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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2023 TO 22/08/2023

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
2023/08/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/22	2025	02/11/2023		Bond Future	173.1613	173.1613	173.1740	0.007	0.0000	0.0000
2023/08/22	2025	01/02/2024		Bond Future	175.3120	175.3120	175.3248	0.007	0.0000	0.0000
2023/08/22	2025	02/05/2024		Bond Future	179.3096	179.3096	179.3230	0.007	0.0000	0.0000
2023/08/22	2025	01/08/2024		Bond Future	181.5631	181.5631	181.5770	0.008	0.0000	0.0000
2023/08/22	2025	07/11/2024		Bond Future	185.8039	185.8039	185.8190	0.008	0.0000	0.0000
2023/08/22	2029	02/11/2023		Bond Future	125.3318	125.3318	125.4220	0.072	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	
2023/08/22	2029	01/02/2024		Bond Future	128.1816	128.1816	128.2737	128.2737	0.072	0.0000	0.0000
2023/08/22	2029	02/05/2024		Bond Future	129.7430	129.7430	129.8374	129.8374	0.073	0.0000	0.0000
2023/08/22	2029	01/08/2024		Bond Future	132.6989	132.6989	132.7956	132.7956	0.073	0.0000	0.0000
2023/08/22	2029	07/11/2024		Bond Future	134.4023	134.4023	134.5019	134.5019	0.074	0.0000	0.0000
2023/08/22	2030	02/11/2023		Bond Future	10.5813	90.5633	10.5282	90.7837	0.501	0.0000	0.0000
2023/08/22	2030	02/11/2023	9.57 Put	Bond Future	4470.1800	4.4702	4268.5500	4.2686	4.511	0.0000	0.0000
2023/08/22	2030	02/11/2023	9.57 Call	Bond Future	147.3100	0.1473	166.1400	0.1661	12.783	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.07 Put	Bond Future	2687.5000	2.6875	2520.6300	2.5206	6.209	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.07 Call	Bond Future	534.2200	0.5342	587.8100	0.5878	10.031	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.57 Call	Bond Future	4306.0000	4.3060	4488.5500	4.4886	4.239	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.57 Put	Bond Future	320.8300	0.3208	282.9200	0.2829	11.816	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.81 Call	Bond Future	1967.1600	1.9672	2094.7800	2.0948	6.488	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.81 Put	Bond Future	1024.6000	1.0246	931.7600	0.9318	9.061	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.82 Call	Bond Future	1993.4500	1.9935	2122.0000	2.1220	6.449	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.82 Put	Bond Future	1009.9700	1.0100	918.0600	0.9181	9.100	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.80 Call	Bond Future	1940.8800	1.9409	2067.5500	2.0676	6.526	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.80 Put	Bond Future	1039.2600	1.0393	945.4700	0.9455	9.025	0.0000	0.0000
2023/08/22	2030	02/11/2023	9.89 Put	Bond Future	3277.2300	3.2772	3095.3400	3.0953	5.550	0.0000	0.0000
2023/08/22	2030	02/11/2023	9.89 Call	Bond Future	350.2700	0.3503	388.8400	0.3888	11.012	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.39 Put	Bond Future	1820.6100	1.8206	1685.3300	1.6853	7.430	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.39 Call	Bond Future	1022.6300	1.0226	1107.8100	1.1078	8.330	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.43 Call	Bond Future	3835.8500	3.8359	4010.8800	4.0109	4.563	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.43 Put	Bond Future	401.0400	0.4010	355.6100	0.3556	11.328	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.62 Put	Bond Future	1339.1300	1.3391	1227.6100	1.2276	8.328	0.0000	0.0000
2023/08/22	2030	02/11/2023	10.62 Call	Bond Future	1499.6300	1.4996	1608.5700	1.6086	7.264	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.12 Put	Bond Future	648.3600	0.6484	582.1200	0.5821	10.217	0.0000	0.0000
2023/08/22	2030	02/11/2023	11.12 Call	Bond Future	2848.3600	2.8484	3002.5800	3.0026	5.414	0.0000	0.0000
2023/08/22	2030	02/11/2023	12.27 Call	Bond Future	6772.1100	6.7721	6978.2800	6.9783	3.044	0.0000	0.0000
2023/08/22	2030	02/11/2023	12.27 Put	Bond Future	101.5100	0.1015	87.2200	0.0872	14.077	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.89 Put	Bond Future	4024.7300	4.0247	3859.3800	3.8594	4.108	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.89 Call	Bond Future	875.4300	0.8754	935.4100	0.9354	6.851	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.39 Put	Bond Future	2688.5500	2.6886	2555.8000	2.5558	4.938	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.39 Call	Bond Future	1609.7600	1.6098	1702.3400	1.7023	5.751	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.86 Call	Bond Future	5376.0400	5.3760	5552.1500	5.5522	3.276	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.86 Put	Bond Future	697.4200	0.6974	648.2000	0.6482	7.057	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.57 Put	Bond Future	5070.2500	5.0703	4887.4500	4.8875	3.605	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.57 Call	Bond Future	564.4400	0.5644	606.9700	0.6070	7.535	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.07 Put	Bond Future	3497.6200	3.4976	3343.4300	3.3434	4.408	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	
2023/08/22	2030	01/02/2024	10.07 Call	Bond Future	1100.5100	1.1005	1171.6500	1.1717	6.464	0.0000	0.0000
2023/08/22	2030	01/02/2024	12.10 Call	Bond Future	6127.2400	6.1272	6311.9400	6.3119	3.014	0.0000	0.0000
2023/08/22	2030	01/02/2024	12.10 Put	Bond Future	553.2400	0.5532	512.6100	0.5126	7.344	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.16 Put	Bond Future	3253.8500	3.2539	3105.5500	3.1056	4.558	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.16 Call	Bond Future	1229.9500	1.2300	1306.9800	1.3070	6.263	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.00 Call	Bond Future	2935.8100	2.9358	3068.7900	3.0688	4.530	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.00 Put	Bond Future	1567.1100	1.5671	1474.7600	1.4748	5.893	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.75 Call	Bond Future	5039.0600	5.0391	5210.7700	5.2108	3.408	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.75 Put	Bond Future	774.8800	0.7749	721.2600	0.7213	6.920	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.36 Call	Bond Future	3896.1500	3.8962	4049.5900	4.0496	3.938	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.36 Put	Bond Future	1122.2900	1.1223	1050.4000	1.0504	6.406	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.37 Call	Bond Future	3924.2300	3.9242	4078.1900	4.0782	3.923	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.37 Put	Bond Future	1111.7400	1.1117	1040.3700	1.0404	6.420	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.35 Call	Bond Future	3868.1500	3.8682	4021.0600	4.0211	3.953	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.35 Put	Bond Future	1132.9300	1.1329	1060.5100	1.0605	6.392	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.31 Call	Bond Future	3756.8200	3.7568	3907.6100	3.9076	4.014	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.31 Put	Bond Future	1176.4100	1.1764	1101.8700	1.1019	6.336	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.93 Put	Bond Future	3903.0400	3.9030	3740.0900	3.7401	4.175	0.0000	0.0000
2023/08/22	2030	01/02/2024	9.93 Call	Bond Future	921.5600	0.9216	983.9400	0.9839	6.769	0.0000	0.0000
2023/08/22	2030	01/02/2024		Bond Future	10.6563	88.5948	10.6003	88.8201	0.525	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.85 Call	Bond Future	5345.1300	5.3451	5520.8600	5.5209	3.288	0.0000	0.0000
2023/08/22	2030	01/02/2024	11.85 Put	Bond Future	704.0800	0.7041	654.4800	0.6545	7.045	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.00 Put	Bond Future	3694.9400	3.6949	3536.2700	3.5363	4.294	0.0000	0.0000
2023/08/22	2030	01/02/2024	10.00 Call	Bond Future	1006.2300	1.0062	1072.8900	1.0729	6.625	0.0000	0.0000
