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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2023 TO 21/08/2023

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
2023/08/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/21	2025	02/11/2023		Bond Future	173.1967	173.1967	173.1613	0.020	0.0000	0.0000
2023/08/21	2025	01/02/2024		Bond Future	175.3477	175.3477	175.3120	0.020	0.0000	0.0000
2023/08/21	2025	02/05/2024		Bond Future	179.3459	179.3459	179.3096	0.020	0.0000	0.0000
2023/08/21	2025	01/08/2024		Bond Future	181.5999	181.5999	181.5631	0.020	0.0000	0.0000
2023/08/21	2025	07/11/2024		Bond Future	185.8406	185.8406	185.8039	0.020	0.0000	0.0000
2023/08/21	2029	02/11/2023		Bond Future	125.4708	125.4708	125.3318	0.111	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/08/21	2029	01/02/2024		Bond Future	128.3239	128.3239	128.1816	128.1816	0.111	0.0000	0.0000
2023/08/21	2029	02/05/2024		Bond Future	129.8880	129.8880	129.7430	129.7430	0.112	0.0000	0.0000
2023/08/21	2029	01/08/2024		Bond Future	132.8468	132.8468	132.6989	132.6989	0.111	0.0000	0.0000
2023/08/21	2029	07/11/2024		Bond Future	134.5545	134.5545	134.4023	134.4023	0.113	0.0000	0.0000
2023/08/21	2030	02/11/2023		Bond Future	10.5248	90.7979	10.5813	90.5633	0.537	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.81 Call	Bond Future	2141.2300	2.1412	1967.1600	1.9672	8.129	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.81 Put	Bond Future	964.0100	0.9640	1024.6000	1.0246	6.285	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.82 Call	Bond Future	2168.4300	2.1684	1993.4500	1.9935	8.069	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.82 Put	Bond Future	950.2900	0.9503	1009.9700	1.0100	6.280	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.80 Call	Bond Future	2114.0300	2.1140	1940.8800	1.9409	8.191	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.80 Put	Bond Future	977.7500	0.9778	1039.2600	1.0393	6.291	0.0000	0.0000
2023/08/21	2030	02/11/2023	9.57 Put	Bond Future	4272.7700	4.2728	4470.1800	4.4702	4.620	0.0000	0.0000
2023/08/21	2030	02/11/2023	9.57 Call	Bond Future	184.5600	0.1846	147.3100	0.1473	20.183	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.07 Put	Bond Future	2541.8000	2.5418	2687.5000	2.6875	5.732	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.07 Call	Bond Future	623.1800	0.6232	534.2200	0.5342	14.275	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.57 Call	Bond Future	4525.1500	4.5252	4306.0000	4.3060	4.843	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.57 Put	Bond Future	305.3200	0.3053	320.8300	0.3208	5.080	0.0000	0.0000
2023/08/21	2030	02/11/2023	9.89 Put	Bond Future	3110.5400	3.1105	3277.2300	3.2772	5.359	0.0000	0.0000
2023/08/21	2030	02/11/2023	9.89 Call	Bond Future	418.2400	0.4182	350.2700	0.3503	16.251	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.39 Put	Bond Future	1714.6600	1.7147	1820.6100	1.8206	6.179	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.39 Call	Bond Future	1151.3400	1.1513	1022.6300	1.0226	11.179	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.43 Call	Bond Future	4049.9100	4.0499	3835.8500	3.8359	5.286	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.43 Put	Bond Future	380.4400	0.3804	401.0400	0.4010	5.415	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.62 Put	Bond Future	1259.6300	1.2596	1339.1300	1.3391	6.311	0.0000	0.0000
2023/08/21	2030	02/11/2023	10.62 Call	Bond Future	1654.7900	1.6548	1499.6300	1.4996	9.376	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.12 Put	Bond Future	611.7500	0.6118	648.3600	0.6484	5.984	0.0000	0.0000
2023/08/21	2030	02/11/2023	11.12 Call	Bond Future	3046.4100	3.0464	2848.3600	2.8484	6.501	0.0000	0.0000
2023/08/21	2030	02/11/2023	12.27 Call	Bond Future	7003.9800	7.0040	6772.1100	6.7721	3.311	0.0000	0.0000
2023/08/21	2030	02/11/2023	12.27 Put	Bond Future	98.7200	0.0987	101.5100	0.1015	2.826	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.89 Put	Bond Future	3870.7700	3.8708	4024.7300	4.0247	3.978	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.89 Call	Bond Future	961.5200	0.9615	875.4300	0.8754	8.954	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.39 Put	Bond Future	2572.9800	2.5730	2688.5500	2.6886	4.492	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.39 Call	Bond Future	1734.2400	1.7342	1609.7600	1.6098	7.178	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.86 Call	Bond Future	5583.9600	5.5840	5376.0400	5.3760	3.724	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.86 Put	Bond Future	665.2900	0.6653	697.4200	0.6974	4.829	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.57 Put	Bond Future	4894.1800	4.8942	5070.2500	5.0703	3.598	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.57 Call	Bond Future	628.4200	0.6284	564.4400	0.5644	10.181	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.07 Put	Bond Future	3357.1600	3.3572	3497.6200	3.4976	4.184	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	
2023/08/21	2030	01/02/2024	10.07 Call	Bond Future	1200.1000	1.2001	1100.5100	1.1005	8.298	0.0000	0.0000
2023/08/21	2030	01/02/2024	12.10 Call	Bond Future	6342.2600	6.3423	6127.2400	6.1272	3.390	0.0000	0.0000
2023/08/21	2030	01/02/2024	12.10 Put	Bond Future	528.2100	0.5282	553.2400	0.5532	4.739	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.16 Put	Bond Future	3120.3600	3.1204	3253.8500	3.2539	4.278	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.16 Call	Bond Future	1336.5100	1.3365	1229.9500	1.2300	7.973	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.00 Call	Bond Future	3103.4800	3.1035	2935.8100	2.9358	5.403	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.00 Put	Bond Future	1494.7300	1.4947	1567.1100	1.5671	4.842	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.75 Call	Bond Future	5243.2000	5.2432	5039.0600	5.0391	3.893	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.75 Put	Bond Future	738.9700	0.7390	774.8800	0.7749	4.859	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.36 Call	Bond Future	4083.7700	4.0838	3896.1500	3.8962	4.594	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.36 Put	Bond Future	1069.8600	1.0699	1122.2900	1.1223	4.901	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.37 Call	Bond Future	4112.3400	4.1123	3924.2300	3.9242	4.574	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.37 Put	Bond Future	1059.8000	1.0598	1111.7400	1.1117	4.901	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.35 Call	Bond Future	4055.2700	4.0553	3868.1500	3.8682	4.614	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.35 Put	Bond Future	1080.0000	1.0800	1132.9300	1.1329	4.901	0.0000	0.0000
2023/08/21	2030	01/02/2024		Bond Future	10.5967	88.8348	10.6563	88.5948	0.562	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.31 Call	Bond Future	3941.9400	3.9419	3756.8200	3.7568	4.696	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.31 Put	Bond Future	1121.4800	1.1215	1176.4100	1.1764	4.898	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.93 Put	Bond Future	3752.0100	3.7520	3903.0400	3.9030	4.025	0.0000	0.0000
2023/08/21	2030	01/02/2024	9.93 Call	Bond Future	1010.5800	1.0106	921.5600	0.9216	8.809	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.85 Call	Bond Future	5552.7300	5.5527	5345.1300	5.3451	3.739	0.0000	0.0000
2023/08/21	2030	01/02/2024	11.85 Put	Bond Future	671.6300	0.6716	704.0800	0.7041	4.832	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.00 Put	Bond Future	3549.0900	3.5491	3694.9400	3.6949	4.110	0.0000	0.0000
2023/08/21	2030	01/02/2024	10.00 Call	Bond Future	1100.4300	1.1004	1006.2300	1.0062	8.560	0.0000	0.0000
2023/08/21	2030	02/05/2024		Bond Future	10.6780	90.8393	10.7409	90.5940	0.589	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.82 Call	Bond Future	1152.9200	1.1529	1067.7700	1.0678	7.386	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.82 Put	Bond Future	4584.7700	4.5848	4744.9400	4.7449	3.494	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.83 Call	Bond Future	1164.9900	1.1650	1079.2400	1.0792	7.361	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.83 Put	Bond Future	4555.9000	4.5559	4715.4700	4.7155	3.502	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.81 Call	Bond Future	1140.6600	1.1407	1056.1300	1.0561	7.411	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.81 Put	Bond Future	4613.4700	4.6135	4774.2600	4.7743	3.485	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.66 Put	Bond Future	5059.4400	5.0594	5229.1700	5.2292	3.355	0.0000	0.0000
2023/08/21	2030	02/05/2024	9.66 Call	Bond Future	969.5100	0.9695	893.9200	0.8939	7.797	0.0000	0.0000
2023/08/21	2030	02/05/2024	10.16 Put	Bond Future	3680.0600	3.6801	3818.8400	3.8188	3.771	0.0000	0.0000
2023/08/21	2030	02/05/2024	10.16 Call	Bond Future	1627.5100	1.6275	1520.9700	1.5210	6.546	0.0000	0.0000
2023/08/21	2030	02/05/2024	11.94 Call	Bond Future	5827.7600	5.8278	5628.8100	5.6288	3.414	0.0000	0.0000
2023/08/21	2030	02/05/2024	11.94 Put	Bond Future	1064.5500	1.0646	1110.9200	1.1109	4.356	0.0000	0.0000
2023/08/21	2030	02/05/2024	12.38 Call	Bond Future	7126.3600	7.1264	6914.6700	6.9147	2.971	0.0000	0.0000
2023/08/21	2030	02/05/2024	12.38 Put	Bond Future	777.9100	0.7779	811.5400	0.8115	4.323	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	
2023/08/21	2030	02/05/2024	10.82 Put	Bond Future	2348.7400	2.3487	2446.2600	2.4463	4.152	0.0000	0.0000
2023/08/21	2030	02/05/2024	10.82 Call	Bond Future	2901.1500	2.9012	2753.3500	2.7534	5.095	0.0000	0.0000
2023/08/21	2030	02/05/2024	10.62 Put	Bond Future	2697.2300	2.6972	2806.7000	2.8067	4.059	0.0000	0.0000
2023/08/21	2030	02/05/2024	10.62 Call	Bond Future	2470.2000	2.4702	2334.3500	2.3344	5.500	0.0000	0.0000
2023/08/21	2030	02/05/2024	11.12 Put	Bond Future	1904.1100	1.9041	1985.1300	1.9851	4.255	0.0000	0.0000
