI	120820.0000	12.0820	124390.0000	12.4390	2.955	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.99 Put	GOVI	120920.0000	12.0920	124490.0000	12.4490	2.952	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	02/05/2024	950.97 Put	GOVI	120720.0000	12.0720	124290.0000	12.4290	2.957	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.38 Call	GOVI	163870.0000	16.3870	160250.0000	16.0250	2.209	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.39 Call	GOVI	163770.0000	16.3770	160150.0000	16.0150	2.210	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.37 Call	GOVI	163970.0000	16.3970	160350.0000	16.0350	2.208	0.0000	0.0000
2023/08/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	01/08/2024		GOVI	959.7670	959.7670	959.4050	959.4050	0.038	0.0000	0.0000
2023/08/29	GOVI	07/11/2024		GOVI	981.8740	981.8740	981.5090	981.5090	0.037	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.79 Call	GOVI	330840.0000	33.0840	327190.0000	32.7190	1.103	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.80 Call	GOVI	330740.0000	33.0740	327090.0000	32.7090	1.104	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.78 Call	GOVI	330940.0000	33.0940	327290.0000	32.7290	1.103	0.0000	0.0000
2023/08/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	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	
2023/08/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/29	IGOV	02/11/2023		Index Future	334.4910	334.4910	334.4030	334.4030	0.026	0.0000	0.0000
2023/08/29	IGOV	01/02/2024		Index Future	342.0720	342.0720	341.9820	341.9820	0.026	0.0000	0.0000
2023/08/29	IGOV	02/05/2024		Index Future	349.8470	349.8470	349.7550	349.7550	0.026	0.0000	0.0000
2023/08/29	IGOV	01/08/2024		Index Future	357.7000	357.7000	357.6070	357.6070	0.026	0.0000	0.0000
2023/08/29	IGOV	07/11/2024		Index Future	366.0210	366.0210	365.9270	365.9270	0.026	0.0000	0.0000
2023/08/29	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/29	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/29	JBAF	20/09/2023		Jibar Tradeable Future	8.3250	91.6750	8.3350	91.6650	0.120	0.0000	0.0000
2023/08/29	JBAF	18/10/2023		Jibar Tradeable Future	8.2950	91.7050	8.3250	91.6750	0.362	0.0000	0.0000
2023/08/29	JBAF	15/11/2023		Jibar Tradeable Future	8.3000	91.7000	8.3150	91.6850	0.181	0.0000	0.0000
2023/08/29	JBAF	20/12/2023		Jibar Tradeable Future	8.2850	91.7150	8.3000	91.7000	0.181	0.0000	0.0000
2023/08/29	JBAF	17/01/2024		Jibar Tradeable Future	8.2100	91.7900	8.2550	91.7450	0.548	0.0000	0.0000
2023/08/29	JBAF	21/02/2024		Jibar Tradeable Future	8.1800	91.8200	8.2200	91.7800	0.489	0.0000	0.0000
2023/08/29	JBAF	20/03/2024		Jibar Tradeable Future	8.1800	91.8200	8.2150	91.7850	0.428	0.0000	0.0000
2023/08/29	JBAF	19/06/2024		Jibar Tradeable Future	7.9850	92.0150	8.0150	91.9850	0.376	0.0000	0.0000
2023/08/29	JBAF	18/09/2024		Jibar Tradeable Future	7.8850	92.1150	7.9150	92.0850	0.380	0.0000	0.0000
2023/08/29	JBAF	18/12/2024		Jibar Tradeable Future	7.7550	92.2450	7.7850	92.2150	0.387	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	
2023/08/29	JBAF	19/03/2025		Jibar Tradeable Future	7.6750	92.3250	7.7050	92.2950	0.391	0.0000	0.0000
2023/08/29	JBAF	18/06/2025		Jibar Tradeable Future	7.6100	92.3900	7.6400	92.3600	0.394	0.0000	0.0000
2023/08/29	R035	02/11/2023		Bond Future	11.6780	84.2829	11.6871	84.2335	0.078	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.42 Call	Bond Future	1218.3100	1.2183	1185.8600	1.1859	2.664	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.42 Put	Bond Future	2632.9900	2.6330	2649.9300	2.6499	0.643	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.43 Call	Bond Future	1240.7100	1.2407	1207.9700	1.2080	2.639	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.43 Put	Bond Future	2599.9200	2.5999	2616.5700	2.6166	0.640	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.41 Call	Bond Future	1196.0200	1.1960	1163.8700	1.1639	2.688	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.41 Put	Bond Future	2666.2100	2.6662	2683.4500	2.6835	0.647	0.0000	0.0000
2023/08/29	R035	02/11/2023	10.62 Put	Bond Future	6203.4100	6.2034	6243.0300	6.2430	0.639	0.0000	0.0000
2023/08/29	R035	02/11/2023	10.62 Call	Bond Future	180.3200	0.1803	170.5500	0.1706	5.418	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.12 Put	Bond Future	3763.9300	3.7639	3790.1000	3.7901	0.695	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.12 Call	Bond Future	661.1600	0.6612	637.9400	0.6379	3.512	0.0000	0.0000
2023/08/29	R035	02/11/2023	12.85 Call	Bond Future	6332.5800	6.3326	6280.9500	6.2810	0.815	0.0000	0.0000