2023/08/22	2030	02/05/2024		Bond Future	10.7409	90.5940	10.6818	90.8245	0.551	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.82 Call	Bond Future	1067.7700	1.0678	1131.7100	1.1317	5.988	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.82 Put	Bond Future	4744.9400	4.7449	4578.3300	4.5783	3.511	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.83 Call	Bond Future	1079.2400	1.0792	1143.6800	1.1437	5.971	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.83 Put	Bond Future	4715.4700	4.7155	4549.3600	4.5494	3.523	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.81 Call	Bond Future	1056.1300	1.0561	1119.5500	1.1196	6.005	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.81 Put	Bond Future	4774.2600	4.7743	4607.1300	4.6071	3.501	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.66 Put	Bond Future	5229.1700	5.2292	5054.5900	5.0546	3.339	0.0000	0.0000
2023/08/22	2030	02/05/2024	9.66 Call	Bond Future	893.9200	0.8939	949.8900	0.9499	6.261	0.0000	0.0000
2023/08/22	2030	02/05/2024	10.16 Put	Bond Future	3818.8400	3.8188	3670.5500	3.6706	3.883	0.0000	0.0000
2023/08/22	2030	02/05/2024	10.16 Call	Bond Future	1520.9700	1.5210	1603.2300	1.6032	5.408	0.0000	0.0000
2023/08/22	2030	02/05/2024	11.94 Call	Bond Future	5628.8100	5.6288	5798.9400	5.7989	3.022	0.0000	0.0000
2023/08/22	2030	02/05/2024	11.94 Put	Bond Future	1110.9200	1.1109	1050.5000	1.0505	5.439	0.0000	0.0000
2023/08/22	2030	02/05/2024	12.38 Call	Bond Future	6914.6700	6.9147	7098.7300	7.0987	2.662	0.0000	0.0000
2023/08/22	2030	02/05/2024	12.38 Put	Bond Future	811.5400	0.8115	765.0500	0.7651	5.729	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	
2023/08/22	2030	02/05/2024	10.82 Put	Bond Future	2446.2600	2.4463	2335.1500	2.3352	4.542	0.0000	0.0000
2023/08/22	2030	02/05/2024	10.82 Call	Bond Future	2753.3500	2.7534	2872.7900	2.8728	4.338	0.0000	0.0000
2023/08/22	2030	02/05/2024	10.62 Put	Bond Future	2806.7000	2.8067	2684.5400	2.6845	4.352	0.0000	0.0000
2023/08/22	2030	02/05/2024	10.62 Call	Bond Future	2334.3500	2.3344	2442.7400	2.4427	4.643	0.0000	0.0000
2023/08/22	2030	02/05/2024	11.12 Put	Bond Future	1985.1300	1.9851	1889.6900	1.8897	4.808	0.0000	0.0000
2023/08/22	2030	02/05/2024	11.12 Call	Bond Future	3445.4800	3.4455	3580.5900	3.5806	3.921	0.0000	0.0000
2023/08/22	2030	02/05/2024	13.15 Call	Bond Future	9178.6400	9.1786	9383.2400	9.3832	2.229	0.0000	0.0000
2023/08/22	2030	02/05/2024	13.15 Put	Bond Future	390.6500	0.3907	364.7000	0.3647	6.643	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.38 Call	Bond Future	1970.6600	1.9707	2066.4900	2.0665	4.863	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.38 Put	Bond Future	3701.8200	3.7018	3561.6900	3.5617	3.785	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.39 Call	Bond Future	1987.5800	1.9876	2083.9300	2.0839	4.848	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.39 Put	Bond Future	3680.2600	3.6803	3540.6500	3.5407	3.793	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.37 Call	Bond Future	1953.8300	1.9538	2049.1300	2.0491	4.878	0.0000	0.0000
2023/08/22	2030	01/08/2024	10.37 Put	Bond Future	3723.4800	3.7235	3582.8200	3.5828	3.778	0.0000	0.0000
2023/08/22	2030	01/08/2024		Bond Future	10.8352	88.6311	10.7725	88.8670	0.579	0.0000	0.0000
2023/08/22	2030	07/11/2024		Bond Future	10.9688	90.6731	10.9019	90.9150	0.610	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.75 Call	Bond Future	2675.7700	2.6758	2788.8700	2.7889	4.227	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.75 Put	Bond Future	3470.0500	3.4701	3341.2700	3.3413	3.711	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.76 Call	Bond Future	2694.7200	2.6947	2808.2800	2.8083	4.214	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.76 Put	Bond Future	3452.5200	3.4525	3324.2000	3.3242	3.717	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.74 Call	Bond Future	2657.2800	2.6573	2769.9100	2.7699	4.239	0.0000	0.0000
2023/08/22	2030	07/11/2024	10.74 Put	Bond Future	3488.0700	3.4881	3358.8200	3.3588	3.705	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.50 Call	Bond Future	1986.6500	1.9867	2120.1000	2.1201	6.717	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.50 Put	Bond Future	1399.5600	1.3996	1282.1500	1.2822	8.389	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.00 Call	Bond Future	839.6400	0.8396	916.1400	0.9161	9.111	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.00 Put	Bond Future	2635.3400	2.6353	2460.9800	2.4610	6.616	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.58 Put	Bond Future	4170.1500	4.1702	3954.6800	3.9547	5.167	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.58 Call	Bond Future	303.1300	0.3031	338.5200	0.3385	11.675	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.60 Call	Bond Future	2275.6300	2.2756	2419.7000	2.4197	6.331	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.60 Put	Bond Future	1222.5100	1.2225	1115.7200	1.1157	8.735	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.35 Put	Bond Future	5179.8100	5.1798	4948.9000	4.9489	4.458	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.35 Call	Bond Future	150.6300	0.1506	170.5800	0.1706	13.244	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.78 Call	Bond Future	2835.6900	2.8357	2997.5000	2.9975	5.706	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.78 Put	Bond Future	952.3600	0.9524	863.3100	0.8633	9.350	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.28 Call	Bond Future	1417.4400	1.4174	1526.1400	1.5261	7.669	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.28 Put	Bond Future	1867.8700	1.8679	1725.7100	1.7257	7.611	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.71 Put	Bond Future	3646.9200	3.6469	3442.5300	3.4425	5.604	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.71 Call	Bond Future	427.9800	0.4280	474.4500	0.4745	10.858	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	
2023/08/22	2032	02/11/2023		Bond Future	11.3751	84.2164	11.3220	84.4673	0.466	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.23 Call	Bond Future	1301.7500	1.3018	1404.6600	1.4047	7.906	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.23 Put	Bond Future	1990.3600	1.9904	1842.4100	1.8424	7.433	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.24 Call	Bond Future	1324.4400	1.3244	1428.5100	1.4285	7.858	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.24 Put	Bond Future	1965.3400	1.9653	1818.5500	1.8186	7.469	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.22 Call	Bond Future	1279.2700	1.2793	1381.0300	1.3810	7.955	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.22 Put	Bond Future	2015.6200	2.0156	1866.5200	1.8665	7.397	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.90 Put	Bond Future	803.0300	0.8030	724.7100	0.7247	9.753	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.90 Call	Bond Future	3233.7100	3.2337	3406.2500	3.4063	5.336	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.59 Put	Bond Future	4128.6000	4.1286	3913.9200	3.9139	5.200	0.0000	0.0000
2023/08/22	2032	02/11/2023	10.59 Call	Bond Future	311.6600	0.3117	347.8400	0.3478	11.609	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.09 Put	Bond Future	2366.8900	2.3669	2202.7600	2.2028	6.934	0.0000	0.0000
2023/08/22	2032	02/11/2023	11.09 Call	Bond Future	1006.6600	1.0067	1093.3900	1.0934	8.616	0.0000	0.0000
2023/08/22	2032	02/11/2023	12.26 Call	Bond Future	4518.5700	4.5186	4717.6100	4.7176	4.405	0.0000	0.0000