2023/08/21	2030	02/05/2024	11.12 Call	Bond Future	3609.7800	3.6098	3445.4800	3.4455	4.552	0.0000	0.0000
2023/08/21	2030	02/05/2024	13.15 Call	Bond Future	9406.9300	9.4069	9178.6400	9.1786	2.427	0.0000	0.0000
2023/08/21	2030	02/05/2024	13.15 Put	Bond Future	373.6200	0.3736	390.6500	0.3907	4.558	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.38 Call	Bond Future	2088.3300	2.0883	1970.6600	1.9707	5.635	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.38 Put	Bond Future	3568.8300	3.5688	3701.8200	3.7018	3.726	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.39 Call	Bond Future	2105.8300	2.1058	1987.5800	1.9876	5.615	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.39 Put	Bond Future	3547.8500	3.5479	3680.2600	3.6803	3.732	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.37 Call	Bond Future	2070.9100	2.0709	1953.8300	1.9538	5.654	0.0000	0.0000
2023/08/21	2030	01/08/2024	10.37 Put	Bond Future	3589.9000	3.5899	3723.4800	3.7235	3.721	0.0000	0.0000
2023/08/21	2030	01/08/2024		Bond Future	10.7686	88.8817	10.8352	88.6311	0.618	0.0000	0.0000
2023/08/21	2030	07/11/2024		Bond Future	10.8980	90.9291	10.9688	90.6731	0.650	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.75 Call	Bond Future	2809.5000	2.8095	2675.7700	2.6758	4.760	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.75 Put	Bond Future	3347.7700	3.3478	3470.0500	3.4701	3.653	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.76 Call	Bond Future	2828.9500	2.8290	2694.7200	2.6947	4.745	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.76 Put	Bond Future	3330.7400	3.3307	3452.5200	3.4525	3.656	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.74 Call	Bond Future	2790.5000	2.7905	2657.2800	2.6573	4.774	0.0000	0.0000
2023/08/21	2030	07/11/2024	10.74 Put	Bond Future	3365.2800	3.3653	3488.0700	3.4881	3.649	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.78 Call	Bond Future	3014.7100	3.0147	2835.6900	2.8357	5.938	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.78 Put	Bond Future	916.2500	0.9163	952.3600	0.9524	3.941	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.28 Call	Bond Future	1553.1000	1.5531	1417.4400	1.4174	8.735	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.28 Put	Bond Future	1788.4000	1.7884	1867.8700	1.8679	4.444	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.71 Put	Bond Future	3501.0300	3.5010	3646.9200	3.6469	4.167	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.71 Call	Bond Future	497.2200	0.4972	427.9800	0.4280	13.925	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.50 Call	Bond Future	2143.9800	2.1440	1986.6500	1.9867	7.338	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.50 Put	Bond Future	1341.7600	1.3418	1399.5600	1.3996	4.308	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.00 Call	Bond Future	943.2100	0.9432	839.6400	0.8396	10.981	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.00 Put	Bond Future	2523.7800	2.5238	2635.3400	2.6353	4.420	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.58 Put	Bond Future	4010.2800	4.0103	4170.1500	4.1702	3.987	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.58 Call	Bond Future	358.3900	0.3584	303.1300	0.3031	15.419	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.60 Call	Bond Future	2441.4900	2.4415	2275.6300	2.2756	6.793	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.60 Put	Bond Future	1173.2400	1.1732	1222.5100	1.2225	4.199	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.35 Put	Bond Future	4998.6900	4.9987	5179.8100	5.1798	3.623	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.35 Call	Bond Future	184.6400	0.1846	150.6300	0.1506	18.420	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	
2023/08/21	2032	02/11/2023		Bond Future	11.3296	84.4316	11.3751	84.2164	0.402	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.23 Call	Bond Future	1431.9800	1.4320	1301.7500	1.3018	9.094	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.23 Put	Bond Future	1905.4600	1.9055	1990.3600	1.9904	4.456	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.24 Call	Bond Future	1455.7700	1.4558	1324.4400	1.3244	9.021	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.24 Put	Bond Future	1881.5400	1.8815	1965.3400	1.9653	4.454	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.22 Call	Bond Future	1408.4000	1.4084	1279.2700	1.2793	9.169	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.22 Put	Bond Future	1929.6200	1.9296	2015.6200	2.0156	4.457	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.59 Put	Bond Future	3969.7600	3.9698	4128.6000	4.1286	4.001	0.0000	0.0000
2023/08/21	2032	02/11/2023	10.59 Call	Bond Future	367.9500	0.3680	311.6600	0.3117	15.298	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.09 Put	Bond Future	2266.0300	2.2660	2366.8900	2.3669	4.451	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.09 Call	Bond Future	1120.9300	1.1209	1006.6600	1.0067	10.194	0.0000	0.0000
2023/08/21	2032	02/11/2023	12.26 Call	Bond Future	4720.3800	4.7204	4518.5700	4.5186	4.275	0.0000	0.0000
2023/08/21	2032	02/11/2023	12.26 Put	Bond Future	461.3100	0.4613	474.6300	0.4746	2.887	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.90 Put	Bond Future	774.1900	0.7742	803.0300	0.8030	3.725	0.0000	0.0000
2023/08/21	2032	02/11/2023	11.90 Call	Bond Future	3420.0000	3.4200	3233.7100	3.2337	5.447	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.59 Put	Bond Future	4983.9800	4.9840	5127.2100	5.1272	2.874	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.59 Call	Bond Future	993.9700	0.9940	917.1300	0.9171	7.731	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.09 Put	Bond Future	3411.8200	3.4118	3519.5500	3.5196	3.158	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.09 Call	Bond Future	1838.7600	1.8388	1726.4200	1.7264	6.110	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.73 Call	Bond Future	6615.1400	6.6151	6420.5800	6.4206	2.941	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.73 Put	Bond Future	848.0800	0.8481	873.5900	0.8736	3.008	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.78 Put	Bond Future	4330.7400	4.3307	4460.7800	4.4608	3.003	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.78 Call	Bond Future	1269.5600	1.2696	1179.5300	1.1795	7.091	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.75 Call	Bond Future	3471.0500	3.4711	3316.1500	3.3162	4.463	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.75 Put	Bond Future	1985.2700	1.9853	2050.4400	2.0504	3.283	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.50 Call	Bond Future	5827.8800	5.8279	5640.1500	5.6402	3.221	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.50 Put	Bond Future	1038.6900	1.0387	1071.0300	1.0710	3.114	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.84 Call	Bond Future	3731.4400	3.7314	3571.6700	3.5717	4.282	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.84 Put	Bond Future	1839.7600	1.8398	1900.0600	1.9001	3.278	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.85 Call	Bond Future	3760.7000	3.7607	3600.4000	3.6004	4.263	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.85 Put	Bond Future	1824.0800	1.8241	1883.8500	1.8839	3.277	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.83 Call	Bond Future	3702.0500	3.7021	3542.8100	3.5428	4.301	0.0000	0.0000
2023/08/21	2032	01/02/2024	11.83 Put	Bond Future	1855.3400	1.8553	1916.1700	1.9162	3.279	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.01 Put	Bond Future	7347.3600	7.3474	7524.3900	7.5244	2.409	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.01 Call	Bond Future	440.8400	0.4408	397.8000	0.3978	9.763	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.76 Put	Bond Future	4395.6000	4.3956	4527.0800	4.5271	2.991	0.0000	0.0000
2023/08/21	2032	01/02/2024	10.76 Call	Bond Future	1237.2600	1.2373	1148.6700	1.1487	7.160	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.62 Call	Bond Future	6235.9000	6.2359	6044.4400	6.0444	3.070	0.0000	0.0000
2023/08/21	2032	01/02/2024	12.62 Put	Bond Future	934.5000	0.9345	963.1100	0.9631	3.062	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	
2023/08/21	2032	01/02/2024		Bond Future	11.4255	86.3312	11.4731	86.1112	0.417	0.0000	0.0000
2023/08/21	2032	02/05/2024		Bond Future	11.5270	84.1167	11.5768	83.8918	0.432	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.55 Call	Bond Future	1247.3600	1.2474	1170.0700	1.1701	6.196	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.55 Put	Bond Future	5824.7100	5.8247	5972.3500	5.9724	2.535	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.56 Call	Bond Future	1261.0700	1.2611	1183.2100	1.1832	6.174	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.56 Put	Bond Future	5789.9500	5.7900	5937.0200	5.9370	2.540	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.54 Call	Bond Future	1233.7500	1.2338	1157.0100	1.1570	6.220	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.54 Put	Bond Future	5859.6200	5.8596	6007.8100	6.0078	2.529	0.0000	0.0000
2023/08/21	2032	02/05/2024	13.35 Call	Bond Future	8629.4100	8.6294	8430.1500	8.4302	2.309	0.0000	0.0000
2023/08/21	2032	02/05/2024	13.35 Put	Bond Future	887.6300	0.8876	913.3000	0.9133	2.892	0.0000	0.0000
2023/08/21	2032	02/05/2024	11.35 Put	Bond Future	3488.3500	3.4884	3589.7500	3.5898	2.907	0.0000	0.0000
2023/08/21	2032	02/05/2024	11.35 Call	Bond Future	2682.3100	2.6823	2558.7800	2.5588	4.605	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.65 Put	Bond Future	5482.5500	5.4826	5624.5200	5.6245	2.589	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.65 Call	Bond Future	1388.4200	1.3884	1305.4600	1.3055	5.975	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.36 Put	Bond Future	6534.1300	6.5341	6691.5000	6.6915	2.408	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.36 Call	Bond Future	1029.1100	1.0291	961.5500	0.9616	6.565	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.86 Put	Bond Future	4807.5200	4.8075	4937.3700	4.9374	2.701	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.86 Call	Bond Future	1717.0300	1.7170	1621.9500	1.6220	5.537	0.0000	0.0000