2023/08/29	R035	02/11/2023	12.85 Put	Bond Future	311.8500	0.3119	309.6100	0.3096	0.718	0.0000	0.0000
2023/08/29	R035	02/11/2023	13.59 Call	Bond Future	9592.2600	9.5923	9541.1600	9.5412	0.533	0.0000	0.0000
2023/08/29	R035	02/11/2023	13.59 Put	Bond Future	87.7900	0.0878	86.0800	0.0861	1.948	0.0000	0.0000
2023/08/29	R035	02/11/2023	12.24 Put	Bond Future	829.8500	0.8299	830.4300	0.8304	0.070	0.0000	0.0000
2023/08/29	R035	02/11/2023	12.24 Call	Bond Future	3797.6100	3.7976	3748.8000	3.7488	1.285	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.74 Put	Bond Future	1725.5400	1.7255	1734.0700	1.7341	0.494	0.0000	0.0000
2023/08/29	R035	02/11/2023	11.74 Call	Bond Future	2060.5700	2.0606	2019.7100	2.0197	1.983	0.0000	0.0000
2023/08/29	R035	01/02/2024	10.62 Put	Bond Future	7164.2100	7.1642	7199.8500	7.1999	0.497	0.0000	0.0000
2023/08/29	R035	01/02/2024	10.62 Call	Bond Future	651.2000	0.6512	636.2700	0.6363	2.293	0.0000	0.0000
2023/08/29	R035	01/02/2024	11.12 Put	Bond Future	4934.1200	4.9341	4961.3000	4.9613	0.551	0.0000	0.0000
2023/08/29	R035	01/02/2024	11.12 Call	Bond Future	1311.4100	1.3114	1288.0200	1.2880	1.784	0.0000	0.0000
2023/08/29	R035	01/02/2024	13.46 Call	Bond Future	8915.8300	8.9158	8866.3600	8.8664	0.555	0.0000	0.0000
2023/08/29	R035	01/02/2024	13.46 Put	Bond Future	625.7500	0.6258	626.8500	0.6269	0.176	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.19 Call	Bond Future	4123.2900	4.1233	4082.4900	4.0825	0.990	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.19 Put	Bond Future	1986.3600	1.9864	1996.1300	1.9961	0.492	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.20 Call	Bond Future	4156.7500	4.1568	4115.8300	4.1158	0.984	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.20 Put	Bond Future	1968.5900	1.9686	1978.2400	1.9782	0.490	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.18 Call	Bond Future	4089.9300	4.0899	4049.2400	4.0492	0.995	0.0000	0.0000
2023/08/29	R035	01/02/2024	12.18 Put	Bond Future	2004.2900	2.0043	2014.1700	2.0142	0.493	0.0000	0.0000
2023/08/29	R035	01/02/2024		Bond Future	11.7808	86.1728	11.7903	86.1223	0.081	0.0000	0.0000
2023/08/29	R035	02/05/2024		Bond Future	11.8791	83.5973	11.8890	83.5458	0.083	0.0000	0.0000
2023/08/29	R035	02/05/2024	11.20 Call	Bond Future	1939.9900	1.9400	1915.3300	1.9153	1.271	0.0000	0.0000
2023/08/29	R035	02/05/2024	11.20 Put	Bond Future	5599.4700	5.5995	5626.3800	5.6264	0.481	0.0000	0.0000
2023/08/29	R035	02/05/2024	11.21 Call	Bond Future	1959.5300	1.9595	1934.7300	1.9347	1.266	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	
2023/08/29	R035	02/05/2024	11.21 Put	Bond Future	5563.5000	5.5635	5590.2700	5.5903	0.481	0.0000	0.0000
2023/08/29	R035	02/05/2024	11.19 Call	Bond Future	1920.5600	1.9206	1896.0400	1.8960	1.277	0.0000	0.0000
2023/08/29	R035	02/05/2024	11.19 Put	Bond Future	5635.6100	5.6356	5662.6600	5.6627	0.480	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.80 Call	Bond Future	3407.9300	3.4079	3377.0000	3.3770	0.908	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.80 Put	Bond Future	4370.2700	4.3703	4391.7400	4.3917	0.491	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.81 Call	Bond Future	3433.4500	3.4335	3402.4000	3.4024	0.904	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.81 Put	Bond Future	4343.6700	4.3437	4365.0200	4.3650	0.492	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.79 Call	Bond Future	3382.5000	3.3825	3351.7000	3.3517	0.911	0.0000	0.0000
2023/08/29	R035	01/08/2024	11.79 Put	Bond Future	4397.0000	4.3970	4418.6000	4.4186	0.491	0.0000	0.0000
2023/08/29	R035	01/08/2024		Bond Future	11.9861	85.4525	11.9963	85.4001	0.085	0.0000	0.0000
2023/08/29	R035	07/11/2024		Bond Future	12.1315	82.8965	12.1421	82.8432	0.088	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.18 Call	Bond Future	4411.4100	4.4114	4378.0900	4.3781	0.755	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.18 Put	Bond Future	4168.5000	4.1685	4188.4100	4.1884	0.478	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.19 Call	Bond Future	4438.8200	4.4388	4405.4000	4.4054	0.753	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.19 Put	Bond Future	4145.9900	4.1460	4165.8000	4.1658	0.478	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.17 Call	Bond Future	4384.4400	4.3844	4351.2200	4.3512	0.758	0.0000	0.0000