2023/08/22	2032	02/11/2023	12.26 Put	Bond Future	474.6300	0.4746	422.8100	0.4228	10.918	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.59 Put	Bond Future	5127.2100	5.1272	4932.9900	4.9330	3.788	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.59 Call	Bond Future	917.1300	0.9171	979.3600	0.9794	6.785	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.09 Put	Bond Future	3519.5500	3.5196	3360.8400	3.3608	4.509	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.09 Call	Bond Future	1726.4200	1.7264	1824.1600	1.8242	5.661	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.73 Call	Bond Future	6420.5800	6.4206	6619.7600	6.6198	3.102	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.73 Put	Bond Future	873.5900	0.8736	816.3200	0.8163	6.556	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.78 Put	Bond Future	4460.7800	4.4608	4279.3800	4.2794	4.067	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.78 Call	Bond Future	1179.5300	1.1795	1254.5800	1.2546	6.363	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.75 Call	Bond Future	3316.1500	3.3162	3461.8000	3.4618	4.392	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.75 Put	Bond Future	2050.4400	2.0504	1939.6400	1.9396	5.404	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.50 Call	Bond Future	5640.1500	5.6402	5829.0900	5.8291	3.350	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.50 Put	Bond Future	1071.0300	1.0710	1003.5200	1.0035	6.303	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.84 Call	Bond Future	3571.6700	3.5717	3723.2800	3.7233	4.245	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.84 Put	Bond Future	1900.0600	1.9001	1795.2200	1.7952	5.518	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.85 Call	Bond Future	3600.4000	3.6004	3752.6700	3.7527	4.229	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.85 Put	Bond Future	1883.8500	1.8839	1779.6700	1.7797	5.530	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.83 Call	Bond Future	3542.8100	3.5428	3693.7700	3.6938	4.261	0.0000	0.0000
2023/08/22	2032	01/02/2024	11.83 Put	Bond Future	1916.1700	1.9162	1810.6800	1.8107	5.505	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.01 Put	Bond Future	7524.3900	7.5244	7299.5600	7.2996	2.988	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.01 Call	Bond Future	397.8000	0.3978	429.4200	0.4294	7.949	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.76 Put	Bond Future	4527.0800	4.5271	4344.2700	4.3443	4.038	0.0000	0.0000
2023/08/22	2032	01/02/2024	10.76 Call	Bond Future	1148.6700	1.1487	1222.3100	1.2223	6.411	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.62 Call	Bond Future	6044.4400	6.0444	6238.9000	6.2389	3.217	0.0000	0.0000
2023/08/22	2032	01/02/2024	12.62 Put	Bond Future	963.1100	0.9631	901.1200	0.9011	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	
2023/08/22	2032	01/02/2024		Bond Future	11.4731	86.1112	11.4176	86.3676	0.483	0.0000	0.0000
2023/08/22	2032	02/05/2024		Bond Future	11.5768	83.8918	11.5188	84.1541	0.502	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.55 Call	Bond Future	1170.0700	1.1701	1238.6900	1.2387	5.865	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.55 Put	Bond Future	5972.3500	5.9724	5778.6500	5.7787	3.243	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.56 Call	Bond Future	1183.2100	1.1832	1252.4000	1.2524	5.848	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.56 Put	Bond Future	5937.0200	5.9370	5743.8900	5.7439	3.253	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.54 Call	Bond Future	1157.0100	1.1570	1225.0700	1.2251	5.882	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.54 Put	Bond Future	6007.8100	6.0078	5813.5500	5.8136	3.233	0.0000	0.0000
2023/08/22	2032	02/05/2024	13.35 Call	Bond Future	8430.1500	8.4302	8642.3600	8.6424	2.517	0.0000	0.0000
2023/08/22	2032	02/05/2024	13.35 Put	Bond Future	913.3000	0.9133	863.1900	0.8632	5.487	0.0000	0.0000
2023/08/22	2032	02/05/2024	11.35 Put	Bond Future	3589.7500	3.5898	3445.0600	3.4451	4.031	0.0000	0.0000
2023/08/22	2032	02/05/2024	11.35 Call	Bond Future	2558.7800	2.5588	2676.4100	2.6764	4.597	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.65 Put	Bond Future	5624.5200	5.6245	5436.5600	5.4366	3.342	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.65 Call	Bond Future	1305.4600	1.3055	1379.8200	1.3798	5.696	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.36 Put	Bond Future	6691.5000	6.6915	6487.9800	6.4880	3.041	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.36 Call	Bond Future	961.5500	0.9616	1020.3500	1.0204	6.115	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.86 Put	Bond Future	4937.3700	4.9374	4761.9400	4.7619	3.553	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.86 Call	Bond Future	1621.9500	1.6220	1708.8400	1.7088	5.357	0.0000	0.0000
2023/08/22	2032	02/05/2024	12.90 Call	Bond Future	6941.9900	6.9420	7139.3300	7.1393	2.843	0.0000	0.0000
2023/08/22	2032	02/05/2024	12.90 Put	Bond Future	1245.3700	1.2454	1180.3900	1.1804	5.218	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.59 Put	Bond Future	5831.5800	5.8316	5640.1600	5.6402	3.282	0.0000	0.0000
2023/08/22	2032	02/05/2024	10.59 Call	Bond Future	1223.0000	1.2230	1293.9000	1.2939	5.797	0.0000	0.0000
2023/08/22	2032	02/05/2024	11.09 Put	Bond Future	4258.1100	4.2581	4096.9800	4.0970	3.784	0.0000	0.0000
2023/08/22	2032	02/05/2024	11.09 Call	Bond Future	2024.8800	2.0249	2126.0700	2.1261	4.997	0.0000	0.0000
2023/08/22	2032	02/05/2024	13.18 Call	Bond Future	7862.4300	7.8624	8069.4300	8.0694	2.633	0.0000	0.0000
2023/08/22	2032	02/05/2024	13.18 Put	Bond Future	1026.5200	1.0265	971.2000	0.9712	5.389	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.14 Call	Bond Future	2144.2900	2.1443	2248.5100	2.2485	4.860	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.14 Put	Bond Future	4600.1800	4.6002	4435.9500	4.4360	3.570	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.15 Call	Bond Future	2163.1800	2.1632	2268.0000	2.2680	4.846	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.15 Put	Bond Future	4573.3900	4.5734	4409.7600	4.4098	3.578	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.13 Call	Bond Future	2125.4900	2.1255	2229.1100	2.2291	4.875	0.0000	0.0000
2023/08/22	2032	01/08/2024	11.13 Put	Bond Future	4627.0900	4.6271	4462.2600	4.4623	3.562	0.0000	0.0000
2023/08/22	2032	01/08/2024		Bond Future	11.6877	85.7828	11.6268	86.0512	0.521	0.0000	0.0000
2023/08/22	2032	07/11/2024		Bond Future	11.8423	83.5936	11.7780	83.8687	0.543	0.0000	0.0000
2023/08/22	2032	07/11/2024	11.48 Call	Bond Future	2937.7200	2.9377	3060.1400	3.0601	4.167	0.0000	0.0000
2023/08/22	2032	07/11/2024	11.48 Put	Bond Future	4504.5000	4.5045	4351.8200	4.3518	3.389	0.0000	0.0000
2023/08/22	2032	07/11/2024	11.49 Call	Bond Future	2958.3100	2.9583	3081.2500	3.0813	4.156	0.0000	0.0000
2023/08/22	2032	07/11/2024	11.49 Put	Bond Future	4481.3400	4.4813	4329.1800	4.3292	3.395	0.0000	0.0000
2023/08/22	2032	07/11/2024	11.47 Call	Bond Future	2916.8400	2.9168	3038.7300	3.0387	4.179	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	
2023/08/22	2032	07/11/2024	11.47 Put	Bond Future	4527.4100	4.5274	4374.2000	4.3742	3.384	0.0000	0.0000
2023/08/22	2033	02/11/2023		Bond Future	119.2022	119.2022	118.7442	118.7442	0.384	0.0000	0.0000
2023/08/22	2033	01/02/2024		Bond Future	121.9125	121.9125	121.4440	121.4440	0.384	0.0000	0.0000
2023/08/22	2033	02/05/2024		Bond Future	123.2361	123.2361	122.7571	122.7571	0.389	0.0000	0.0000
2023/08/22	2033	01/08/2024		Bond Future	126.0438	126.0438	125.5541	125.5541	0.388	0.0000	0.0000
2023/08/22	2033	07/11/2024		Bond Future	127.4945	127.4945	126.9938	126.9938	0.393	0.0000	0.0000
2023/08/22	2037	02/11/2023		Bond Future	12.4372	77.0122	12.3689	77.3679	0.550	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.56 Call	Bond Future	376.6300	0.3766	429.3500	0.4294	13.998	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.56 Put	Bond Future	5134.9000	5.1349	4831.9600	4.8320	5.900	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.57 Call	Bond Future	386.1000	0.3861	439.8700	0.4399	13.926	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.57 Put	Bond Future	5087.6600	5.0877	4785.7700	4.7858	5.934	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.55 Call	Bond Future	367.4100	0.3674	419.1000	0.4191	14.069	0.0000	0.0000