2023/08/21	2032	02/05/2024	12.90 Call	Bond Future	7130.8200	7.1308	6941.9900	6.9420	2.648	0.0000	0.0000
2023/08/21	2032	02/05/2024	12.90 Put	Bond Future	1209.2700	1.2093	1245.3700	1.2454	2.985	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.59 Put	Bond Future	5686.2100	5.6862	5831.5800	5.8316	2.557	0.0000	0.0000
2023/08/21	2032	02/05/2024	10.59 Call	Bond Future	1302.5600	1.3026	1223.0000	1.2230	6.108	0.0000	0.0000
2023/08/21	2032	02/05/2024	11.09 Put	Bond Future	4141.6900	4.1417	4258.1100	4.2581	2.811	0.0000	0.0000
2023/08/21	2032	02/05/2024	11.09 Call	Bond Future	2133.3900	2.1334	2024.8800	2.0249	5.086	0.0000	0.0000
2023/08/21	2032	02/05/2024	13.18 Call	Bond Future	8058.1200	8.0581	7862.4300	7.8624	2.428	0.0000	0.0000
2023/08/21	2032	02/05/2024	13.18 Put	Bond Future	997.2800	0.9973	1026.5200	1.0265	2.932	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.14 Call	Bond Future	2250.5800	2.2506	2144.2900	2.1443	4.723	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.14 Put	Bond Future	4476.6700	4.4767	4600.1800	4.6002	2.759	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.15 Call	Bond Future	2270.0200	2.2700	2163.1800	2.1632	4.707	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.15 Put	Bond Future	4450.4300	4.4504	4573.3900	4.5734	2.763	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.13 Call	Bond Future	2231.2300	2.2312	2125.4900	2.1255	4.739	0.0000	0.0000
2023/08/21	2032	01/08/2024	11.13 Put	Bond Future	4503.0300	4.5030	4627.0900	4.6271	2.755	0.0000	0.0000
2023/08/21	2032	01/08/2024		Bond Future	11.6355	86.0126	11.6877	85.7828	0.448	0.0000	0.0000
2023/08/21	2032	07/11/2024		Bond Future	11.7875	83.8283	11.8423	83.5936	0.465	0.0000	0.0000
2023/08/21	2032	07/11/2024	11.48 Call	Bond Future	3057.6900	3.0577	2937.7200	2.9377	3.924	0.0000	0.0000
2023/08/21	2032	07/11/2024	11.48 Put	Bond Future	4389.7800	4.3898	4504.5000	4.5045	2.613	0.0000	0.0000
2023/08/21	2032	07/11/2024	11.49 Call	Bond Future	3078.7400	3.0787	2958.3100	2.9583	3.912	0.0000	0.0000
2023/08/21	2032	07/11/2024	11.49 Put	Bond Future	4367.0800	4.3671	4481.3400	4.4813	2.616	0.0000	0.0000
2023/08/21	2032	07/11/2024	11.47 Call	Bond Future	3036.3400	3.0363	2916.8400	2.9168	3.936	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	
2023/08/21	2032	07/11/2024	11.47 Put	Bond Future	4412.2200	4.4122	4527.4100	4.5274	2.611	0.0000	0.0000
2023/08/21	2033	02/11/2023		Bond Future	119.3091	119.3091	119.2022	119.2022	0.090	0.0000	0.0000
2023/08/21	2033	01/02/2024		Bond Future	122.0220	122.0220	121.9125	121.9125	0.090	0.0000	0.0000
2023/08/21	2033	02/05/2024		Bond Future	123.3474	123.3474	123.2361	123.2361	0.090	0.0000	0.0000
2023/08/21	2033	01/08/2024		Bond Future	126.1574	126.1574	126.0438	126.0438	0.090	0.0000	0.0000
2023/08/21	2033	07/11/2024		Bond Future	127.6110	127.6110	127.4945	127.4945	0.091	0.0000	0.0000
2023/08/21	2037	02/11/2023		Bond Future	12.3663	77.3812	12.4372	77.0122	0.574	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.56 Call	Bond Future	464.7500	0.4648	376.6300	0.3766	18.961	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.56 Put	Bond Future	4854.0500	4.8541	5134.9000	5.1349	5.786	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.57 Call	Bond Future	475.7100	0.4757	386.1000	0.3861	18.837	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.57 Put	Bond Future	4808.3000	4.8083	5087.6600	5.0877	5.810	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.55 Call	Bond Future	454.0500	0.4541	367.4100	0.3674	19.082	0.0000	0.0000
2023/08/21	2037	02/11/2023	11.55 Put	Bond Future	4900.1200	4.9001	5182.4500	5.1825	5.762	0.0000	0.0000
2023/08/21	2037	02/11/2023	13.89 Call	Bond Future	7630.7900	7.6308	7276.6000	7.2766	4.642	0.0000	0.0000
2023/08/21	2037	02/11/2023	13.89 Put	Bond Future	261.0300	0.2610	275.8100	0.2758	5.662	0.0000	0.0000
2023/08/21	2037	02/11/2023	12.52 Put	Bond Future	1677.0500	1.6771	1798.5600	1.7986	7.245	0.0000	0.0000
2023/08/21	2037	02/11/2023	12.52 Call	Bond Future	2473.1700	2.4732	2225.7100	2.2257	10.006	0.0000	0.0000
2023/08/21	2037	02/11/2023	12.02 Put	Bond Future	3022.8500	3.0229	3226.6100	3.2266	6.741	0.0000	0.0000
2023/08/21	2037	02/11/2023	12.02 Call	Bond Future	1182.2700	1.1823	1017.0600	1.0171	13.974	0.0000	0.0000
2023/08/21	2037	01/02/2024	13.93 Call	Bond Future	7859.0900	7.8591	7532.3900	7.5324	4.157	0.0000	0.0000
2023/08/21	2037	01/02/2024	13.93 Put	Bond Future	932.9100	0.9329	983.5600	0.9836	5.429	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.93 Call	Bond Future	4361.9100	4.3619	4098.9500	4.0990	6.029	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.93 Put	Bond Future	2105.3700	2.1054	2219.7600	2.2198	5.433	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.09 Put	Bond Future	4062.7000	4.0627	4264.6000	4.2646	4.970	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.09 Call	Bond Future	2018.4200	2.0184	1842.9700	1.8430	8.692	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.32 Call	Bond Future	2577.9700	2.5780	2376.0100	2.3760	7.834	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.32 Put	Bond Future	3408.1100	3.4081	3583.5000	3.5835	5.146	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.33 Call	Bond Future	2604.0100	2.6040	2400.9300	2.4009	7.799	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.33 Put	Bond Future	3382.0000	3.3820	3556.2700	3.5563	5.153	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.31 Call	Bond Future	2552.2500	2.5523	2351.4100	2.3514	7.869	0.0000	0.0000
2023/08/21	2037	01/02/2024	12.31 Put	Bond Future	3434.5900	3.4346	3611.1000	3.6111	5.139	0.0000	0.0000
2023/08/21	2037	01/02/2024		Bond Future	12.4804	74.8658	12.5542	74.4885	0.591	0.0000	0.0000
2023/08/21	2037	02/05/2024		Bond Future	12.6008	76.5549	12.6775	76.1692	0.609	0.0000	0.0000
2023/08/21	2037	02/05/2024	11.44 Call	Bond Future	1229.7500	1.2298	1118.4500	1.1185	9.051	0.0000	0.0000
2023/08/21	2037	02/05/2024	11.44 Put	Bond Future	7444.3800	7.4444	7718.8600	7.7189	3.687	0.0000	0.0000
2023/08/21	2037	02/05/2024	11.45 Call	Bond Future	1242.4100	1.2424	1130.2700	1.1303	9.026	0.0000	0.0000
2023/08/21	2037	02/05/2024	11.45 Put	Bond Future	7400.3400	7.4003	7673.9800	7.6740	3.698	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	
2023/08/21	2037	02/05/2024	11.43 Call	Bond Future	1217.4000	1.2174	1106.9100	1.1069	9.076	0.0000	0.0000
2023/08/21	2037	02/05/2024	11.43 Put	Bond Future	7488.7800	7.4888	7764.0700	7.7641	3.676	0.0000	0.0000
2023/08/21	2037	01/08/2024		Bond Future	12.7301	74.0246	12.8099	73.6303	0.627	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.10 Call	Bond Future	2692.5800	2.6926	2520.0200	2.5200	6.409	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.10 Put	Bond Future	5914.7100	5.9147	6136.4400	6.1364	3.749	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.11 Call	Bond Future	2713.6900	2.7137	2540.3000	2.5403	6.389	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.11 Put	Bond Future	5883.1000	5.8831	6104.0000	6.1040	3.755	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.09 Call	Bond Future	2671.5600	2.6716	2499.8400	2.4998	6.428	0.0000	0.0000
2023/08/21	2037	01/08/2024	12.09 Put	Bond Future	5946.4600	5.9465	6169.0300	6.1690	3.743	0.0000	0.0000
2023/08/21	2037	07/11/2024		Bond Future	12.8875	75.7273	12.9708	75.3242	0.647	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.58 Call	Bond Future	3708.5100	3.7085	3505.6000	3.5056	5.471	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.58 Put	Bond Future	5224.4300	5.2244	5424.6000	5.4246	3.831	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.59 Call	Bond Future	3732.4200	3.7324	3528.7600	3.5288	5.457	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.59 Put	Bond Future	5198.3300	5.1983	5397.7500	5.3978	3.836	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.57 Call	Bond Future	3684.3400	3.6843	3482.1900	3.4822	5.487	0.0000	0.0000
2023/08/21	2037	07/11/2024	12.57 Put	Bond Future	5250.3100	5.2503	5451.2400	5.4512	3.827	0.0000	0.0000
2023/08/21	2038	02/11/2023		Bond Future	128.9921	128.9921	128.6865	128.6865	0.237	0.0000	0.0000
2023/08/21	2038	01/02/2024		Bond Future	129.9145	129.9145	129.6026	129.6026	0.240	0.0000	0.0000
2023/08/21	2038	02/05/2024		Bond Future	132.8765	132.8765	132.5578	132.5578	0.240	0.0000	0.0000
2023/08/21	2038	01/08/2024		Bond Future	133.8428	133.8428	133.5168	133.5168	0.244	0.0000	0.0000
2023/08/21	2038	07/11/2024		Bond Future	136.9664	136.9664	136.6334	136.6334	0.243	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.50 Put	Bond Future	6821.2500	6.8213	7260.6700	7.2607	6.442	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.50 Call	Bond Future	217.4100	0.2174	158.5900	0.1586	27.055	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.10 Put	Bond Future	3890.8300	3.8908	4218.9800	4.2190	8.434	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.10 Call	Bond Future	903.8500	0.9039	733.7600	0.7338	18.818	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.97 Call	Bond Future	3246.2700	3.2463	2891.6900	2.8917	10.923	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.97 Put	Bond Future	1417.0600	1.4171	1560.7200	1.5607	10.138	0.0000	0.0000
2023/08/21	2040	02/11/2023		Bond Future	12.6292	77.5874	12.7207	77.0891	0.725	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.59 Call	Bond Future	279.6500	0.2797	207.8900	0.2079	25.661	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.59 Put	Bond Future	6324.5900	6.3246	6751.0700	6.7511	6.743	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.60 Call	Bond Future	287.2800	0.2873	214.0000	0.2140	25.508	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.60 Put	Bond Future	6270.4900	6.2705	6695.4500	6.6955	6.777	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.58 Call	Bond Future	272.1000	0.2721	201.8600	0.2019	25.814	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.58 Put	Bond Future	6378.8500	6.3789	6806.8500	6.8069	6.710	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.80 Put	Bond Future	5238.9500	5.2390	5629.5800	5.6296	7.456	0.0000	0.0000