2023/08/29	R035	07/11/2024	12.17 Put	Bond Future	4191.4900	4.1915	4211.5000	4.2115	0.477	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.82 Call	Bond Future	5343.3000	5.3433	5331.9000	5.3319	0.213	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.82 Put	Bond Future	1214.2500	1.2143	1193.9300	1.1939	1.673	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.83 Call	Bond Future	5395.3600	5.3954	5384.0700	5.3841	0.209	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.83 Put	Bond Future	1196.7700	1.1968	1176.5600	1.1766	1.689	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.81 Call	Bond Future	5291.2500	5.2913	5279.7400	5.2797	0.218	0.0000	0.0000
2023/08/29	R053	02/11/2023	12.81 Put	Bond Future	1231.8300	1.2318	1211.4000	1.2114	1.659	0.0000	0.0000
2023/08/29	R053	02/11/2023		Bond Future	12.2506	96.2267	12.2495	96.2357	0.010	0.0000	0.0000
2023/08/29	R053	01/02/2024		Bond Future	12.3479	98.3847	12.3467	98.3937	0.010	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.93 Call	Bond Future	6756.5700	6.7566	6749.6600	6.7497	0.102	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.93 Put	Bond Future	2600.2000	2.6002	2584.2800	2.5843	0.612	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.94 Call	Bond Future	6803.7300	6.8037	6796.8600	6.7969	0.101	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.94 Put	Bond Future	2578.9300	2.5789	2563.0500	2.5631	0.616	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.92 Call	Bond Future	6709.5100	6.7095	6702.5500	6.7026	0.104	0.0000	0.0000
2023/08/29	R053	01/02/2024	12.92 Put	Bond Future	2621.6600	2.6217	2605.6900	2.6057	0.609	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.03 Call	Bond Future	7718.2600	7.7183	7713.8600	7.7139	0.057	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.03 Put	Bond Future	3630.6900	3.6307	3616.9100	3.6169	0.380	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.04 Call	Bond Future	7762.7100	7.7627	7758.3400	7.7583	0.056	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.04 Put	Bond Future	3607.7200	3.6077	3593.9700	3.5940	0.381	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.02 Call	Bond Future	7673.5700	7.6736	7669.1400	7.6691	0.058	0.0000	0.0000
2023/08/29	R053	02/05/2024	13.02 Put	Bond Future	3653.5200	3.6535	3639.7100	3.6397	0.378	0.0000	0.0000
2023/08/29	R053	02/05/2024		Bond Future	12.4488	94.7314	12.4475	94.7408	0.010	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	
2023/08/29	R053	01/08/2024		Bond Future	12.5571	96.8323	12.5557	96.8421	0.011	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.14 Call	Bond Future	8377.8000	8.3778	8375.2700	8.3753	0.030	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.14 Put	Bond Future	4343.2100	4.3432	4330.8700	4.3309	0.284	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.15 Call	Bond Future	8420.3300	8.4203	8417.8200	8.4178	0.030	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.15 Put	Bond Future	4319.3800	4.3194	4307.0600	4.3071	0.285	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.13 Call	Bond Future	8335.3100	8.3353	8332.7500	8.3328	0.031	0.0000	0.0000
2023/08/29	R053	01/08/2024	13.13 Put	Bond Future	4367.1800	4.3672	4354.8100	4.3548	0.283	0.0000	0.0000
2023/08/29	R053	07/11/2024		Bond Future	12.6936	93.1787	12.6921	93.1893	0.012	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.80 Call	Bond Future	6851.8400	6.8518	6850.3200	6.8503	0.022	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.80 Put	Bond Future	6105.7200	6.1057	6093.6000	6.0936	0.199	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.81 Call	Bond Future	6889.9600	6.8900	6888.4600	6.8885	0.022	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.81 Put	Bond Future	6074.2800	6.0743	6062.1800	6.0622	0.199	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.79 Call	Bond Future	6813.3900	6.8134	6811.8600	6.8119	0.022	0.0000	0.0000
2023/08/29	R053	07/11/2024	12.79 Put	Bond Future	6136.9200	6.1369	6124.7900	6.1248	0.198	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.39 Call	Bond Future	1718.3000	1.7183	1804.9000	1.8049	5.040	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.39 Put	Bond Future	282.0100	0.2820	250.7900	0.2508	11.071	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.40 Call	Bond Future	1739.8400	1.7398	1826.9200	1.8269	5.005	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.40 Put	Bond Future	276.5300	0.2765	245.7900	0.2458	11.116	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.38 Call	Bond Future	1696.8400	1.6968	1782.9700	1.7830	5.076	0.0000	0.0000
2023/08/29	R186	02/11/2023		Bond Future	8.8632	108.3451	8.8204	108.4629	0.483	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.38 Put	Bond Future	287.5800	0.2876	255.8900	0.2559	11.020	0.0000	0.0000