2023/08/22	2037	02/11/2023	11.55 Put	Bond Future	5182.4500	5.1825	4878.4800	4.8785	5.865	0.0000	0.0000
2023/08/22	2037	02/11/2023	13.89 Call	Bond Future	7276.6000	7.2766	7593.1100	7.5931	4.350	0.0000	0.0000
2023/08/22	2037	02/11/2023	13.89 Put	Bond Future	275.8100	0.2758	236.6600	0.2367	14.195	0.0000	0.0000
2023/08/22	2037	02/11/2023	12.52 Put	Bond Future	1798.5600	1.7986	1628.7000	1.6287	9.444	0.0000	0.0000
2023/08/22	2037	02/11/2023	12.52 Call	Bond Future	2225.7100	2.2257	2411.5100	2.4115	8.348	0.0000	0.0000
2023/08/22	2037	02/11/2023	12.02 Put	Bond Future	3226.6100	3.2266	2982.5200	2.9825	7.565	0.0000	0.0000
2023/08/22	2037	02/11/2023	12.02 Call	Bond Future	1017.0600	1.0171	1128.6300	1.1286	10.970	0.0000	0.0000
2023/08/22	2037	01/02/2024	13.93 Call	Bond Future	7532.3900	7.5324	7819.9100	7.8199	3.817	0.0000	0.0000
2023/08/22	2037	01/02/2024	13.93 Put	Bond Future	983.5600	0.9836	907.5400	0.9075	7.729	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.93 Call	Bond Future	4098.9500	4.0990	4317.3300	4.3173	5.328	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.93 Put	Bond Future	2219.7600	2.2198	2074.6000	2.0746	6.539	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.09 Put	Bond Future	4264.6000	4.2646	4037.0000	4.0370	5.337	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.09 Call	Bond Future	1842.9700	1.8430	1978.9100	1.9789	7.376	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.32 Call	Bond Future	2376.0100	2.3760	2535.8300	2.5358	6.726	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.32 Put	Bond Future	3583.5000	3.5835	3379.7800	3.3798	5.685	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.33 Call	Bond Future	2400.9300	2.4009	2561.7800	2.5618	6.699	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.33 Put	Bond Future	3556.2700	3.5563	3353.5800	3.3536	5.700	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.31 Call	Bond Future	2351.4100	2.3514	2510.2100	2.5102	6.753	0.0000	0.0000
2023/08/22	2037	01/02/2024	12.31 Put	Bond Future	3611.1000	3.6111	3406.3600	3.4064	5.670	0.0000	0.0000
2023/08/22	2037	01/02/2024		Bond Future	12.5542	74.4885	12.4831	74.8520	0.566	0.0000	0.0000
2023/08/22	2037	02/05/2024		Bond Future	12.6775	76.1692	12.6035	76.5411	0.583	0.0000	0.0000
2023/08/22	2037	02/05/2024	11.44 Call	Bond Future	1118.4500	1.1185	1205.1600	1.2052	7.753	0.0000	0.0000
2023/08/22	2037	02/05/2024	11.44 Put	Bond Future	7718.8600	7.7189	7433.6700	7.4337	3.695	0.0000	0.0000
2023/08/22	2037	02/05/2024	11.45 Call	Bond Future	1130.2700	1.1303	1217.7000	1.2177	7.735	0.0000	0.0000
2023/08/22	2037	02/05/2024	11.45 Put	Bond Future	7673.9800	7.6740	7389.5100	7.3895	3.707	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	
2023/08/22	2037	02/05/2024	11.43 Call	Bond Future	1106.9100	1.1069	1192.9200	1.1929	7.770	0.0000	0.0000
2023/08/22	2037	02/05/2024	11.43 Put	Bond Future	7764.0700	7.7641	7478.1800	7.4782	3.682	0.0000	0.0000
2023/08/22	2037	01/08/2024		Bond Future	12.8099	73.6303	12.7329	74.0107	0.601	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.10 Call	Bond Future	2520.0200	2.5200	2664.5900	2.6646	5.737	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.10 Put	Bond Future	6136.4400	6.1364	5900.5900	5.9006	3.843	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.11 Call	Bond Future	2540.3000	2.5403	2685.6300	2.6856	5.721	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.11 Put	Bond Future	6104.0000	6.1040	5868.9100	5.8689	3.851	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.09 Call	Bond Future	2499.8400	2.4998	2643.6400	2.6436	5.752	0.0000	0.0000
2023/08/22	2037	01/08/2024	12.09 Put	Bond Future	6169.0300	6.1690	5932.4100	5.9324	3.836	0.0000	0.0000
2023/08/22	2037	07/11/2024		Bond Future	12.9708	75.3242	12.8903	75.7139	0.621	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.58 Call	Bond Future	3505.6000	3.5056	3682.5300	3.6825	5.047	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.58 Put	Bond Future	5424.6000	5.4246	5211.8600	5.2119	3.922	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.59 Call	Bond Future	3528.7600	3.5288	3706.4000	3.7064	5.034	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.59 Put	Bond Future	5397.7500	5.3978	5185.7200	5.1857	3.928	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.57 Call	Bond Future	3482.1900	3.4822	3658.4000	3.6584	5.060	0.0000	0.0000
2023/08/22	2037	07/11/2024	12.57 Put	Bond Future	5451.2400	5.4512	5237.7800	5.2378	3.916	0.0000	0.0000
2023/08/22	2038	02/11/2023		Bond Future	128.6865	128.6865	128.6807	128.6807	0.005	0.0000	0.0000
2023/08/22	2038	01/02/2024		Bond Future	129.6026	129.6026	129.5966	129.5966	0.005	0.0000	0.0000
2023/08/22	2038	02/05/2024		Bond Future	132.5578	132.5578	132.5517	132.5517	0.005	0.0000	0.0000
2023/08/22	2038	01/08/2024		Bond Future	133.5168	133.5168	133.5106	133.5106	0.005	0.0000	0.0000
2023/08/22	2038	07/11/2024		Bond Future	136.6334	136.6334	136.6279	136.6279	0.004	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.50 Put	Bond Future	7260.6700	7.2607	6965.8200	6.9658	4.061	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.50 Call	Bond Future	158.5900	0.1586	179.4700	0.1795	13.166	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.10 Put	Bond Future	4218.9800	4.2190	3975.7500	3.9758	5.765	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.10 Call	Bond Future	733.7600	0.7338	806.2600	0.8063	9.881	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.97 Call	Bond Future	2891.6900	2.8917	3073.7700	3.0738	6.297	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.97 Put	Bond Future	1560.7200	1.5607	1427.0700	1.4271	8.563	0.0000	0.0000
2023/08/22	2040	02/11/2023		Bond Future	12.7207	77.0891	12.6626	77.4048	0.457	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.59 Call	Bond Future	207.8900	0.2079	234.1500	0.2342	12.632	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.59 Put	Bond Future	6751.0700	6.7511	6461.6000	6.4616	4.288	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.60 Call	Bond Future	214.0000	0.2140	240.9000	0.2409	12.570	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.60 Put	Bond Future	6695.4500	6.6955	6406.6200	6.4066	4.314	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.58 Call	Bond Future	201.8600	0.2019	227.4800	0.2275	12.692	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.58 Put	Bond Future	6806.8500	6.8069	6516.7400	6.5167	4.262	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.80 Put	Bond Future	5629.5800	5.6296	5355.9500	5.3560	4.861	0.0000	0.0000
2023/08/22	2040	02/11/2023	11.80 Call	Bond Future	367.7200	0.3677	409.8200	0.4098	11.449	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.60 Put	Bond Future	2441.9600	2.4420	2261.9900	2.2620	7.370	0.0000	0.0000
2023/08/22	2040	02/11/2023	12.60 Call	Bond Future	1783.5200	1.7835	1919.2800	1.9193	7.612	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	
2023/08/22	2040	02/11/2023	13.64 Call	Bond Future	5376.9400	5.3769	5623.4900	4.585	0.0000	0.0000	
2023/08/22	2040	02/11/2023	13.64 Put	Bond Future	650.1400	0.6501	580.9600	10.641	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.34 Call	Bond Future	1820.3900	1.8204	1935.6500	6.332	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.34 Put	Bond Future	4573.6400	4.5736	4366.1800	4.536	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.35 Call	Bond Future	1842.4100	1.8424	1958.6000	6.306	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.35 Put	Bond Future	4539.2900	4.5393	4332.7600	4.550	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.33 Call	Bond Future	1798.7200	1.7987	1913.0500	6.356	0.0000	0.0000	
2023/08/22	2040	01/02/2024	12.33 Put	Bond Future	4608.4000	4.6084	4400.0100	4.522	0.0000	0.0000	
2023/08/22	2040	01/02/2024		Bond Future	12.8423	74.3168	12.7819	74.6395	0.470	0.0000	0.0000