2023/08/21	2040	02/11/2023	11.80 Call	Bond Future	475.3300	0.4753	367.7200	0.3677	22.639	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.60 Put	Bond Future	2226.8800	2.2269	2441.9600	2.4420	9.658	0.0000	0.0000
2023/08/21	2040	02/11/2023	12.60 Call	Bond Future	2066.6800	2.0667	1783.5200	1.7835	13.701	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	
2023/08/21	2040	02/11/2023	13.64 Call	Bond Future	5815.5100	5.8155	5376.9400	5.3769	7.541	0.0000	0.0000
2023/08/21	2040	02/11/2023	13.64 Put	Bond Future	590.4700	0.5905	650.1400	0.6501	10.106	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.34 Call	Bond Future	2044.7600	2.0448	1820.3900	1.8204	10.973	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.34 Put	Bond Future	4288.4800	4.2885	4573.6400	4.5736	6.649	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.35 Call	Bond Future	2068.3700	2.0684	1842.4100	1.8424	10.925	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.35 Put	Bond Future	4255.7200	4.2557	4539.2900	4.5393	6.663	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.33 Call	Bond Future	2021.5000	2.0215	1798.7200	1.7987	11.021	0.0000	0.0000
2023/08/21	2040	01/02/2024	12.33 Put	Bond Future	4321.6500	4.3217	4608.4000	4.6084	6.635	0.0000	0.0000
2023/08/21	2040	01/02/2024		Bond Future	12.7472	74.8263	12.8423	74.3168	0.747	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.61 Call	Bond Future	1188.1200	1.1881	1052.8700	1.0529	11.384	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.61 Put	Bond Future	8367.5500	8.3676	8753.2600	8.7533	4.610	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.62 Call	Bond Future	1200.4700	1.2005	1064.1600	1.0642	11.355	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.62 Put	Bond Future	8318.7900	8.3188	8703.4400	8.7034	4.624	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.60 Call	Bond Future	1175.6700	1.1757	1041.4800	1.0415	11.414	0.0000	0.0000
2023/08/21	2040	02/05/2024	11.60 Put	Bond Future	8416.2900	8.4163	8803.0600	8.8031	4.595	0.0000	0.0000
2023/08/21	2040	02/05/2024		Bond Future	12.8708	76.5145	12.9697	75.9935	0.768	0.0000	0.0000
2023/08/21	2040	01/08/2024		Bond Future	13.0033	73.7327	13.1063	73.2002	0.792	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.33 Call	Bond Future	2642.0900	2.6421	2421.9500	2.4220	8.332	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.33 Put	Bond Future	6280.1400	6.2801	6592.5100	6.5925	4.974	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.34 Call	Bond Future	2663.1100	2.6631	2441.8300	2.4418	8.309	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.34 Put	Bond Future	6245.1000	6.2451	6556.3300	6.5563	4.984	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.32 Call	Bond Future	2621.1600	2.6212	2402.1500	2.4022	8.355	0.0000	0.0000
2023/08/21	2040	01/08/2024	12.32 Put	Bond Future	6315.3400	6.3153	6628.8400	6.6288	4.964	0.0000	0.0000
2023/08/21	2040	07/11/2024		Bond Future	13.1628	75.4280	13.2702	74.8835	0.816	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.85 Call	Bond Future	3868.5900	3.8686	3600.0000	3.6000	6.943	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.85 Put	Bond Future	5491.3600	5.4914	5767.2500	5.7673	5.024	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.86 Call	Bond Future	3893.8300	3.8938	3624.2100	3.6242	6.924	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.86 Put	Bond Future	5463.8500	5.4639	5738.7100	5.7387	5.031	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.84 Call	Bond Future	3843.0900	3.8431	3575.5300	3.5755	6.962	0.0000	0.0000
2023/08/21	2040	07/11/2024	12.84 Put	Bond Future	5518.6700	5.5187	5795.5900	5.7956	5.018	0.0000	0.0000
2023/08/21	2044	02/11/2023	12.75 Call	Bond Future	2325.4200	2.3254	2039.1700	2.0392	12.310	0.0000	0.0000
2023/08/21	2044	02/11/2023	12.75 Put	Bond Future	2060.4300	2.0604	2243.7100	2.2437	8.895	0.0000	0.0000
2023/08/21	2044	02/11/2023	12.00 Put	Bond Future	4666.5500	4.6666	5006.8500	5.0069	7.292	0.0000	0.0000
2023/08/21	2044	02/11/2023	12.00 Call	Bond Future	650.9900	0.6510	521.7600	0.5218	19.851	0.0000	0.0000
2023/08/21	2044	02/11/2023	13.00 Call	Bond Future	3125.6800	3.1257	2795.2000	2.7952	10.573	0.0000	0.0000
2023/08/21	2044	02/11/2023	13.00 Put	Bond Future	1524.1000	1.5241	1663.1500	1.6632	9.123	0.0000	0.0000
2023/08/21	2044	02/11/2023		Bond Future	12.7014	73.7865	12.7877	73.3170	0.680	0.0000	0.0000
2023/08/21	2044	02/11/2023	11.56 Call	Bond Future	217.3600	0.2174	161.0100	0.1610	25.925	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	
2023/08/21	2044	02/11/2023	11.56 Put	Bond Future	6948.5100	6.9485	7361.6900	7.3617	5.946	0.0000	0.0000
2023/08/21	2044	02/11/2023	11.57 Call	Bond Future	223.7000	0.2237	166.0500	0.1661	25.771	0.0000	0.0000
2023/08/21	2044	02/11/2023	11.57 Put	Bond Future	6891.3500	6.8914	7303.2300	7.3032	5.977	0.0000	0.0000
2023/08/21	2044	02/11/2023	11.55 Call	Bond Future	211.1500	0.2112	156.0900	0.1561	26.076	0.0000	0.0000
2023/08/21	2044	02/11/2023	11.55 Put	Bond Future	7005.8900	7.0059	7420.3600	7.4204	5.916	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.28 Call	Bond Future	1792.0700	1.7921	1596.3400	1.5963	10.922	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.28 Put	Bond Future	4777.3900	4.7774	5061.7800	5.0618	5.953	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.29 Call	Bond Future	1814.0200	1.8140	1616.7800	1.6168	10.873	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.29 Put	Bond Future	4741.7100	4.7417	5024.5900	5.0246	5.966	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.27 Call	Bond Future	1770.4400	1.7704	1576.2200	1.5762	10.970	0.0000	0.0000
2023/08/21	2044	01/02/2024	12.27 Put	Bond Future	4813.4700	4.8135	5099.3700	5.0994	5.940	0.0000	0.0000
2023/08/21	2044	01/02/2024		Bond Future	12.8159	71.0651	12.9056	70.5850	0.700	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.66 Call	Bond Future	1184.6600	1.1847	1056.6200	1.0566	10.808	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.66 Put	Bond Future	8526.6100	8.5266	8889.4600	8.8895	4.256	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.67 Call	Bond Future	1197.0800	1.1971	1068.0400	1.0680	10.780	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.67 Put	Bond Future	8476.5900	8.4766	8838.4400	8.8384	4.269	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.65 Call	Bond Future	1172.1500	1.1722	1045.1200	1.0451	10.837	0.0000	0.0000
2023/08/21	2044	02/05/2024	11.65 Put	Bond Future	8576.6200	8.5766	8940.4800	8.9405	4.242	0.0000	0.0000
2023/08/21	2044	02/05/2024		Bond Future	12.9355	72.6684	13.0287	72.1775	0.721	0.0000	0.0000
2023/08/21	2044	01/08/2024		Bond Future	13.0633	69.9251	13.1603	69.4233	0.743	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.29 Call	Bond Future	2482.4400	2.4824	2282.6500	2.2827	8.048	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.29 Put	Bond Future	6711.7800	6.7118	7013.8200	7.0138	4.500	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.30 Call	Bond Future	2502.6500	2.5027	2301.7900	2.3018	8.026	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.30 Put	Bond Future	6674.5800	6.6746	6975.5500	6.9756	4.509	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.28 Call	Bond Future	2462.0700	2.4621	2263.3500	2.2634	8.071	0.0000	0.0000
2023/08/21	2044	01/08/2024	12.28 Put	Bond Future	6748.8800	6.7489	7051.9900	7.0520	4.491	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.91 Call	Bond Future	3954.4200	3.9544	3697.7800	3.6978	6.490	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.91 Put	Bond Future	5548.9500	5.5490	5805.3900	5.8054	4.621	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.92 Call	Bond Future	3979.5700	3.9796	3721.9800	3.7220	6.473	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.92 Put	Bond Future	5521.1000	5.5211	5776.5900	5.7766	4.628	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.90 Call	Bond Future	3929.0100	3.9290	3673.3400	3.6733	6.507	0.0000	0.0000
2023/08/21	2044	07/11/2024	12.90 Put	Bond Future	5576.6100	5.5766	5834.0200	5.8340	4.616	0.0000	0.0000
2023/08/21	2044	07/11/2024		Bond Future	13.2165	71.5326	13.3176	71.0195	0.765	0.0000	0.0000
2023/08/21	2046	02/11/2023		Bond Future	112.4637	112.4637	111.9309	111.9309	0.474	0.0000	0.0000
2023/08/21	2046	01/02/2024		Bond Future	115.0209	115.0209	114.4761	114.4761	0.474	0.0000	0.0000
2023/08/21	2046	02/05/2024		Bond Future	115.5034	115.5034	114.9469	114.9469	0.482	0.0000	0.0000
2023/08/21	2046	01/08/2024		Bond Future	118.1340	118.1340	117.5651	117.5651	0.481	0.0000	0.0000
2023/08/21	2046	07/11/2024		Bond Future	118.6990	118.6990	118.1150	118.1150	0.492	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	
2023/08/21	2050	02/11/2023		Bond Future	113.2980	113.2980	113.1955	113.1955	0.090	0.0000	0.0000
2023/08/21	2050	01/02/2024		Bond Future	113.6343	113.6343	113.5303	113.5303	0.092	0.0000	0.0000
2023/08/21	2050	02/05/2024		Bond Future	116.2254	116.2254	116.1190	116.1190	0.092	0.0000	0.0000
2023/08/21	2050	01/08/2024		Bond Future	116.5754	116.5754	116.4677	116.4677	0.092	0.0000	0.0000
2023/08/21	2050	07/11/2024		Bond Future	119.2956	119.2956	119.1858	119.1858	0.092	0.0000	0.0000
2023/08/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	AL37	02/11/2023		Index Future	903.3260	903.3260	901.7920	901.7920	0.170	0.0000	0.0000
2023/08/21	AL37	01/02/2024		Index Future	923.6490	923.6490	922.0780	922.0780	0.170	0.0000	0.0000
2023/08/21	AL37	02/05/2024		Index Future	944.5000	944.5000	942.8970	942.8970	0.170	0.0000	0.0000