2023/08/29	R186	02/11/2023	10.42 Call	Bond Future	4206.1900	4.2062	4318.8600	4.3189	2.679	0.0000	0.0000
2023/08/29	R186	02/11/2023	10.42 Put	Bond Future	32.8900	0.0329	27.7400	0.0277	15.658	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.15 Put	Bond Future	446.6000	0.4466	402.5100	0.4025	9.872	0.0000	0.0000
2023/08/29	R186	02/11/2023	9.15 Call	Bond Future	1231.6700	1.2317	1305.4000	1.3054	5.986	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.51 Call	Bond Future	2244.6300	2.2446	2328.5800	2.3286	3.740	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.51 Put	Bond Future	543.5600	0.5436	507.1600	0.5072	6.697	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.52 Call	Bond Future	2263.7700	2.2638	2348.0400	2.3480	3.723	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.52 Put	Bond Future	537.6800	0.5377	501.6000	0.5016	6.710	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.50 Call	Bond Future	2225.7700	2.2258	2309.4100	2.3094	3.758	0.0000	0.0000
2023/08/29	R186	01/02/2024	9.50 Put	Bond Future	549.7300	0.5497	513.0200	0.5130	6.678	0.0000	0.0000
2023/08/29	R186	01/02/2024		Bond Future	8.8373	105.4640	8.7902	105.5843	0.533	0.0000	0.0000
2023/08/29	R186	02/05/2024		Bond Future	8.8036	107.8356	8.7513	107.9588	0.594	0.0000	0.0000
2023/08/29	R186	02/05/2024	10.40 Call	Bond Future	4045.3500	4.0454	4146.1500	4.1462	2.492	0.0000	0.0000
2023/08/29	R186	02/05/2024	10.40 Put	Bond Future	368.5600	0.3686	346.1300	0.3461	6.086	0.0000	0.0000
2023/08/29	R186	02/05/2024	9.73 Put	Bond Future	624.3300	0.6243	589.1200	0.5891	5.640	0.0000	0.0000
2023/08/29	R186	02/05/2024	9.73 Call	Bond Future	2778.5200	2.7785	2866.5400	2.8665	3.168	0.0000	0.0000
2023/08/29	R186	02/05/2024	8.00 Call	Bond Future	467.6100	0.4676	499.0500	0.4991	6.724	0.0000	0.0000

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	
2023/08/29	R186	02/05/2024	8.00 Put	Bond Future	2383.2300	2.3832	2291.4400	2.2914	3.851	0.0000	0.0000
2023/08/29	R186	02/05/2024	8.01 Call	Bond Future	474.9800	0.4750	506.7600	0.5068	6.691	0.0000	0.0000
2023/08/29	R186	02/05/2024	8.01 Put	Bond Future	2366.4800	2.3665	2275.0300	2.2750	3.864	0.0000	0.0000
2023/08/29	R186	02/05/2024	7.99 Call	Bond Future	461.7700	0.4618	492.8900	0.4929	6.739	0.0000	0.0000
2023/08/29	R186	02/05/2024	7.99 Put	Bond Future	2401.5100	2.4015	2309.4000	2.3094	3.836	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.69 Call	Bond Future	1261.7900	1.2618	1321.8900	1.3219	4.763	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.69 Put	Bond Future	1450.6100	1.4506	1384.4300	1.3844	4.562	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.70 Call	Bond Future	1273.6000	1.2736	1334.0200	1.3340	4.744	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.70 Put	Bond Future	1440.8400	1.4408	1374.9800	1.3750	4.571	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.68 Call	Bond Future	1249.6300	1.2496	1309.4000	1.3094	4.783	0.0000	0.0000
2023/08/29	R186	01/08/2024	8.68 Put	Bond Future	1460.0300	1.4600	1393.5200	1.3935	4.555	0.0000	0.0000
2023/08/29	R186	01/08/2024		Bond Future	8.7776	104.9191	8.7190	105.0454	0.668	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.14 Call	Bond Future	1803.7600	1.8038	1878.1100	1.8781	4.122	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.14 Put	Bond Future	1144.9100	1.1449	1089.5000	1.0895	4.840	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.15 Call	Bond Future	1816.4100	1.8164	1891.0100	1.8910	4.107	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.15 Put	Bond Future	1138.4600	1.1385	1083.3000	1.0833	4.845	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.13 Call	Bond Future	1791.1400	1.7911	1865.2300	1.8652	4.136	0.0000	0.0000
2023/08/29	R186	07/11/2024	9.13 Put	Bond Future	1151.4000	1.1514	1095.7300	1.0957	4.835	0.0000	0.0000
2023/08/29	R186	07/11/2024		Bond Future	8.7966	107.3237	8.7293	107.4535	0.765	0.0000	0.0000
2023/08/29	R197	02/11/2023		Bond Future	341.7997	341.7997	341.7286	341.7286	0.021	0.0000	0.0000
2023/08/29	R202	02/11/2023		Bond Future	257.4824	257.4824	257.4475	257.4475	0.014	0.0000	0.0000
2023/08/29	R202	01/02/2024		Bond Future	258.3408	258.3408	258.3049	258.3049	0.014	0.0000	0.0000
2023/08/29	R202	02/05/2024		Bond Future	264.2110	264.2110	264.1748	264.1748	0.014	0.0000	0.0000
2023/08/29	R202	01/08/2024		Bond Future	265.0401	265.0401	265.0043	265.0043	0.014	0.0000	0.0000
2023/08/29	R202	07/11/2024		Bond Future	271.1928	271.1928	271.1574	271.1574	0.013	0.0000	0.0000