2023/08/22	2040	02/05/2024		Bond Future	12.9697	75.9935	12.9069	76.3237	0.484	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.61 Call	Bond Future	1052.8700	1.0529	1121.9900	1.1220	6.565	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.61 Put	Bond Future	8753.2600	8.7533	8492.2000	8.4922	2.982	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.62 Call	Bond Future	1064.1600	1.0642	1133.8800	1.1339	6.552	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.62 Put	Bond Future	8703.4400	8.7034	8442.9800	8.4430	2.993	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.60 Call	Bond Future	1041.4800	1.0415	1110.0000	1.1100	6.579	0.0000	0.0000
2023/08/22	2040	02/05/2024	11.60 Put	Bond Future	8803.0600	8.8031	8541.4000	8.5414	2.972	0.0000	0.0000
2023/08/22	2040	01/08/2024		Bond Future	13.1063	73.2002	13.0408	73.5380	0.499	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.33 Call	Bond Future	2421.9500	2.4220	2543.8700	2.5439	5.034	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.33 Put	Bond Future	6592.5100	6.5925	6376.6700	6.3767	3.274	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.34 Call	Bond Future	2441.8300	2.4418	2564.4400	2.5644	5.021	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.34 Put	Bond Future	6556.3300	6.5563	6341.1800	6.3412	3.282	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.32 Call	Bond Future	2402.1500	2.4022	2523.3800	2.5234	5.047	0.0000	0.0000
2023/08/22	2040	01/08/2024	12.32 Put	Bond Future	6628.8400	6.6288	6412.3100	6.4123	3.266	0.0000	0.0000
2023/08/22	2040	07/11/2024		Bond Future	13.2702	74.8835	13.2018	75.2295	0.515	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.85 Call	Bond Future	3600.0000	3.6000	3754.5600	3.7546	4.293	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.85 Put	Bond Future	5767.2500	5.7673	5575.8400	5.5758	3.319	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.86 Call	Bond Future	3624.2100	3.6242	3779.4100	3.7794	4.282	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.86 Put	Bond Future	5738.7100	5.7387	5547.9400	5.5479	3.324	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.84 Call	Bond Future	3575.5300	3.5755	3729.4500	3.7295	4.305	0.0000	0.0000
2023/08/22	2040	07/11/2024	12.84 Put	Bond Future	5795.5900	5.7956	5603.5400	5.6035	3.314	0.0000	0.0000
2023/08/22	2044	02/11/2023	12.75 Call	Bond Future	2039.1700	2.0392	2214.9100	2.2149	8.618	0.0000	0.0000
2023/08/22	2044	02/11/2023	12.75 Put	Bond Future	2243.7100	2.2437	2048.2800	2.0483	8.710	0.0000	0.0000
2023/08/22	2044	02/11/2023	12.00 Put	Bond Future	5006.8500	5.0069	4702.7900	4.7028	6.073	0.0000	0.0000
2023/08/22	2044	02/11/2023	12.00 Call	Bond Future	521.7600	0.5218	588.8700	0.5889	12.862	0.0000	0.0000
2023/08/22	2044	02/11/2023	13.00 Call	Bond Future	2795.2000	2.7952	3006.9600	3.0070	7.576	0.0000	0.0000
2023/08/22	2044	02/11/2023	13.00 Put	Bond Future	1663.1500	1.6632	1503.7400	1.5037	9.585	0.0000	0.0000
2023/08/22	2044	02/11/2023		Bond Future	12.7877	73.3170	12.7194	73.6882	0.534	0.0000	0.0000
2023/08/22	2044	02/11/2023	11.56 Call	Bond Future	161.0100	0.1610	186.7400	0.1867	15.980	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	
2023/08/22	2044	02/11/2023	11.56 Put	Bond Future	7361.6900	7.3617	7016.2500	7.0163	4.692	0.0000	0.0000
2023/08/22	2044	02/11/2023	11.57 Call	Bond Future	166.0500	0.1661	192.4600	0.1925	15.905	0.0000	0.0000
2023/08/22	2044	02/11/2023	11.57 Put	Bond Future	7303.2300	7.3032	6958.4700	6.9585	4.721	0.0000	0.0000
2023/08/22	2044	02/11/2023	11.55 Call	Bond Future	156.0900	0.1561	181.1600	0.1812	16.061	0.0000	0.0000
2023/08/22	2044	02/11/2023	11.55 Put	Bond Future	7420.3600	7.4204	7074.2600	7.0743	4.664	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.28 Call	Bond Future	1596.3400	1.5963	1721.4000	1.7214	7.834	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.28 Put	Bond Future	5061.7800	5.0618	4807.4300	4.8074	5.025	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.29 Call	Bond Future	1616.7800	1.6168	1742.9200	1.7429	7.802	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.29 Put	Bond Future	5024.5900	5.0246	4771.3200	4.7713	5.041	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.27 Call	Bond Future	1576.2200	1.5762	1700.2000	1.7002	7.866	0.0000	0.0000
2023/08/22	2044	01/02/2024	12.27 Put	Bond Future	5099.3700	5.0994	4843.9400	4.8439	5.009	0.0000	0.0000
2023/08/22	2044	01/02/2024		Bond Future	12.9056	70.5850	12.8346	70.9644	0.550	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.66 Call	Bond Future	1056.6200	1.0566	1138.9800	1.1390	7.795	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.66 Put	Bond Future	8889.4600	8.8895	8583.7200	8.5837	3.439	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.67 Call	Bond Future	1068.0400	1.0680	1151.1100	1.1511	7.778	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.67 Put	Bond Future	8838.4400	8.8384	8533.4100	8.5334	3.451	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.65 Call	Bond Future	1045.1200	1.0451	1126.7700	1.1268	7.813	0.0000	0.0000
2023/08/22	2044	02/05/2024	11.65 Put	Bond Future	8940.4800	8.9405	8634.0300	8.6340	3.428	0.0000	0.0000
2023/08/22	2044	02/05/2024		Bond Future	13.0287	72.1775	12.9549	72.5656	0.566	0.0000	0.0000
2023/08/22	2044	01/08/2024		Bond Future	13.1603	69.4233	13.0835	69.8203	0.584	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.29 Call	Bond Future	2282.6500	2.2827	2420.8800	2.4209	6.056	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.29 Put	Bond Future	7013.8200	7.0138	6755.0700	6.7551	3.689	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.30 Call	Bond Future	2301.7900	2.3018	2440.8200	2.4408	6.040	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.30 Put	Bond Future	6975.5500	6.9756	6717.6000	6.7176	3.698	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.28 Call	Bond Future	2263.3500	2.2634	2400.7800	2.4008	6.072	0.0000	0.0000
2023/08/22	2044	01/08/2024	12.28 Put	Bond Future	7051.9900	7.0520	6792.4400	6.7924	3.681	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.91 Call	Bond Future	3697.7800	3.6978	3882.7900	3.8828	5.003	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.91 Put	Bond Future	5805.3900	5.8054	5583.8200	5.5838	3.817	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.92 Call	Bond Future	3721.9800	3.7220	3907.7300	3.9077	4.991	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.92 Put	Bond Future	5776.5900	5.7766	5555.7600	5.5558	3.823	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.90 Call	Bond Future	3673.3400	3.6733	3857.6000	3.8576	5.016	0.0000	0.0000
2023/08/22	2044	07/11/2024	12.90 Put	Bond Future	5834.0200	5.8340	5611.7000	5.6117	3.811	0.0000	0.0000
2023/08/22	2044	07/11/2024		Bond Future	13.3176	71.0195	13.2373	71.4261	0.603	0.0000	0.0000
2023/08/22	2046	02/11/2023		Bond Future	111.9309	111.9309	111.4017	111.4017	0.473	0.0000	0.0000
2023/08/22	2046	01/02/2024		Bond Future	114.4761	114.4761	113.9346	113.9346	0.473	0.0000	0.0000
2023/08/22	2046	02/05/2024		Bond Future	114.9469	114.9469	114.3932	114.3932	0.482	0.0000	0.0000
2023/08/22	2046	01/08/2024		Bond Future	117.5651	117.5651	116.9990	116.9990	0.482	0.0000	0.0000
2023/08/22	2046	07/11/2024		Bond Future	118.1150	118.1150	117.5361	117.5361	0.490	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	
2023/08/22	2050	02/11/2023		Bond Future	113.1955	113.1955	113.1904	113.1904	0.004	0.0000	0.0000
2023/08/22	2050	01/02/2024		Bond Future	113.5303	113.5303	113.5250	113.5250	0.005	0.0000	0.0000
2023/08/22	2050	02/05/2024		Bond Future	116.1190	116.1190	116.1137	116.1137	0.005	0.0000	0.0000
2023/08/22	2050	01/08/2024		Bond Future	116.4677	116.4677	116.4622	116.4622	0.005	0.0000	0.0000
2023/08/22	2050	07/11/2024		Bond Future	119.1858	119.1858	119.1809	119.1809	0.004	0.0000	0.0000