2023/08/21	AL37	01/08/2024		Index Future	965.8150	965.8150	964.1810	964.1810	0.169	0.0000	0.0000
2023/08/21	AL37	07/11/2024		Index Future	988.1760	988.1760	986.5180	986.5180	0.168	0.0000	0.0000
2023/08/21	AL7T	02/11/2023		Index Future	1024.6780	1024.6780	1021.7210	1021.7210	0.289	0.0000	0.0000
2023/08/21	AL7T	01/02/2024		Index Future	1047.7310	1047.7310	1044.7050	1044.7050	0.289	0.0000	0.0000
2023/08/21	AL7T	02/05/2024		Index Future	1071.3830	1071.3830	1068.2930	1068.2930	0.288	0.0000	0.0000
2023/08/21	AL7T	01/08/2024		Index Future	1095.5610	1095.5610	1092.4070	1092.4070	0.288	0.0000	0.0000
2023/08/21	AL7T	07/11/2024		Index Future	1120.9260	1120.9260	1117.7150	1117.7150	0.286	0.0000	0.0000
2023/08/21	ALBI	02/11/2023		Index Future	894.7160	894.7160	891.4270	891.4270	0.368	0.0000	0.0000
2023/08/21	ALBI	01/02/2024		Index Future	914.8450	914.8450	911.4800	911.4800	0.368	0.0000	0.0000
2023/08/21	ALBI	02/05/2024		Index Future	935.4980	935.4980	932.0600	932.0600	0.368	0.0000	0.0000
2023/08/21	ALBI	01/08/2024		Index Future	956.6090	956.6090	953.0990	953.0990	0.367	0.0000	0.0000
2023/08/21	ALBI	07/11/2024		Index Future	978.7570	978.7570	975.1800	975.1800	0.365	0.0000	0.0000
2023/08/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	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	
2023/08/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/21	C210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/21	ES33	02/11/2023		Bond Future	12.8745	71.5303	12.9452	71.2245	0.550	0.0000	0.0000
2023/08/21	ES33	01/02/2024		Bond Future	13.0243	73.1569	13.0982	72.8440	0.568	0.0000	0.0000
2023/08/21	ES33	02/05/2024		Bond Future	13.1779	71.0246	13.2551	70.7048	0.586	0.0000	0.0000
2023/08/21	ES33	01/08/2024		Bond Future	13.3393	72.6410	13.4199	72.3140	0.604	0.0000	0.0000
2023/08/21	ES33	07/11/2024		Bond Future	13.5521	70.5288	13.6367	70.1945	0.624	0.0000	0.0000
2023/08/21	ES42	02/11/2023		Bond Future	13.3341	67.3831	13.4203	66.9609	0.647	0.0000	0.0000
2023/08/21	ES42	01/02/2024		Bond Future	13.4705	68.9155	13.5603	68.4837	0.666	0.0000	0.0000
2023/08/21	ES42	02/05/2024		Bond Future	13.6154	66.2237	13.7089	65.7822	0.687	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	
2023/08/21	ES42	01/08/2024		Bond Future	13.7638	67.7297	13.8612	67.2782	0.707	0.0000	0.0000
2023/08/21	ES42	07/11/2024		Bond Future	13.9538	65.0364	14.0557	64.5748	0.730	0.0000	0.0000
2023/08/21	GOVI	02/11/2023		GOVI	881.9110	881.9110	878.6730	878.6730	0.367	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.81 Put	GOVI	38990.0000	3.8990	71370.0000	7.1370	83.047	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.82 Put	GOVI	39090.0000	3.9090	71470.0000	7.1470	82.834	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/11/2023	885.80 Put	GOVI	38890.0000	3.8890	71270.0000	7.1270	83.260	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	879.99 Call	GOVI	217620.0000	21.7620	184490.0000	18.4490	15.224	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	880.00 Call	GOVI	217520.0000	21.7520	184390.0000	18.4390	15.231	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	879.98 Call	GOVI	217720.0000	21.7720	184590.0000	18.4590	15.217	0.0000	0.0000
2023/08/21	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/02/2024		GOVI	901.7520	901.7520	898.4390	898.4390	0.367	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.98 Put	GOVI	288720.0000	28.8720	322560.0000	32.2560	11.721	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.99 Put	GOVI	288820.0000	28.8820	322660.0000	32.2660	11.717	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	02/05/2024	950.97 Put	GOVI	288620.0000	28.8620	322460.0000	32.2460	11.725	0.0000	0.0000
2023/08/21	GOVI	02/05/2024		GOVI	922.1080	922.1080	918.7240	918.7240	0.367	0.0000	0.0000
2023/08/21	GOVI	01/08/2024		GOVI	942.9170	942.9170	939.4620	939.4620	0.366	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.38 Put	GOVI	4630.0000	0.4630	39180.0000	3.9180	746.220	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.39 Put	GOVI	4730.0000	0.4730	39280.0000	3.9280	730.444	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	01/08/2024	943.37 Put	GOVI	4530.0000	0.4530	39080.0000	3.9080	762.693	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.79 Call	GOVI	159580.0000	15.9580	124370.0000	12.4370	22.064	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.80 Call	GOVI	159480.0000	15.9480	124270.0000	12.4270	22.078	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.78 Call	GOVI	159680.0000	15.9680	124470.0000	12.4470	22.050	0.0000	0.0000
2023/08/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/21	GOVI	07/11/2024		GOVI	964.7480	964.7480	961.2270	961.2270	0.365	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	
2023/08/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/21	IGOV	02/11/2023		Index Future	335.0470	335.0470	334.5140	334.5140	0.159	0.0000	0.0000
2023/08/21	IGOV	01/02/2024		Index Future	342.6650	342.6650	342.1200	342.1200	0.159	0.0000	0.0000
2023/08/21	IGOV	02/05/2024		Index Future	350.4790	350.4790	349.9230	349.9230	0.159	0.0000	0.0000
2023/08/21	IGOV	01/08/2024		Index Future	358.4650	358.4650	357.8980	357.8980	0.158	0.0000	0.0000
2023/08/21	IGOV	07/11/2024		Index Future	366.8450	366.8450	366.2710	366.2710	0.156	0.0000	0.0000
2023/08/21	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/21	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/21	JBAF	20/09/2023		Jibar Tradeable Future	8.5000	91.5000	8.4050	91.5950	1.118	0.0000	0.0000
2023/08/21	JBAF	18/10/2023		Jibar Tradeable Future	8.5100	91.4900	8.4850	91.5150	0.294	0.0000	0.0000
2023/08/21	JBAF	15/11/2023		Jibar Tradeable Future	8.5450	91.4550	8.4900	91.5100	0.644	0.0000	0.0000
2023/08/21	JBAF	20/12/2023		Jibar Tradeable Future	8.5400	91.4600	8.5150	91.4850	0.293	0.0000	0.0000
2023/08/21	JBAF	17/01/2024		Jibar Tradeable Future	8.5550	91.4450	8.5150	91.4850	0.468	0.0000	0.0000
2023/08/21	JBAF	21/02/2024		Jibar Tradeable Future	8.5400	91.4600	8.5250	91.4750	0.176	0.0000	0.0000
2023/08/21	JBAF	20/03/2024		Jibar Tradeable Future	8.5500	91.4500	8.5150	91.4850	0.409	0.0000	0.0000
2023/08/21	JBAF	19/06/2024		Jibar Tradeable Future	8.5250	91.4750	8.5050	91.4950	0.235	0.0000	0.0000
2023/08/21	JBAF	18/09/2024		Jibar Tradeable Future	8.3950	91.6050	8.3750	91.6250	0.238	0.0000	0.0000
2023/08/21	JBAF	18/12/2024		Jibar Tradeable Future	8.2200	91.7800	8.2200	91.7800	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
2023/08/21	JBAF	19/03/2025		Jibar Tradeable Future	8.2000	91.8000	8.1800	91.8200	0.244	0.0000	0.0000
2023/08/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2050	91.7950	8.1450	91.8550	0.731	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.42 Call	Bond Future	686.3700	0.6864	575.1000	0.5751	16.211	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.42 Put	Bond Future	3963.5000	3.9635	4197.1700	4.1972	5.896	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.43 Call	Bond Future	700.8900	0.7009	588.0200	0.5880	16.104	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.43 Put	Bond Future	3922.5500	3.9226	4154.6200	4.1546	5.916	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.41 Call	Bond Future	672.0700	0.6721	562.3800	0.5624	16.321	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.41 Put	Bond Future	4004.7100	4.0047	4239.9600	4.2400	5.874	0.0000	0.0000
2023/08/21	R035	02/11/2023		Bond Future	12.0273	82.4204	12.0932	82.0755	0.548	0.0000	0.0000
2023/08/21	R035	02/11/2023	13.59 Call	Bond Future	7863.9700	7.8640	7529.8300	7.5298	4.249	0.0000	0.0000
2023/08/21	R035	02/11/2023	13.59 Put	Bond Future	221.9500	0.2220	232.7500	0.2328	4.866	0.0000	0.0000
2023/08/21	R035	02/11/2023	12.24 Put	Bond Future	1512.1700	1.5122	1615.5600	1.6156	6.837	0.0000	0.0000
2023/08/21	R035	02/11/2023	12.24 Call	Bond Future	2617.4800	2.6175	2375.9300	2.3759	9.228	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.74 Put	Bond Future	2793.1000	2.7931	2973.4500	2.9735	6.457	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.74 Call	Bond Future	1265.6800	1.2657	1101.0900	1.1011	13.004	0.0000	0.0000
2023/08/21	R035	02/11/2023	10.62 Put	Bond Future	7974.4600	7.9745	8296.2500	8.2963	4.035	0.0000	0.0000
2023/08/21	R035	02/11/2023	10.62 Call	Bond Future	88.9200	0.0889	65.7700	0.0658	26.035	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.12 Put	Bond Future	5307.0400	5.3070	5584.3800	5.5844	5.226	0.0000	0.0000
2023/08/21	R035	02/11/2023	11.12 Call	Bond Future	341.8200	0.3418	274.2200	0.2742	19.776	0.0000	0.0000
2023/08/21	R035	02/11/2023	12.85 Call	Bond Future	4817.2000	4.8172	4514.6000	4.5146	6.282	0.0000	0.0000
2023/08/21	R035	02/11/2023	12.85 Put	Bond Future	658.9200	0.6589	701.2600	0.7013	6.426	0.0000	0.0000
2023/08/21	R035	01/02/2024	10.62 Put	Bond Future	8802.1000	8.8021	9102.1200	9.1021	3.409	0.0000	0.0000
2023/08/21	R035	01/02/2024	10.62 Call	Bond Future	390.9800	0.3910	338.2400	0.3382	13.489	0.0000	0.0000
2023/08/21	R035	01/02/2024	11.12 Put	Bond Future	6363.8300	6.3638	6622.5000	6.6225	4.065	0.0000	0.0000
2023/08/21	R035	01/02/2024	11.12 Call	Bond Future	843.0100	0.8430	748.9200	0.7489	11.161	0.0000	0.0000
2023/08/21	R035	01/02/2024	13.46 Call	Bond Future	7380.0700	7.3801	7078.2300	7.0782	4.090	0.0000	0.0000
2023/08/21	R035	01/02/2024	13.46 Put	Bond Future	988.1000	0.9881	1039.0200	1.0390	5.153	0.0000	0.0000
2023/08/21	R035	01/02/2024		Bond Future	12.1435	84.2747	12.2123	83.9220	0.566	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.19 Call	Bond Future	3074.7000	3.0747	2864.3800	2.8644	6.840	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.19 Put	Bond Future	2835.8800	2.8359	2978.3200	2.9783	5.023	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.20 Call	Bond Future	3103.0900	3.1031	2891.7700	2.8918	6.810	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.20 Put	Bond Future	2813.0400	2.8130	2954.4800	2.9545	5.028	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.18 Call	Bond Future	3046.4200	3.0464	2837.0900	2.8371	6.871	0.0000	0.0000