2023/08/29	R209	02/11/2023		Bond Future	11.7438	65.2223	11.7632	65.1298	0.166	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.34 Call	Bond Future	780.0000	0.7800	740.4300	0.7404	5.073	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.34 Put	Bond Future	2743.4500	2.7435	2796.4200	2.7964	1.931	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.35 Call	Bond Future	796.1200	0.7961	756.0500	0.7561	5.033	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.35 Put	Bond Future	2709.9500	2.7100	2762.4200	2.7624	1.936	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.33 Call	Bond Future	764.1000	0.7641	725.0200	0.7250	5.115	0.0000	0.0000
2023/08/29	R209	02/11/2023	11.33 Put	Bond Future	2777.2200	2.7772	2830.6800	2.8307	1.925	0.0000	0.0000
2023/08/29	R209	01/02/2024	12.13 Call	Bond Future	3316.1100	3.3161	3251.1700	3.2512	1.958	0.0000	0.0000
2023/08/29	R209	01/02/2024	12.13 Put	Bond Future	1934.1700	1.9342	1963.9400	1.9639	1.539	0.0000	0.0000
2023/08/29	R209	01/02/2024	12.14 Call	Bond Future	3344.4900	3.3445	3279.3000	3.2793	1.949	0.0000	0.0000
2023/08/29	R209	01/02/2024	12.14 Put	Bond Future	1916.9700	1.9170	1946.4900	1.9465	1.540	0.0000	0.0000
2023/08/29	R209	01/02/2024	12.12 Call	Bond Future	3287.8200	3.2878	3223.1200	3.2231	1.968	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	
2023/08/29	R209	01/02/2024	12.12 Put	Bond Future	1951.5200	1.9515	1981.5300	1.9815	1.538	0.0000	0.0000
2023/08/29	R209	01/02/2024		Bond Future	11.8316	66.6849	11.8517	66.5902	0.170	0.0000	0.0000
2023/08/29	R209	02/05/2024		Bond Future	11.9230	65.0310	11.9439	64.9343	0.175	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.18 Call	Bond Future	1604.3700	1.6044	1566.0200	1.5660	2.390	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.18 Put	Bond Future	5179.6000	5.1796	5238.0100	5.2380	1.128	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.19 Call	Bond Future	1621.0100	1.6210	1582.4000	1.5824	2.382	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.19 Put	Bond Future	5146.3400	5.1463	5204.4900	5.2045	1.130	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.17 Call	Bond Future	1587.6400	1.5876	1549.5400	1.5495	2.400	0.0000	0.0000
2023/08/29	R209	02/05/2024	11.17 Put	Bond Future	5212.8300	5.2128	5271.4900	5.2715	1.125	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.79 Call	Bond Future	2918.0200	2.9180	2866.3100	2.8663	1.772	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.79 Put	Bond Future	3992.5800	3.9926	4039.5200	4.0395	1.176	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.80 Call	Bond Future	2940.2300	2.9402	2888.2900	2.8883	1.767	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.80 Put	Bond Future	3968.0600	3.9681	4014.7700	4.0148	1.177	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.78 Call	Bond Future	2895.6400	2.8956	2844.1500	2.8442	1.778	0.0000	0.0000
2023/08/29	R209	01/08/2024	11.78 Put	Bond Future	4016.9700	4.0170	4064.1300	4.0641	1.174	0.0000	0.0000
2023/08/29	R209	01/08/2024		Bond Future	12.0225	66.4738	12.0441	66.3751	0.180	0.0000	0.0000
2023/08/29	R209	07/11/2024		Bond Future	12.1509	64.8414	12.1733	64.7408	0.185	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.22 Call	Bond Future	3973.9600	3.9740	3915.2600	3.9153	1.477	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.22 Put	Bond Future	3664.5600	3.6646	3706.4600	3.7065	1.143	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.23 Call	Bond Future	3998.3700	3.9984	3939.4700	3.9395	1.473	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.23 Put	Bond Future	3644.3900	3.6444	3686.0900	3.6861	1.144	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.21 Call	Bond Future	3949.9000	3.9499	3891.3800	3.8914	1.482	0.0000	0.0000
2023/08/29	R209	07/11/2024	12.21 Put	Bond Future	3685.1300	3.6851	3727.2100	3.7272	1.142	0.0000	0.0000
2023/08/29	R210	02/11/2023		Bond Future	227.5927	227.5927	227.5779	227.5779	0.007	0.0000	0.0000
2023/08/29	R210	01/02/2024		Bond Future	232.7512	232.7512	232.7358	232.7358	0.007	0.0000	0.0000
2023/08/29	R210	02/05/2024		Bond Future	234.7831	234.7831	234.7679	234.7679	0.006	0.0000	0.0000
2023/08/29	R210	01/08/2024		Bond Future	240.0496	240.0496	240.0348	240.0348	0.006	0.0000	0.0000
2023/08/29	R210	07/11/2024		Bond Future	242.2860	242.2860	242.2723	242.2723	0.006	0.0000	0.0000