2023/08/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	AL37	02/11/2023		Index Future	901.7920	901.7920	903.3190	903.3190	0.169	0.0000	0.0000
2023/08/22	AL37	01/02/2024		Index Future	922.0780	922.0780	923.6380	923.6380	0.169	0.0000	0.0000
2023/08/22	AL37	02/05/2024		Index Future	942.8970	942.8970	944.4940	944.4940	0.169	0.0000	0.0000
2023/08/22	AL37	01/08/2024		Index Future	964.1810	964.1810	965.8160	965.8160	0.170	0.0000	0.0000
2023/08/22	AL37	07/11/2024		Index Future	986.5180	986.5180	988.1950	988.1950	0.170	0.0000	0.0000
2023/08/22	AL7T	02/11/2023		Index Future	1021.7210	1021.7210	1025.2390	1025.2390	0.344	0.0000	0.0000
2023/08/22	AL7T	01/02/2024		Index Future	1044.7050	1044.7050	1048.3010	1048.3010	0.344	0.0000	0.0000
2023/08/22	AL7T	02/05/2024		Index Future	1068.2930	1068.2930	1071.9710	1071.9710	0.344	0.0000	0.0000
2023/08/22	AL7T	01/08/2024		Index Future	1092.4070	1092.4070	1096.1710	1096.1710	0.345	0.0000	0.0000
2023/08/22	AL7T	07/11/2024		Index Future	1117.7150	1117.7150	1121.5710	1121.5710	0.345	0.0000	0.0000
2023/08/22	ALBI	02/11/2023		Index Future	891.4270	891.4270	894.3810	894.3810	0.331	0.0000	0.0000
2023/08/22	ALBI	01/02/2024		Index Future	911.4800	911.4800	914.4990	914.4990	0.331	0.0000	0.0000
2023/08/22	ALBI	02/05/2024		Index Future	932.0600	932.0600	935.1480	935.1480	0.331	0.0000	0.0000
2023/08/22	ALBI	01/08/2024		Index Future	953.0990	953.0990	956.2590	956.2590	0.332	0.0000	0.0000
2023/08/22	ALBI	07/11/2024		Index Future	975.1800	975.1800	978.4180	978.4180	0.332	0.0000	0.0000
2023/08/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	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	
2023/08/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/22	C210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/22	ES33	02/11/2023		Bond Future	12.9452	71.2245	12.8711	71.5450	0.573	0.0000	0.0000
2023/08/22	ES33	01/02/2024		Bond Future	13.0982	72.8440	13.0208	73.1717	0.591	0.0000	0.0000
2023/08/22	ES33	02/05/2024		Bond Future	13.2551	70.7048	13.1742	71.0401	0.610	0.0000	0.0000
2023/08/22	ES33	01/08/2024		Bond Future	13.4199	72.3140	13.3353	72.6572	0.630	0.0000	0.0000
2023/08/22	ES33	07/11/2024		Bond Future	13.6367	70.1945	13.5478	70.5460	0.652	0.0000	0.0000
2023/08/22	ES42	02/11/2023		Bond Future	13.4203	66.9609	13.3618	67.2467	0.436	0.0000	0.0000
2023/08/22	ES42	01/02/2024		Bond Future	13.5603	68.4837	13.4994	68.7759	0.449	0.0000	0.0000
2023/08/22	ES42	02/05/2024		Bond Future	13.7089	65.7822	13.6454	66.0812	0.463	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	
2023/08/22	ES42	01/08/2024		Bond Future	13.8612	67.2782	13.7951	67.5842	0.477	0.0000	0.0000
2023/08/22	ES42	07/11/2024		Bond Future	14.0557	64.5748	13.9863	64.8883	0.493	0.0000	0.0000
2023/08/22	GOVI	02/11/2023		GOVI	878.6730	878.6730	881.6010	881.6010	0.333	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.81 Put	GOVI	71370.0000	7.1370	42090.0000	4.2090	41.026	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.82 Put	GOVI	71470.0000	7.1470	42190.0000	4.2190	40.968	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/11/2023	885.80 Put	GOVI	71270.0000	7.1270	41990.0000	4.1990	41.083	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	879.99 Call	GOVI	184490.0000	18.4490	214420.0000	21.4420	16.223	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	880.00 Call	GOVI	184390.0000	18.4390	214320.0000	21.4320	16.232	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	879.98 Call	GOVI	184590.0000	18.4590	214520.0000	21.4520	16.214	0.0000	0.0000
2023/08/22	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/02/2024		GOVI	898.4390	898.4390	901.4320	901.4320	0.333	0.0000	0.0000
2023/08/22	GOVI	02/05/2024		GOVI	918.7240	918.7240	921.7860	921.7860	0.333	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.98 Put	GOVI	322560.0000	32.2560	291940.0000	29.1940	9.493	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.99 Put	GOVI	322660.0000	32.2660	292040.0000	29.2040	9.490	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	02/05/2024	950.97 Put	GOVI	322460.0000	32.2460	291840.0000	29.1840	9.496	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.38 Put	GOVI	39180.0000	3.9180	7850.0000	0.7850	79.964	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.39 Put	GOVI	39280.0000	3.9280	7950.0000	0.7950	79.761	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	01/08/2024	943.37 Put	GOVI	39080.0000	3.9080	7750.0000	0.7750	80.169	0.0000	0.0000
2023/08/22	GOVI	01/08/2024		GOVI	939.4620	939.4620	942.5950	942.5950	0.333	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.79 Call	GOVI	124370.0000	12.4370	156470.0000	15.6470	25.810	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.80 Call	GOVI	124270.0000	12.4270	156370.0000	15.6370	25.831	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.78 Call	GOVI	124470.0000	12.4470	156570.0000	15.6570	25.789	0.0000	0.0000
2023/08/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/22	GOVI	07/11/2024		GOVI	961.2270	961.2270	964.4370	964.4370	0.334	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	
2023/08/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/22	IGOV	02/11/2023		Index Future	334.5140	334.5140	333.9570	333.9570	0.167	0.0000	0.0000
2023/08/22	IGOV	01/02/2024		Index Future	342.1200	342.1200	341.5490	341.5490	0.167	0.0000	0.0000
2023/08/22	IGOV	02/05/2024		Index Future	349.9230	349.9230	349.3400	349.3400	0.167	0.0000	0.0000
2023/08/22	IGOV	01/08/2024		Index Future	357.8980	357.8980	357.3030	357.3030	0.166	0.0000	0.0000
2023/08/22	IGOV	07/11/2024		Index Future	366.2710	366.2710	365.6630	365.6630	0.166	0.0000	0.0000
2023/08/22	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/22	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/22	JBAF	20/09/2023		Jibar Tradeable Future	8.4050	91.5950	8.4050	91.5950	0.000	0.0000	0.0000
2023/08/22	JBAF	18/10/2023		Jibar Tradeable Future	8.4850	91.5150	8.4650	91.5350	0.236	0.0000	0.0000
2023/08/22	JBAF	15/11/2023		Jibar Tradeable Future	8.4900	91.5100	8.4500	91.5500	0.471	0.0000	0.0000
2023/08/22	JBAF	20/12/2023		Jibar Tradeable Future	8.5150	91.4850	8.4650	91.5350	0.587	0.0000	0.0000
2023/08/22	JBAF	17/01/2024		Jibar Tradeable Future	8.5150	91.4850	8.4600	91.5400	0.646	0.0000	0.0000
2023/08/22	JBAF	21/02/2024		Jibar Tradeable Future	8.5250	91.4750	8.4500	91.5500	0.880	0.0000	0.0000
2023/08/22	JBAF	20/03/2024		Jibar Tradeable Future	8.5150	91.4850	8.4400	91.5600	0.881	0.0000	0.0000
2023/08/22	JBAF	19/06/2024		Jibar Tradeable Future	8.5050	91.4950	8.4300	91.5700	0.882	0.0000	0.0000
2023/08/22	JBAF	18/09/2024		Jibar Tradeable Future	8.3750	91.6250	8.3000	91.7000	0.896	0.0000	0.0000
2023/08/22	JBAF	18/12/2024		Jibar Tradeable Future	8.2200	91.7800	8.1200	91.8800	1.217	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	
2023/08/22	JBAF	19/03/2025		Jibar Tradeable Future	8.1800	91.8200	8.0900	91.9100	1.100	0.0000	0.0000
2023/08/22	JBAF	18/06/2025		Jibar Tradeable Future	8.1450	91.8550	8.0500	91.9500	1.166	0.0000	0.0000
2023/08/22	R035	02/11/2023	10.62 Put	Bond Future	8296.2500	8.2963	7924.5500	7.9246	4.480	0.0000	0.0000
2023/08/22	R035	02/11/2023	10.62 Call	Bond Future	65.7700	0.0658	79.1100	0.0791	20.283	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.12 Put	Bond Future	5584.3800	5.5844	5245.0600	5.2451	6.076	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.12 Call	Bond Future	274.2200	0.2742	319.9400	0.3199	16.673	0.0000	0.0000
2023/08/22	R035	02/11/2023	12.85 Call	Bond Future	4514.6000	4.5146	4807.9800	4.8080	6.498	0.0000	0.0000