2023/08/21	R035	01/02/2024	12.18 Put	Bond Future	2858.8900	2.8589	3002.3200	3.0023	5.017	0.0000	0.0000
2023/08/21	R035	02/05/2024	11.20 Call	Bond Future	1328.8400	1.3288	1217.0400	1.2170	8.413	0.0000	0.0000
2023/08/21	R035	02/05/2024	11.20 Put	Bond Future	6922.7400	6.9227	7171.5000	7.1715	3.593	0.0000	0.0000
2023/08/21	R035	02/05/2024	11.21 Call	Bond Future	1342.0500	1.3421	1229.4500	1.2295	8.390	0.0000	0.0000
2023/08/21	R035	02/05/2024	11.21 Put	Bond Future	6880.4400	6.8804	7128.4000	7.1284	3.604	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	
2023/08/21	R035	02/05/2024	11.19 Call	Bond Future	1315.7200	1.3157	1204.7100	1.2047	8.437	0.0000	0.0000
2023/08/21	R035	02/05/2024	11.19 Put	Bond Future	6965.1900	6.9652	7214.7400	7.2147	3.583	0.0000	0.0000
2023/08/21	R035	02/05/2024		Bond Future	12.2554	81.6629	12.3269	81.3024	0.584	0.0000	0.0000
2023/08/21	R035	01/08/2024		Bond Future	12.3724	83.5040	12.4469	83.1354	0.603	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.80 Call	Bond Future	2639.9400	2.6399	2477.0900	2.4771	6.169	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.80 Put	Bond Future	5550.8200	5.5508	5756.5200	5.7565	3.706	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.81 Call	Bond Future	2661.3900	2.6614	2497.7200	2.4977	6.150	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.81 Put	Bond Future	5520.1500	5.5202	5725.0300	5.7250	3.711	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.79 Call	Bond Future	2618.5900	2.6186	2456.5500	2.4566	6.188	0.0000	0.0000
2023/08/21	R035	01/08/2024	11.79 Put	Bond Future	5581.6300	5.5816	5788.1400	5.7881	3.700	0.0000	0.0000
2023/08/21	R035	07/11/2024		Bond Future	12.5338	80.9129	12.6118	80.5362	0.622	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.18 Call	Bond Future	3403.3600	3.4034	3218.8600	3.2189	5.421	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.18 Put	Bond Future	5143.9900	5.1440	5336.1800	5.3362	3.736	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.19 Call	Bond Future	3426.3300	3.4263	3241.0900	3.2411	5.406	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.19 Put	Bond Future	5117.0400	5.1170	5308.4900	5.3085	3.741	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.17 Call	Bond Future	3380.1100	3.3801	3196.3500	3.1964	5.437	0.0000	0.0000
2023/08/21	R035	07/11/2024	12.17 Put	Bond Future	5170.7000	5.1707	5363.6300	5.3636	3.731	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.82 Call	Bond Future	4010.9700	4.0110	3535.9700	3.5360	11.843	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.82 Put	Bond Future	2085.1500	2.0852	2305.5900	2.3056	10.572	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.83 Call	Bond Future	4055.2100	4.0552	3577.7600	3.5778	11.774	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.83 Put	Bond Future	2059.8500	2.0599	2277.8400	2.2778	10.583	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.81 Call	Bond Future	3966.9200	3.9669	3494.3800	3.4944	11.912	0.0000	0.0000
2023/08/21	R053	02/11/2023	12.81 Put	Bond Future	2110.7300	2.1107	2333.6300	2.3336	10.560	0.0000	0.0000
2023/08/21	R053	02/11/2023		Bond Future	12.5486	94.0235	12.6454	93.3281	0.771	0.0000	0.0000
2023/08/21	R053	01/02/2024		Bond Future	12.6564	96.1391	12.7570	95.4279	0.795	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.93 Call	Bond Future	5400.1100	5.4001	4949.2100	4.9492	8.350	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.93 Put	Bond Future	3489.3700	3.4894	3749.6500	3.7497	7.459	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.94 Call	Bond Future	5441.8700	5.4419	4989.2400	4.9892	8.318	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.94 Put	Bond Future	3462.7000	3.4627	3721.2500	3.7213	7.467	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.92 Call	Bond Future	5358.2100	5.3582	4909.0400	4.9090	8.383	0.0000	0.0000
2023/08/21	R053	01/02/2024	12.92 Put	Bond Future	3515.9900	3.5160	3778.0000	3.7780	7.452	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.03 Call	Bond Future	6226.6100	6.2266	5780.4000	5.7804	7.166	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.03 Put	Bond Future	4427.8200	4.4278	4708.6800	4.7087	6.343	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.04 Call	Bond Future	6266.9500	6.2670	5819.2700	5.8193	7.144	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.04 Put	Bond Future	4400.7400	4.4007	4680.1300	4.6801	6.349	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.02 Call	Bond Future	6186.3500	6.1864	5741.6100	5.7416	7.189	0.0000	0.0000
2023/08/21	R053	02/05/2024	13.02 Put	Bond Future	4455.0800	4.4551	4737.4100	4.7374	6.337	0.0000	0.0000
2023/08/21	R053	02/05/2024		Bond Future	12.7683	92.4426	12.8729	91.7155	0.819	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	
2023/08/21	R053	01/08/2024	13.14 Call	Bond Future	6880.0600	6.8801	6432.5600	6.4326	6.504	0.0000	0.0000
2023/08/21	R053	01/08/2024	13.14 Put	Bond Future	5152.2300	5.1522	5448.0000	5.4480	5.741	0.0000	0.0000
2023/08/21	R053	01/08/2024	13.15 Call	Bond Future	6918.9300	6.9189	6470.1200	6.4701	6.487	0.0000	0.0000
2023/08/21	R053	01/08/2024	13.15 Put	Bond Future	5124.7400	5.1247	5419.2000	5.4192	5.746	0.0000	0.0000
2023/08/21	R053	01/08/2024	13.13 Call	Bond Future	6841.2500	6.8413	6395.0600	6.3951	6.522	0.0000	0.0000
2023/08/21	R053	01/08/2024	13.13 Put	Bond Future	5179.8800	5.1799	5476.9600	5.4770	5.735	0.0000	0.0000
2023/08/21	R053	01/08/2024		Bond Future	12.8845	94.5255	12.9933	93.7822	0.845	0.0000	0.0000
2023/08/21	R053	07/11/2024		Bond Future	13.0341	90.8300	13.1478	90.0700	0.873	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.80 Call	Bond Future	5500.2400	5.5002	5111.8200	5.1118	7.062	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.80 Put	Bond Future	7102.8500	7.1029	7474.3800	7.4744	5.231	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.81 Call	Bond Future	5534.3100	5.5343	5144.5000	5.1445	7.044	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.81 Put	Bond Future	7067.3600	7.0674	7437.5000	7.4375	5.237	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.79 Call	Bond Future	5465.8500	5.4659	5078.8300	5.0788	7.081	0.0000	0.0000
2023/08/21	R053	07/11/2024	12.79 Put	Bond Future	7138.1100	7.1381	7511.0400	7.5110	5.224	0.0000	0.0000
2023/08/21	R186	02/11/2023		Bond Future	9.2019	107.4189	9.2446	107.3028	0.464	0.0000	0.0000
2023/08/21	R186	02/11/2023	10.42 Call	Bond Future	3347.0300	3.3470	3233.3900	3.2334	3.395	0.0000	0.0000
2023/08/21	R186	02/11/2023	10.42 Put	Bond Future	99.9300	0.0999	102.4100	0.1024	2.482	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.15 Put	Bond Future	893.1500	0.8932	939.0200	0.9390	5.136	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.15 Call	Bond Future	752.0200	0.7520	681.7700	0.6818	9.342	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.39 Call	Bond Future	1125.8400	1.1258	1040.9600	1.0410	7.539	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.39 Put	Bond Future	615.7500	0.6158	646.9900	0.6470	5.073	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.40 Call	Bond Future	1143.2000	1.1432	1057.7800	1.0578	7.472	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.40 Put	Bond Future	606.0900	0.6061	636.7900	0.6368	5.065	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.38 Call	Bond Future	1108.7800	1.1088	1024.4600	1.0245	7.605	0.0000	0.0000
2023/08/21	R186	02/11/2023	9.38 Put	Bond Future	625.7200	0.6257	657.5200	0.6575	5.082	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.51 Call	Bond Future	1642.3300	1.6423	1560.6700	1.5607	4.972	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.51 Put	Bond Future	880.4600	0.8805	917.6400	0.9176	4.223	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.52 Call	Bond Future	1658.8200	1.6588	1576.8000	1.5768	4.944	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.52 Put	Bond Future	871.9300	0.8719	908.7500	0.9088	4.223	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.50 Call	Bond Future	1626.1700	1.6262	1544.8800	1.5449	4.999	0.0000	0.0000
2023/08/21	R186	01/02/2024	9.50 Put	Bond Future	889.3300	0.8893	926.8800	0.9269	4.222	0.0000	0.0000
2023/08/21	R186	01/02/2024		Bond Future	9.2070	104.5248	9.2541	104.4059	0.511	0.0000	0.0000
2023/08/21	R186	02/05/2024		Bond Future	9.2100	106.8835	9.2621	106.7621	0.566	0.0000	0.0000
2023/08/21	R186	02/05/2024	8.00 Call	Bond Future	263.7400	0.2637	239.5400	0.2395	9.176	0.0000	0.0000
2023/08/21	R186	02/05/2024	8.00 Put	Bond Future	3131.4100	3.1314	3228.5900	3.2286	3.103	0.0000	0.0000
2023/08/21	R186	02/05/2024	8.01 Call	Bond Future	268.6300	0.2686	244.1000	0.2441	9.132	0.0000	0.0000
2023/08/21	R186	02/05/2024	8.01 Put	Bond Future	3112.1800	3.1122	3209.0300	3.2090	3.112	0.0000	0.0000
2023/08/21	R186	02/05/2024	7.99 Call	Bond Future	260.0500	0.2601	236.1000	0.2361	9.210	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	
2023/08/21	R186	02/05/2024	7.99 Put	Bond Future	3151.8400	3.1518	3249.2700	3.2493	3.091	0.0000	0.0000
2023/08/21	R186	02/05/2024	10.40 Call	Bond Future	3296.4400	3.2964	3197.2700	3.1973	3.008	0.0000	0.0000
2023/08/21	R186	02/05/2024	10.40 Put	Bond Future	571.7000	0.5717	593.9100	0.5939	3.885	0.0000	0.0000
2023/08/21	R186	02/05/2024	9.73 Put	Bond Future	934.6800	0.9347	971.5700	0.9716	3.947	0.0000	0.0000
2023/08/21	R186	02/05/2024	9.73 Call	Bond Future	2136.8200	2.1368	2052.3300	2.0523	3.954	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.69 Call	Bond Future	861.6300	0.8616	810.5000	0.8105	5.934	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.69 Put	Bond Future	1986.7500	1.9868	2059.4900	2.0595	3.661	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.70 Call	Bond Future	871.4300	0.8714	819.9600	0.8200	5.906	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.70 Put	Bond Future	1974.9700	1.9750	2047.3700	2.0474	3.666	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.68 Call	Bond Future	852.2600	0.8523	801.4700	0.8015	5.959	0.0000	0.0000