2023/08/29	R213	02/11/2023		Bond Future	10.7026	82.8392	10.7016	82.8434	0.009	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.12 Call	Bond Future	2558.0300	2.5580	2550.8900	2.5509	0.279	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.12 Put	Bond Future	754.3100	0.7543	743.0000	0.7430	1.499	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.13 Call	Bond Future	2589.0700	2.5891	2582.0000	2.5820	0.273	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.13 Put	Bond Future	742.7600	0.7428	731.5200	0.7315	1.513	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.11 Call	Bond Future	2527.2400	2.5272	2520.0500	2.5201	0.285	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.11 Put	Bond Future	766.1400	0.7661	754.7800	0.7548	1.483	0.0000	0.0000
2023/08/29	R213	02/11/2023	12.70 Call	Bond Future	8244.3600	8.2444	8246.0700	8.2461	0.021	0.0000	0.0000
2023/08/29	R213	02/11/2023	12.70 Put	Bond Future	54.2100	0.0542	51.7500	0.0518	4.538	0.0000	0.0000
2023/08/29	R213	02/11/2023	11.44 Put	Bond Future	454.3800	0.4544	445.1300	0.4451	2.036	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	
2023/08/29	R213	02/11/2023	11.44 Call	Bond Future	3606.8000	3.6068	3601.7200	3.6017	0.141	0.0000	0.0000
2023/08/29	R213	02/11/2023	10.94 Put	Bond Future	992.9700	0.9930	980.7900	0.9808	1.227	0.0000	0.0000
2023/08/29	R213	02/11/2023	10.94 Call	Bond Future	2025.1600	2.0252	2017.1500	2.0172	0.396	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.71 Call	Bond Future	4783.2400	4.7832	4780.2500	4.7803	0.063	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.71 Put	Bond Future	937.8100	0.9378	930.5900	0.9306	0.770	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.72 Call	Bond Future	4814.4800	4.8145	4811.5200	4.8115	0.061	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.72 Put	Bond Future	928.8500	0.9289	921.6600	0.9217	0.774	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.70 Call	Bond Future	4752.2200	4.7522	4749.2000	4.7492	0.064	0.0000	0.0000
2023/08/29	R213	01/02/2024	11.70 Put	Bond Future	947.0200	0.9470	939.7700	0.9398	0.766	0.0000	0.0000
2023/08/29	R213	01/02/2024		Bond Future	10.7825	84.6968	10.7815	84.7010	0.009	0.0000	0.0000
2023/08/29	R213	02/05/2024		Bond Future	10.8576	83.0417	10.8565	83.0462	0.010	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.29 Call	Bond Future	1664.6900	1.6647	1661.2500	1.6613	0.207	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.29 Put	Bond Future	4073.7200	4.0737	4065.8200	4.0658	0.194	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.30 Call	Bond Future	1680.4700	1.6805	1677.0400	1.6770	0.204	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.30 Put	Bond Future	4046.2900	4.0463	4038.4000	4.0384	0.195	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.28 Call	Bond Future	1648.7400	1.6487	1645.3100	1.6453	0.208	0.0000	0.0000
2023/08/29	R213	02/05/2024	10.28 Put	Bond Future	4101.0000	4.1010	4093.1100	4.0931	0.192	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.87 Call	Bond Future	2864.0700	2.8641	2862.0400	2.8620	0.071	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.87 Put	Bond Future	3157.8400	3.1578	3151.0300	3.1510	0.216	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.88 Call	Bond Future	2885.4200	2.8854	2883.3900	2.8834	0.070	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.88 Put	Bond Future	3138.4500	3.1385	3131.6400	3.1316	0.217	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.86 Call	Bond Future	2842.8000	2.8428	2840.7600	2.8408	0.072	0.0000	0.0000
2023/08/29	R213	01/08/2024	10.86 Put	Bond Future	3177.3400	3.1773	3170.5200	3.1705	0.215	0.0000	0.0000
2023/08/29	R213	01/08/2024		Bond Future	10.9422	84.8851	10.9411	84.8899	0.011	0.0000	0.0000
2023/08/29	R213	07/11/2024		Bond Future	11.0709	83.2717	11.0695	83.2770	0.012	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.22 Call	Bond Future	3623.6600	3.6237	3622.7800	3.6228	0.024	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.22 Put	Bond Future	3040.2500	3.0403	3034.0600	3.0341	0.204	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.23 Call	Bond Future	3645.6300	3.6456	3644.7600	3.6448	0.024	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.23 Put	Bond Future	3023.2900	3.0233	3017.1100	3.0171	0.204	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.21 Call	Bond Future	3601.3800	3.6014	3600.4900	3.6005	0.025	0.0000	0.0000