2023/08/22	R035	02/11/2023	12.85 Put	Bond Future	701.2600	0.7013	609.6000	0.6096	13.071	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.42 Call	Bond Future	575.1000	0.5751	656.9300	0.6569	14.229	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.42 Put	Bond Future	4197.1700	4.1972	3893.9600	3.8940	7.224	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.43 Call	Bond Future	588.0200	0.5880	671.2500	0.6713	14.154	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.43 Put	Bond Future	4154.6200	4.1546	3852.8100	3.8528	7.264	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.41 Call	Bond Future	562.3800	0.5624	642.8300	0.6428	14.305	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.41 Put	Bond Future	4239.9600	4.2400	3935.3700	3.9354	7.184	0.0000	0.0000
2023/08/22	R035	02/11/2023		Bond Future	12.0932	82.0755	12.0196	82.4605	0.608	0.0000	0.0000
2023/08/22	R035	02/11/2023	13.59 Call	Bond Future	7529.8300	7.5298	7878.1700	7.8782	4.626	0.0000	0.0000
2023/08/22	R035	02/11/2023	13.59 Put	Bond Future	232.7500	0.2328	196.0500	0.1961	15.768	0.0000	0.0000
2023/08/22	R035	02/11/2023	12.24 Put	Bond Future	1615.5600	1.6156	1443.7400	1.4437	10.635	0.0000	0.0000
2023/08/22	R035	02/11/2023	12.24 Call	Bond Future	2375.9300	2.3759	2589.1500	2.5892	8.974	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.74 Put	Bond Future	2973.4500	2.9735	2719.4500	2.7195	8.542	0.0000	0.0000
2023/08/22	R035	02/11/2023	11.74 Call	Bond Future	1101.0900	1.1011	1232.1300	1.2321	11.901	0.0000	0.0000
2023/08/22	R035	01/02/2024	10.62 Put	Bond Future	9102.1200	9.1021	8749.9400	8.7499	3.869	0.0000	0.0000
2023/08/22	R035	01/02/2024	10.62 Call	Bond Future	338.2400	0.3382	379.7100	0.3797	12.261	0.0000	0.0000
2023/08/22	R035	01/02/2024	11.12 Put	Bond Future	6622.5000	6.6225	6307.8200	6.3078	4.752	0.0000	0.0000
2023/08/22	R035	01/02/2024	11.12 Call	Bond Future	748.9200	0.7489	827.8900	0.8279	10.545	0.0000	0.0000
2023/08/22	R035	01/02/2024	13.46 Call	Bond Future	7078.2300	7.0782	7384.5900	7.3846	4.328	0.0000	0.0000
2023/08/22	R035	01/02/2024	13.46 Put	Bond Future	1039.0200	1.0390	951.7300	0.9517	8.401	0.0000	0.0000
2023/08/22	R035	01/02/2024		Bond Future	12.2123	83.9220	12.1356	84.3156	0.628	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.19 Call	Bond Future	2864.3800	2.8644	3060.8900	3.0609	6.860	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.19 Put	Bond Future	2978.3200	2.9783	2781.1800	2.7812	6.619	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.20 Call	Bond Future	2891.7700	2.8918	3089.3700	3.0894	6.833	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.20 Put	Bond Future	2954.4800	2.9545	2758.4300	2.7584	6.636	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.18 Call	Bond Future	2837.0900	2.8371	3032.5100	3.0325	6.888	0.0000	0.0000
2023/08/22	R035	01/02/2024	12.18 Put	Bond Future	3002.3200	3.0023	2804.0900	2.8041	6.603	0.0000	0.0000
2023/08/22	R035	02/05/2024	11.20 Call	Bond Future	1217.0400	1.2170	1318.8300	1.3188	8.364	0.0000	0.0000
2023/08/22	R035	02/05/2024	11.20 Put	Bond Future	7171.5000	7.1715	6870.7000	6.8707	4.194	0.0000	0.0000
2023/08/22	R035	02/05/2024	11.21 Call	Bond Future	1229.4500	1.2295	1332.0500	1.3321	8.345	0.0000	0.0000
2023/08/22	R035	02/05/2024	11.21 Put	Bond Future	7128.4000	7.1284	6828.4100	6.8284	4.208	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	
2023/08/22	R035	02/05/2024	11.19 Call	Bond Future	1204.7100	1.2047	1305.7000	1.3057	8.383	0.0000	0.0000
2023/08/22	R035	02/05/2024	11.19 Put	Bond Future	7214.7400	7.2147	6913.1400	6.9131	4.180	0.0000	0.0000
2023/08/22	R035	02/05/2024		Bond Future	12.3269	81.3024	12.2471	81.7049	0.648	0.0000	0.0000
2023/08/22	R035	01/08/2024		Bond Future	12.4469	83.1354	12.3637	83.5473	0.669	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.80 Call	Bond Future	2477.0900	2.4771	2635.9700	2.6360	6.414	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.80 Put	Bond Future	5756.5200	5.7565	5503.5400	5.5035	4.395	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.81 Call	Bond Future	2497.7200	2.4977	2657.4700	2.6575	6.396	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.81 Put	Bond Future	5725.0300	5.7250	5472.9200	5.4729	4.404	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.79 Call	Bond Future	2456.5500	2.4566	2614.5700	2.6146	6.433	0.0000	0.0000
2023/08/22	R035	01/08/2024	11.79 Put	Bond Future	5788.1400	5.7881	5534.3000	5.5343	4.386	0.0000	0.0000
2023/08/22	R035	07/11/2024		Bond Future	12.6118	80.5362	12.5245	80.9581	0.692	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.18 Call	Bond Future	3218.8600	3.2189	3405.5500	3.4056	5.800	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.18 Put	Bond Future	5336.1800	5.3362	5101.0000	5.1010	4.407	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.19 Call	Bond Future	3241.0900	3.2411	3428.5800	3.4286	5.785	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.19 Put	Bond Future	5308.4900	5.3085	5074.1100	5.0741	4.415	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.17 Call	Bond Future	3196.3500	3.1964	3382.2300	3.3822	5.815	0.0000	0.0000
2023/08/22	R035	07/11/2024	12.17 Put	Bond Future	5363.6300	5.3636	5127.6400	5.1276	4.400	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.82 Call	Bond Future	3535.9700	3.5360	3809.1300	3.8091	7.725	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.82 Put	Bond Future	2305.5900	2.3056	2088.0900	2.0881	9.434	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.83 Call	Bond Future	3577.7600	3.5778	3852.7600	3.8528	7.686	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.83 Put	Bond Future	2277.8400	2.2778	2062.1800	2.0622	9.468	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.81 Call	Bond Future	3494.3800	3.4944	3765.7100	3.7657	7.765	0.0000	0.0000
2023/08/22	R053	02/11/2023	12.81 Put	Bond Future	2333.6300	2.3336	2114.3000	2.1143	9.399	0.0000	0.0000
2023/08/22	R053	02/11/2023		Bond Future	12.6454	93.3281	12.5770	93.8187	0.541	0.0000	0.0000
2023/08/22	R053	01/02/2024		Bond Future	12.7570	95.4279	12.6858	95.9295	0.557	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.93 Call	Bond Future	4949.2100	4.9492	5224.9300	5.2249	5.571	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.93 Put	Bond Future	3749.6500	3.7497	3523.7000	3.5237	6.026	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.94 Call	Bond Future	4989.2400	4.9892	5266.2000	5.2662	5.551	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.94 Put	Bond Future	3721.2500	3.7213	3496.5400	3.4965	6.039	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.92 Call	Bond Future	4909.0400	4.9090	5183.5200	5.1835	5.591	0.0000	0.0000
2023/08/22	R053	01/02/2024	12.92 Put	Bond Future	3778.0000	3.7780	3550.8100	3.5508	6.013	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.03 Call	Bond Future	5780.4000	5.7804	6061.9800	6.0620	4.871	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.03 Put	Bond Future	4708.6800	4.7087	4477.1800	4.4772	4.916	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.04 Call	Bond Future	5819.2700	5.8193	6101.8900	6.1019	4.857	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.04 Put	Bond Future	4680.1300	4.6801	4449.6700	4.4497	4.924	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.02 Call	Bond Future	5741.6100	5.7416	6022.1500	6.0222	4.886	0.0000	0.0000
2023/08/22	R053	02/05/2024	13.02 Put	Bond Future	4737.4100	4.7374	4504.8700	4.5049	4.909	0.0000	0.0000
2023/08/22	R053	02/05/2024		Bond Future	12.8729	91.7155	12.7989	92.2286	0.575	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	
2023/08/22	R053	01/08/2024	13.14 Call	Bond Future	6432.5600	6.4326	6720.5200	6.7205	4.477	0.0000	0.0000
2023/08/22	R053	01/08/2024	13.14 Put	Bond Future	5448.0000	5.4480	5211.0900	5.2111	4.349	0.0000	0.0000
2023/08/22	R053	01/08/2024	13.15 Call	Bond Future	6470.1200	6.4701	6759.0000	6.7590	4.465	0.0000	0.0000
2023/08/22	R053	01/08/2024	13.15 Put	Bond Future	5419.2000	5.4192	5183.2100	5.1832	4.355	0.0000	0.0000
2023/08/22	R053	01/08/2024	13.13 Call	Bond Future	6395.0600	6.3951	6682.0900	6.6821	4.488	0.0000	0.0000
2023/08/22	R053	01/08/2024	13.13 Put	Bond Future	5476.9600	5.4770	5239.1200	5.2391	4.343	0.0000	0.0000