2023/08/21	R186	01/08/2024	8.68 Put	Bond Future	1998.9600	1.9990	2072.0400	2.0720	3.656	0.0000	0.0000
2023/08/21	R186	01/08/2024		Bond Future	9.2150	103.9828	9.2733	103.8589	0.632	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.14 Call	Bond Future	1256.3700	1.2564	1192.8200	1.1928	5.058	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.14 Put	Bond Future	1542.5400	1.5425	1605.1800	1.6052	4.061	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.15 Call	Bond Future	1267.0700	1.2671	1203.2300	1.2032	5.038	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.15 Put	Bond Future	1534.1400	1.5341	1596.4900	1.5965	4.064	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.13 Call	Bond Future	1245.7100	1.2457	1182.4500	1.1825	5.078	0.0000	0.0000
2023/08/21	R186	07/11/2024	9.13 Put	Bond Future	1550.9900	1.5510	1613.9200	1.6139	4.057	0.0000	0.0000
2023/08/21	R186	07/11/2024		Bond Future	9.2900	106.3787	9.3564	106.2525	0.714	0.0000	0.0000
2023/08/21	R197	02/11/2023		Bond Future	342.0213	342.0213	341.9951	341.9951	0.008	0.0000	0.0000
2023/08/21	R202	02/11/2023		Bond Future	258.2250	258.2250	257.9953	257.9953	0.089	0.0000	0.0000
2023/08/21	R202	01/02/2024		Bond Future	259.1437	259.1437	258.9099	258.9099	0.090	0.0000	0.0000
2023/08/21	R202	02/05/2024		Bond Future	265.0524	265.0524	264.8136	264.8136	0.090	0.0000	0.0000
2023/08/21	R202	01/08/2024		Bond Future	266.0103	266.0103	265.7685	265.7685	0.091	0.0000	0.0000
2023/08/21	R202	07/11/2024		Bond Future	272.2187	272.2187	271.9727	271.9727	0.090	0.0000	0.0000
2023/08/21	R209	02/11/2023		Bond Future	12.0866	63.6178	12.1575	63.2929	0.587	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.34 Call	Bond Future	446.0000	0.4460	362.6900	0.3627	18.679	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.34 Put	Bond Future	4013.9800	4.0140	4255.5700	4.2556	6.019	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.35 Call	Bond Future	456.2900	0.4563	371.6100	0.3716	18.558	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.35 Put	Bond Future	3974.6500	3.9747	4214.8700	4.2149	6.044	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.33 Call	Bond Future	435.7900	0.4358	353.8400	0.3538	18.805	0.0000	0.0000
2023/08/21	R209	02/11/2023	11.33 Put	Bond Future	4053.4400	4.0534	4296.3900	4.2964	5.994	0.0000	0.0000
2023/08/21	R209	01/02/2024	12.13 Call	Bond Future	2457.2900	2.4573	2270.0500	2.2701	7.620	0.0000	0.0000
2023/08/21	R209	01/02/2024	12.13 Put	Bond Future	2711.1300	2.7111	2856.1700	2.8562	5.350	0.0000	0.0000
2023/08/21	R209	01/02/2024	12.14 Call	Bond Future	2481.1700	2.4812	2292.9400	2.2929	7.586	0.0000	0.0000
2023/08/21	R209	01/02/2024	12.14 Put	Bond Future	2689.4300	2.6894	2833.4800	2.8335	5.356	0.0000	0.0000
2023/08/21	R209	01/02/2024	12.12 Call	Bond Future	2433.5200	2.4335	2247.2500	2.2473	7.654	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	
2023/08/21	R209	01/02/2024	12.12 Put	Bond Future	2733.0000	2.7330	2879.0100	2.8790	5.342	0.0000	0.0000
2023/08/21	R209	01/02/2024		Bond Future	12.1858	65.0491	12.2593	64.7169	0.603	0.0000	0.0000
2023/08/21	R209	02/05/2024		Bond Future	12.2892	63.3635	12.3655	63.0238	0.621	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.18 Call	Bond Future	1101.1500	1.1012	1000.8600	1.0009	9.108	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.18 Put	Bond Future	6343.9300	6.3439	6583.3300	6.5833	3.774	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.19 Call	Bond Future	1112.5400	1.1125	1011.5000	1.0115	9.082	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.19 Put	Bond Future	6305.4200	6.3054	6544.0700	6.5441	3.785	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.17 Call	Bond Future	1090.0200	1.0900	990.4700	0.9905	9.133	0.0000	0.0000
2023/08/21	R209	02/05/2024	11.17 Put	Bond Future	6382.7600	6.3828	6622.9000	6.6229	3.762	0.0000	0.0000
2023/08/21	R209	01/08/2024		Bond Future	12.3973	64.7916	12.4764	64.4444	0.638	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.79 Call	Bond Future	2336.1800	2.3362	2184.2500	2.1843	6.503	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.79 Put	Bond Future	5092.9200	5.0929	5288.1900	5.2882	3.834	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.80 Call	Bond Future	2354.9300	2.3549	2202.2500	2.2023	6.483	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.80 Put	Bond Future	5064.9400	5.0649	5259.4600	5.2595	3.841	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.78 Call	Bond Future	2317.2600	2.3173	2166.1000	2.1661	6.523	0.0000	0.0000
2023/08/21	R209	01/08/2024	11.78 Put	Bond Future	5120.7700	5.1208	5316.8100	5.3168	3.828	0.0000	0.0000
2023/08/21	R209	07/11/2024		Bond Future	12.5396	63.1283	12.6219	62.7733	0.657	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.22 Call	Bond Future	3141.0400	3.1410	2963.9900	2.9640	5.637	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.22 Put	Bond Future	4544.7900	4.5448	4722.6500	4.7227	3.913	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.23 Call	Bond Future	3161.6900	3.1617	2983.9500	2.9840	5.622	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.23 Put	Bond Future	4520.8600	4.5209	4698.0300	4.6980	3.919	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.21 Call	Bond Future	3120.1900	3.1202	2943.8300	2.9438	5.652	0.0000	0.0000
2023/08/21	R209	07/11/2024	12.21 Put	Bond Future	4568.5700	4.5686	4747.1200	4.7471	3.908	0.0000	0.0000
2023/08/21	R210	02/11/2023		Bond Future	227.6322	227.6322	227.5589	227.5589	0.032	0.0000	0.0000
2023/08/21	R210	01/02/2024		Bond Future	232.8082	232.8082	232.7331	232.7331	0.032	0.0000	0.0000
2023/08/21	R210	02/05/2024		Bond Future	234.8724	234.8724	234.7970	234.7970	0.032	0.0000	0.0000
2023/08/21	R210	01/08/2024		Bond Future	240.2223	240.2223	240.1456	240.1456	0.032	0.0000	0.0000
2023/08/21	R210	07/11/2024		Bond Future	242.5082	242.5082	242.4274	242.4274	0.033	0.0000	0.0000
2023/08/21	R213	02/11/2023		Bond Future	11.0412	81.3719	11.0870	81.1764	0.414	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.12 Call	Bond Future	1697.0200	1.6970	1562.2900	1.5623	7.939	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.12 Put	Bond Future	1360.5800	1.3606	1421.3300	1.4213	4.465	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.13 Call	Bond Future	1721.5700	1.7216	1585.9500	1.5860	7.878	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.13 Put	Bond Future	1342.5400	1.3425	1402.4000	1.4024	4.459	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.11 Call	Bond Future	1672.6500	1.6727	1538.8000	1.5388	8.002	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.11 Put	Bond Future	1378.8300	1.3788	1440.4600	1.4405	4.470	0.0000	0.0000
2023/08/21	R213	02/11/2023	12.70 Call	Bond Future	6856.2900	6.8563	6661.6400	6.6616	2.839	0.0000	0.0000
2023/08/21	R213	02/11/2023	12.70 Put	Bond Future	133.4200	0.1334	134.2500	0.1343	0.622	0.0000	0.0000
2023/08/21	R213	02/11/2023	11.44 Put	Bond Future	878.1600	0.8782	914.4300	0.9144	4.130	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	
2023/08/21	R213	02/11/2023	11.44 Call	Bond Future	2563.3000	2.5633	2404.0900	2.4041	6.211	0.0000	0.0000
2023/08/21	R213	02/11/2023	10.94 Put	Bond Future	1719.8900	1.7199	1797.6500	1.7977	4.521	0.0000	0.0000
2023/08/21	R213	02/11/2023	10.94 Call	Bond Future	1284.8000	1.2848	1167.0800	1.1671	9.163	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.71 Call	Bond Future	3762.0300	3.7620	3609.9300	3.6099	4.043	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.71 Put	Bond Future	1410.7500	1.4108	1458.5700	1.4586	3.390	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.72 Call	Bond Future	3789.9800	3.7900	3637.4400	3.6374	4.025	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.72 Put	Bond Future	1398.5000	1.3985	1445.8800	1.4459	3.388	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.70 Call	Bond Future	3734.3600	3.7344	3582.7000	3.5827	4.061	0.0000	0.0000
2023/08/21	R213	01/02/2024	11.70 Put	Bond Future	1423.3100	1.4233	1471.5700	1.4716	3.391	0.0000	0.0000
2023/08/21	R213	01/02/2024		Bond Future	11.1362	83.2026	11.1842	83.0027	0.431	0.0000	0.0000
2023/08/21	R213	02/05/2024		Bond Future	11.2269	81.5204	11.2772	81.3160	0.448	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.29 Call	Bond Future	1174.7300	1.1747	1102.6900	1.1027	6.132	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.29 Put	Bond Future	5105.1200	5.1051	5237.4100	5.2374	2.591	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.30 Call	Bond Future	1187.2600	1.1873	1114.7100	1.1147	6.111	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.30 Put	Bond Future	5074.4400	5.0744	5206.2200	5.2062	2.597	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.28 Call	Bond Future	1162.5300	1.1625	1090.9800	1.0910	6.155	0.0000	0.0000
2023/08/21	R213	02/05/2024	10.28 Put	Bond Future	5136.1500	5.1362	5268.9300	5.2689	2.585	0.0000	0.0000
2023/08/21	R213	01/08/2024		Bond Future	11.3229	83.3586	11.3757	83.1498	0.466	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.87 Call	Bond Future	2131.9300	2.1319	2033.1800	2.0332	4.632	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.87 Put	Bond Future	3952.2500	3.9523	4062.2700	4.0623	2.784	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.88 Call	Bond Future	2149.6100	2.1496	2050.3800	2.0504	4.616	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.88 Put	Bond Future	3929.1900	3.9292	4038.7300	4.0387	2.788	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.86 Call	Bond Future	2114.0100	2.1140	2015.7500	2.0158	4.648	0.0000	0.0000
2023/08/21	R213	01/08/2024	10.86 Put	Bond Future	3975.1000	3.9751	4085.6100	4.0856	2.780	0.0000	0.0000