2023/08/29	R213	07/11/2024	11.21 Put	Bond Future	3056.9300	3.0569	3050.7300	3.0507	0.203	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.46 Call	Bond Future	435.3400	0.4353	413.2400	0.4132	5.076	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.46 Put	Bond Future	3928.9900	3.9290	3975.5500	3.9756	1.185	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.47 Call	Bond Future	446.2100	0.4462	423.7500	0.4238	5.034	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.47 Put	Bond Future	3887.2700	3.8873	3933.4700	3.9335	1.188	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.45 Call	Bond Future	424.7200	0.4247	402.9900	0.4030	5.116	0.0000	0.0000
2023/08/29	R214	02/11/2023	11.45 Put	Bond Future	3971.0200	3.9710	4017.9500	4.0180	1.182	0.0000	0.0000
2023/08/29	R214	02/11/2023		Bond Future	12.1539	60.7123	12.1682	60.6436	0.117	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	
2023/08/29	R214	01/02/2024		Bond Future	12.2514	62.0737	12.2662	62.0035	0.121	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.15 Call	Bond Future	2317.3500	2.3174	2274.9700	2.2750	1.829	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.15 Put	Bond Future	2802.3300	2.8023	2830.2000	2.8302	0.995	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.16 Call	Bond Future	2341.4900	2.3415	2298.8800	2.2989	1.820	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.16 Put	Bond Future	2778.3400	2.7783	2805.9800	2.8060	0.995	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.14 Call	Bond Future	2293.3400	2.2933	2251.1700	2.2512	1.839	0.0000	0.0000
2023/08/29	R214	01/02/2024	12.14 Put	Bond Future	2826.5000	2.8265	2854.5800	2.8546	0.993	0.0000	0.0000
2023/08/29	R214	02/05/2024		Bond Future	12.3442	60.1641	12.3595	60.0923	0.124	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.47 Call	Bond Future	1447.2800	1.4473	1419.4600	1.4195	1.922	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.47 Put	Bond Future	5787.1700	5.7872	5831.0800	5.8311	0.759	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.48 Call	Bond Future	1461.4900	1.4615	1433.4900	1.4335	1.916	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.48 Put	Bond Future	5749.0000	5.7490	5792.7300	5.7927	0.761	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.46 Call	Bond Future	1433.3400	1.4333	1405.7000	1.4057	1.928	0.0000	0.0000
2023/08/29	R214	02/05/2024	11.46 Put	Bond Future	5825.6700	5.8257	5869.7600	5.8698	0.757	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.17 Call	Bond Future	3023.5000	3.0235	2983.7300	2.9837	1.315	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.17 Put	Bond Future	4314.0900	4.3141	4347.5000	4.3475	0.774	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.18 Call	Bond Future	3045.8000	3.0458	3005.8700	3.0059	1.311	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.18 Put	Bond Future	4288.4500	4.2885	4321.7000	4.3217	0.775	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.16 Call	Bond Future	3001.0400	3.0010	2961.4400	2.9614	1.320	0.0000	0.0000
2023/08/29	R214	01/08/2024	12.16 Put	Bond Future	4339.6300	4.3396	4373.2100	4.3732	0.774	0.0000	0.0000
2023/08/29	R214	01/08/2024		Bond Future	12.4436	61.4992	12.4594	61.4261	0.127	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.61 Call	Bond Future	4041.6400	4.0416	3997.0100	3.9970	1.104	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.61 Put	Bond Future	3876.1700	3.8762	3906.0500	3.9061	0.771	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.62 Call	Bond Future	4066.0300	4.0660	4021.2600	4.0213	1.101	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.62 Put	Bond Future	3855.1300	3.8551	3884.8700	3.8849	0.771	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.60 Call	Bond Future	4017.3100	4.0173	3972.8200	3.9728	1.107	0.0000	0.0000
2023/08/29	R214	07/11/2024	12.60 Put	Bond Future	3897.3100	3.8973	3927.3300	3.9273	0.770	0.0000	0.0000
2023/08/29	R214	07/11/2024		Bond Future	12.5737	59.6021	12.5900	59.5276	0.130	0.0000	0.0000
2023/08/29	R248	02/11/2023		Bond Future	12.2927	74.3790	12.3120	74.2661	0.158	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.48 Call	Bond Future	399.0100	0.3990	372.3100	0.3723	6.692	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.48 Put	Bond Future	5430.8000	5.4308	5517.0200	5.5170	1.588	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.49 Call	Bond Future	408.8400	0.4088	381.6600	0.3817	6.648	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.49 Put	Bond Future	5375.0300	5.3750	5460.7700	5.4608	1.595	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.47 Call	Bond Future	389.4500	0.3895	363.2100	0.3632	6.738	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.47 Put	Bond Future	5486.9300	5.4869	5573.6100	5.5736	1.580	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.80 Put	Bond Future	3833.4300	3.8334	3901.8000	3.9018	1.784	0.0000	0.0000
2023/08/29	R248	02/11/2023	11.80 Call	Bond Future	853.8200	0.8538	809.2700	0.8093	5.218	0.0000	0.0000
2023/08/29	R248	02/11/2023	12.50 Put	Bond Future	1551.0300	1.5510	1580.6800	1.5807	1.912	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	
2023/08/29	R248	02/11/2023	12.50 Call	Bond Future	2743.7700	2.7438	2660.5000	2.6605	3.035	0.0000	0.0000
2023/08/29	R248	02/11/2023	13.60 Call	Bond Future	7279.5300	7.2795	7170.1400	7.1701	1.503	0.0000	0.0000
2023/08/29	R248	02/11/2023	13.60 Put	Bond Future	304.0600	0.3041	307.5900	0.3076	1.161	0.0000	0.0000
2023/08/29	R248	01/02/2024		Bond Future	12.3957	76.0468	12.4158	75.9313	0.162	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.15 Call	Bond Future	2508.6100	2.5086	2447.1800	2.4472	2.449	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.15 Put	Bond Future	3945.7800	3.9458	3999.8600	3.9999	1.371	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.16 Call	Bond Future	2535.9400	2.5359	2474.1400	2.4741	2.437	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.16 Put	Bond Future	3913.6200	3.9136	3967.3300	3.9673	1.372	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.14 Call	Bond Future	2481.4200	2.4814	2420.3600	2.4204	2.461	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.14 Put	Bond Future	3978.1600	3.9782	4032.6100	4.0326	1.369	0.0000	0.0000
2023/08/29	R248	01/02/2024	11.50 Put	Bond Future	6585.5600	6.5856	6664.3200	6.6643	1.196	0.0000	0.0000
2023/08/29	R248	01/02/2024	11.50 Call	Bond Future	1092.7000	1.0927	1055.9500	1.0560	3.363	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.30 Put	Bond Future	3488.1000	3.4881	3536.7700	3.5368	1.395	0.0000	0.0000
2023/08/29	R248	01/02/2024	12.30 Call	Bond Future	2934.4300	2.9344	2867.5900	2.8676	2.278	0.0000	0.0000
2023/08/29	R248	01/02/2024	13.37 Call	Bond Future	6673.1000	6.6731	6577.8400	6.5778	1.428	0.0000	0.0000
2023/08/29	R248	01/02/2024	13.37 Put	Bond Future	1434.3800	1.4344	1454.6300	1.4546	1.412	0.0000	0.0000
2023/08/29	R248	02/05/2024		Bond Future	12.4939	73.3071	12.5147	73.1891	0.167	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.47 Call	Bond Future	1567.2300	1.5672	1527.5300	1.5275	2.533	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.47 Put	Bond Future	7814.8300	7.8148	7893.1200	7.8931	1.002	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.48 Call	Bond Future	1582.9700	1.5830	1542.9900	1.5430	2.526	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.48 Put	Bond Future	7765.0100	7.7650	7843.0200	7.8430	1.005	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.46 Call	Bond Future	1551.3900	1.5514	1511.9600	1.5120	2.542	0.0000	0.0000
2023/08/29	R248	02/05/2024	11.46 Put	Bond Future	7864.6500	7.8647	7943.2100	7.9432	0.999	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.31 Call	Bond Future	3743.7800	3.7438	3680.6200	3.6806	1.687	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.31 Put	Bond Future	5390.5800	5.3906	5447.8600	5.4479	1.063	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.32 Call	Bond Future	3770.9900	3.7710	3707.5700	3.7076	1.682	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.32 Put	Bond Future	5359.6900	5.3597	5416.7100	5.4167	1.064	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.30 Call	Bond Future	3716.9400	3.7169	3654.0400	3.6540	1.692	0.0000	0.0000
2023/08/29	R248	01/08/2024	12.30 Put	Bond Future	5421.9200	5.4219	5479.4600	5.4795	1.061	0.0000	0.0000
2023/08/29	R248	01/08/2024		Bond Future	12.5990	74.9338	12.6206	74.8133	0.171	0.0000	0.0000
2023/08/29	R248	07/11/2024		Bond Future	12.7357	72.1992	12.7582	72.0764	0.176	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.79 Call	Bond Future	5070.7300	5.0707	4998.5800	4.9986	1.423	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.79 Put	Bond Future	4774.5200	4.7745	4825.2000	4.8252	1.061	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.80 Call	Bond Future	5100.3700	5.1004	5028.0000	5.0280	1.419	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.80 Put	Bond Future	4749.8100	4.7498	4800.2700	4.8003	1.062	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.78 Call	Bond Future	5041.1400	5.0411	4969.2100	4.9692	1.427	0.0000	0.0000
2023/08/29	R248	07/11/2024	12.78 Put	Bond Future	4799.3600	4.7994	4850.2600	4.8503	1.061	0.0000	0.0000
2023/08/29	X038	31/01/2038		Bond Future	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
2023/08/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

Open Interest

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