2023/08/21	R213	07/11/2024		Bond Future	11.4705	81.7200	11.5261	81.5068	0.485	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.22 Call	Bond Future	2867.6600	2.8677	2756.6400	2.7566	3.871	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.22 Put	Bond Future	3835.9100	3.8359	3938.0900	3.9381	2.664	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.23 Call	Bond Future	2887.4700	2.8875	2776.0200	2.7760	3.860	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.23 Put	Bond Future	3816.7900	3.8168	3918.5400	3.9185	2.666	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.21 Call	Bond Future	2848.2800	2.8483	2737.6700	2.7377	3.883	0.0000	0.0000
2023/08/21	R213	07/11/2024	11.21 Put	Bond Future	3855.4900	3.8555	3958.0800	3.9581	2.661	0.0000	0.0000
2023/08/21	R214	02/11/2023		Bond Future	12.4551	59.2888	12.5414	58.8907	0.693	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.46 Call	Bond Future	260.2700	0.2603	197.0700	0.1971	24.282	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.46 Put	Bond Future	5177.3700	5.1774	5512.2800	5.5123	6.469	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.47 Call	Bond Future	267.2900	0.2673	202.7800	0.2028	24.135	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.47 Put	Bond Future	5131.8000	5.1318	5465.4000	5.4654	6.501	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.45 Call	Bond Future	253.4500	0.2535	191.5300	0.1915	24.431	0.0000	0.0000
2023/08/21	R214	02/11/2023	11.45 Put	Bond Future	5223.2000	5.2232	5559.3900	5.5594	6.436	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	
2023/08/21	R214	01/02/2024	12.15 Call	Bond Future	1707.7700	1.7078	1527.8600	1.5279	10.535	0.0000	0.0000
2023/08/21	R214	01/02/2024	12.15 Put	Bond Future	3643.7500	3.6438	3870.9800	3.8710	6.236	0.0000	0.0000
2023/08/21	R214	01/02/2024	12.16 Call	Bond Future	1727.6400	1.7276	1546.4400	1.5464	10.488	0.0000	0.0000
2023/08/21	R214	01/02/2024	12.16 Put	Bond Future	3615.4900	3.6155	3841.4300	3.8414	6.249	0.0000	0.0000
2023/08/21	R214	01/02/2024	12.14 Call	Bond Future	1688.0400	1.6880	1509.4100	1.5094	10.582	0.0000	0.0000
2023/08/21	R214	01/02/2024	12.14 Put	Bond Future	3672.2000	3.6722	3900.7100	3.9007	6.223	0.0000	0.0000
2023/08/21	R214	01/02/2024		Bond Future	12.5625	60.6227	12.6520	60.2156	0.713	0.0000	0.0000
2023/08/21	R214	02/05/2024		Bond Future	12.6653	58.6851	12.7580	58.2688	0.732	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.47 Call	Bond Future	1048.6800	1.0487	935.1800	0.9352	10.823	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.47 Put	Bond Future	6867.5900	6.8676	7170.3700	7.1704	4.409	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.48 Call	Bond Future	1059.6200	1.0596	945.2400	0.9452	10.794	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.48 Put	Bond Future	6826.1500	6.8262	7128.0500	7.1281	4.423	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.46 Call	Bond Future	1037.6800	1.0377	925.0600	0.9251	10.853	0.0000	0.0000
2023/08/21	R214	02/05/2024	11.46 Put	Bond Future	6909.0300	6.9090	7212.6900	7.2127	4.395	0.0000	0.0000
2023/08/21	R214	01/08/2024		Bond Future	12.7715	60.0081	12.8675	59.5825	0.752	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.17 Call	Bond Future	2339.1400	2.3391	2156.2900	2.1563	7.817	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.17 Put	Bond Future	5120.9100	5.1209	5363.5700	5.3636	4.739	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.18 Call	Bond Future	2357.5800	2.3576	2173.8100	2.1738	7.795	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.18 Put	Bond Future	5091.4100	5.0914	5333.1500	5.3332	4.748	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.16 Call	Bond Future	2320.7800	2.3208	2138.8500	2.1389	7.839	0.0000	0.0000
2023/08/21	R214	01/08/2024	12.16 Put	Bond Future	5150.5500	5.1506	5394.1300	5.3941	4.729	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.61 Call	Bond Future	3276.5300	3.2765	3059.3900	3.0594	6.627	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.61 Put	Bond Future	4629.4400	4.6294	4847.3600	4.8474	4.707	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.62 Call	Bond Future	3298.1200	3.2981	3080.1500	3.0802	6.609	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.62 Put	Bond Future	4605.6000	4.6056	4822.6900	4.8227	4.714	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.60 Call	Bond Future	3255.0000	3.2550	3038.7000	3.0387	6.645	0.0000	0.0000
2023/08/21	R214	07/11/2024	12.60 Put	Bond Future	4653.3800	4.6534	4872.1400	4.8721	4.701	0.0000	0.0000
2023/08/21	R214	07/11/2024		Bond Future	12.9132	58.0837	13.0130	57.6487	0.773	0.0000	0.0000
2023/08/21	R248	02/11/2023	13.60 Call	Bond Future	5946.2800	5.9463	5474.0200	5.4740	7.942	0.0000	0.0000
2023/08/21	R248	02/11/2023	13.60 Put	Bond Future	611.2000	0.6112	677.7500	0.6778	10.888	0.0000	0.0000
2023/08/21	R248	02/11/2023		Bond Future	12.5794	72.7386	12.6762	72.1998	0.769	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.48 Call	Bond Future	243.3600	0.2434	176.4600	0.1765	27.490	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.48 Put	Bond Future	6915.5400	6.9155	7387.4500	7.3875	6.824	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.49 Call	Bond Future	249.6200	0.2496	181.3300	0.1813	27.358	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.49 Put	Bond Future	6856.2000	6.8562	7326.7200	7.3267	6.863	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.47 Call	Bond Future	237.2900	0.2373	171.7500	0.1718	27.620	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.47 Put	Bond Future	6975.1600	6.9752	7448.4300	7.4484	6.785	0.0000	0.0000
2023/08/21	R248	02/11/2023	11.80 Put	Bond Future	5169.6100	5.1696	5583.2000	5.5832	8.000	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	
2023/08/21	R248	02/11/2023	11.80 Call	Bond Future	549.6100	0.5496	424.3900	0.4244	22.783	0.0000	0.0000
2023/08/21	R248	02/11/2023	12.50 Put	Bond Future	2428.7500	2.4288	2675.1100	2.6751	10.143	0.0000	0.0000
2023/08/21	R248	02/11/2023	12.50 Call	Bond Future	1981.1000	1.9811	1688.6500	1.6887	14.762	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.15 Call	Bond Future	1868.6600	1.8687	1647.3800	1.6474	11.842	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.15 Put	Bond Future	4977.6300	4.9776	5307.3100	5.3073	6.623	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.16 Call	Bond Future	1891.1800	1.8912	1668.2000	1.6682	11.791	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.16 Put	Bond Future	4940.6600	4.9407	5268.6400	5.2686	6.638	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.14 Call	Bond Future	1846.2800	1.8463	1626.7000	1.6267	11.893	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.14 Put	Bond Future	5014.8200	5.0148	5346.2000	5.3462	6.608	0.0000	0.0000
2023/08/21	R248	01/02/2024		Bond Future	12.6925	74.3750	12.7931	73.8241	0.793	0.0000	0.0000
2023/08/21	R248	01/02/2024	11.50 Put	Bond Future	7916.4400	7.9164	8350.1900	8.3502	5.479	0.0000	0.0000
2023/08/21	R248	01/02/2024	11.50 Call	Bond Future	751.7800	0.7518	634.5700	0.6346	15.591	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.30 Put	Bond Future	4447.3200	4.4473	4751.6400	4.7516	6.843	0.0000	0.0000
2023/08/21	R248	01/02/2024	12.30 Call	Bond Future	2221.8500	2.2219	1975.2100	1.9752	11.101	0.0000	0.0000
2023/08/21	R248	01/02/2024	13.37 Call	Bond Future	5521.9300	5.5219	5123.5100	5.1235	7.215	0.0000	0.0000
2023/08/21	R248	01/02/2024	13.37 Put	Bond Future	1955.0100	1.9550	2107.5500	2.1076	7.803	0.0000	0.0000
2023/08/21	R248	02/05/2024		Bond Future	12.8009	71.6033	12.9053	71.0400	0.816	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.47 Call	Bond Future	1152.1000	1.1521	1013.5100	1.0135	12.029	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.47 Put	Bond Future	9103.5000	9.1035	9528.2100	9.5282	4.665	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.48 Call	Bond Future	1164.6400	1.1646	1024.9100	1.0249	11.998	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.48 Put	Bond Future	9050.4800	9.0505	9474.0500	9.4741	4.680	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.46 Call	Bond Future	1139.8300	1.1398	1002.3700	1.0024	12.060	0.0000	0.0000
2023/08/21	R248	02/05/2024	11.46 Put	Bond Future	9156.8900	9.1569	9582.7300	9.5827	4.650	0.0000	0.0000
2023/08/21	R248	01/08/2024		Bond Future	12.9131	73.2174	13.0216	72.6415	0.840	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.31 Call	Bond Future	2953.3200	2.9533	2705.4300	2.7054	8.394	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.31 Put	Bond Future	6316.4900	6.3165	6644.4800	6.6445	5.193	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.32 Call	Bond Future	2976.6800	2.9767	2727.5600	2.7276	8.369	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.32 Put	Bond Future	6281.7500	6.2818	6608.5100	6.6085	5.202	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.30 Call	Bond Future	2930.0400	2.9300	2683.3900	2.6834	8.418	0.0000	0.0000
2023/08/21	R248	01/08/2024	12.30 Put	Bond Future	6351.3900	6.3514	6680.6200	6.6806	5.184	0.0000	0.0000
2023/08/21	R248	07/11/2024		Bond Future	13.0618	70.4519	13.1750	69.8631	0.867	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.79 Call	Bond Future	4109.4000	4.1094	3813.4000	3.8134	7.203	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.79 Put	Bond Future	5560.4700	5.5605	5853.3000	5.8533	5.266	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.80 Call	Bond Future	4135.9300	4.1359	3838.8300	3.8388	7.183	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.80 Put	Bond Future	5532.6500	5.5327	5824.3800	5.8244	5.273	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.78 Call	Bond Future	4083.2300	4.0832	3788.3500	3.7884	7.222	0.0000	0.0000
2023/08/21	R248	07/11/2024	12.78 Put	Bond Future	5588.7300	5.5887	5882.6800	5.8827	5.260	0.0000	0.0000
<b>Total</b>											

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