2023/08/22	R053	01/08/2024		Bond Future	12.9933	93.7822	12.9163	94.3071	0.593	0.0000	0.0000
2023/08/22	R053	07/11/2024		Bond Future	13.1478	90.0700	13.0672	90.6076	0.613	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.80 Call	Bond Future	5111.8200	5.1118	5363.2600	5.3633	4.919	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.80 Put	Bond Future	7474.3800	7.4744	7188.2900	7.1883	3.828	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.81 Call	Bond Future	5144.5000	5.1445	5396.9100	5.3969	4.906	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.81 Put	Bond Future	7437.5000	7.4375	7152.3800	7.1524	3.834	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.79 Call	Bond Future	5078.8300	5.0788	5329.3000	5.3293	4.932	0.0000	0.0000
2023/08/22	R053	07/11/2024	12.79 Put	Bond Future	7511.0400	7.5110	7223.9800	7.2240	3.822	0.0000	0.0000
2023/08/22	R186	02/11/2023	10.42 Call	Bond Future	3233.3900	3.2334	3338.7300	3.3387	3.258	0.0000	0.0000
2023/08/22	R186	02/11/2023	10.42 Put	Bond Future	102.4100	0.1024	89.6200	0.0896	12.489	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.15 Put	Bond Future	939.0200	0.9390	870.2600	0.8703	7.323	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.15 Call	Bond Future	681.7700	0.6818	731.1400	0.7311	7.241	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.39 Call	Bond Future	1040.9600	1.0410	1105.1300	1.1051	6.165	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.39 Put	Bond Future	646.9900	0.6470	593.0300	0.5930	8.340	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.40 Call	Bond Future	1057.7800	1.0578	1122.5400	1.1225	6.122	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.40 Put	Bond Future	636.7900	0.6368	583.4200	0.5834	8.381	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.38 Call	Bond Future	1024.4600	1.0245	1088.0300	1.0880	6.205	0.0000	0.0000
2023/08/22	R186	02/11/2023	9.38 Put	Bond Future	657.5200	0.6575	602.9600	0.6030	8.298	0.0000	0.0000
2023/08/22	R186	02/11/2023		Bond Future	9.2446	107.3028	9.2011	107.4209	0.470	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.51 Call	Bond Future	1560.6700	1.5607	1629.1700	1.6292	4.389	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.51 Put	Bond Future	917.6400	0.9176	865.4300	0.8654	5.690	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.52 Call	Bond Future	1576.8000	1.5768	1645.6700	1.6457	4.368	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.52 Put	Bond Future	908.7500	0.9088	856.9100	0.8569	5.705	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.50 Call	Bond Future	1544.8800	1.5449	1613.0000	1.6130	4.409	0.0000	0.0000
2023/08/22	R186	01/02/2024	9.50 Put	Bond Future	926.8800	0.9269	874.2900	0.8743	5.674	0.0000	0.0000
2023/08/22	R186	01/02/2024		Bond Future	9.2541	104.4059	9.2062	104.5266	0.517	0.0000	0.0000
2023/08/22	R186	02/05/2024		Bond Future	9.2621	106.7621	9.2090	106.8857	0.573	0.0000	0.0000
2023/08/22	R186	02/05/2024	8.00 Call	Bond Future	239.5400	0.2395	258.3500	0.2584	7.853	0.0000	0.0000
2023/08/22	R186	02/05/2024	8.00 Put	Bond Future	3228.5900	3.2286	3123.8300	3.1238	3.245	0.0000	0.0000
2023/08/22	R186	02/05/2024	8.01 Call	Bond Future	244.1000	0.2441	263.1900	0.2632	7.821	0.0000	0.0000
2023/08/22	R186	02/05/2024	8.01 Put	Bond Future	3209.0300	3.2090	3104.5500	3.1046	3.256	0.0000	0.0000
2023/08/22	R186	02/05/2024	7.99 Call	Bond Future	236.1000	0.2361	254.6900	0.2547	7.874	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	
2023/08/22	R186	02/05/2024	7.99 Put	Bond Future	3249.2700	3.2493	3144.2900	3.1443	3.231	0.0000	0.0000
2023/08/22	R186	02/05/2024	10.40 Call	Bond Future	3197.2700	3.1973	3288.4900	3.2885	2.853	0.0000	0.0000
2023/08/22	R186	02/05/2024	10.40 Put	Bond Future	593.9100	0.5939	561.5600	0.5616	5.447	0.0000	0.0000
2023/08/22	R186	02/05/2024	9.73 Put	Bond Future	971.5700	0.9716	923.1500	0.9232	4.984	0.0000	0.0000
2023/08/22	R186	02/05/2024	9.73 Call	Bond Future	2052.3300	2.0523	2127.4800	2.1275	3.662	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.69 Call	Bond Future	810.5000	0.8105	855.3000	0.8553	5.527	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.69 Put	Bond Future	2059.4900	2.0595	1977.7100	1.9777	3.971	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.70 Call	Bond Future	819.9600	0.8200	865.0900	0.8651	5.504	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.70 Put	Bond Future	2047.3700	2.0474	1965.9200	1.9659	3.978	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.68 Call	Bond Future	801.4700	0.8015	845.9600	0.8460	5.551	0.0000	0.0000
2023/08/22	R186	01/08/2024	8.68 Put	Bond Future	2072.0400	2.0720	1989.9500	1.9900	3.962	0.0000	0.0000
2023/08/22	R186	01/08/2024		Bond Future	9.2733	103.8589	9.2138	103.9855	0.642	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.14 Call	Bond Future	1192.8200	1.1928	1251.9700	1.2520	4.959	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.14 Put	Bond Future	1605.1800	1.6052	1534.2700	1.5343	4.418	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.15 Call	Bond Future	1203.2300	1.2032	1262.6700	1.2627	4.940	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.15 Put	Bond Future	1596.4900	1.5965	1525.8700	1.5259	4.423	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.13 Call	Bond Future	1182.4500	1.1825	1241.3100	1.2413	4.978	0.0000	0.0000
2023/08/22	R186	07/11/2024	9.13 Put	Bond Future	1613.9200	1.6139	1542.7200	1.5427	4.412	0.0000	0.0000
2023/08/22	R186	07/11/2024		Bond Future	9.3564	106.2525	9.2880	106.3826	0.731	0.0000	0.0000
2023/08/22	R197	02/11/2023		Bond Future	341.9951	341.9951	341.9689	341.9689	0.008	0.0000	0.0000
2023/08/22	R202	02/11/2023		Bond Future	257.9953	257.9953	256.6894	256.6894	0.506	0.0000	0.0000
2023/08/22	R202	01/02/2024		Bond Future	258.9099	258.9099	257.5741	257.5741	0.516	0.0000	0.0000
2023/08/22	R202	02/05/2024		Bond Future	264.8136	264.8136	263.4477	263.4477	0.516	0.0000	0.0000
2023/08/22	R202	01/08/2024		Bond Future	265.7685	265.7685	264.3717	264.3717	0.526	0.0000	0.0000
2023/08/22	R202	07/11/2024		Bond Future	271.9727	271.9727	270.5447	270.5447	0.525	0.0000	0.0000
2023/08/22	R209	02/11/2023		Bond Future	12.1575	63.2929	12.0842	63.6288	0.603	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.34 Call	Bond Future	362.6900	0.3627	418.0900	0.4181	15.275	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.34 Put	Bond Future	4255.5700	4.2556	3975.0300	3.9750	6.592	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.35 Call	Bond Future	371.6100	0.3716	428.0800	0.4281	15.196	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.35 Put	Bond Future	4214.8700	4.2149	3935.4000	3.9354	6.631	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.33 Call	Bond Future	353.8400	0.3538	408.1900	0.4082	15.360	0.0000	0.0000
2023/08/22	R209	02/11/2023	11.33 Put	Bond Future	4296.3900	4.2964	4014.8000	4.0148	6.554	0.0000	0.0000
2023/08/22	R209	01/02/2024	12.13 Call	Bond Future	2270.0500	2.2701	2431.8600	2.4319	7.128	0.0000	0.0000
2023/08/22	R209	01/02/2024	12.13 Put	Bond Future	2856.1700	2.8562	2674.5400	2.6745	6.359	0.0000	0.0000
2023/08/22	R209	01/02/2024	12.14 Call	Bond Future	2292.9400	2.2929	2455.7300	2.4557	7.100	0.0000	0.0000
2023/08/22	R209	01/02/2024	12.14 Put	Bond Future	2833.4800	2.8335	2652.8300	2.6528	6.376	0.0000	0.0000
2023/08/22	R209	01/02/2024	12.12 Call	Bond Future	2247.2500	2.2473	2408.0800	2.4081	7.157	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	
2023/08/22	R209	01/02/2024	12.12 Put	Bond Future	2879.0100	2.8790	2696.4000	2.6964	6.343	0.0000	0.0000
2023/08/22	R209	01/02/2024		Bond Future	12.2593	64.7169	12.1834	65.0603	0.620	0.0000	0.0000
2023/08/22	R209	02/05/2024		Bond Future	12.3655	63.0238	12.2866	63.3751	0.638	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.18 Call	Bond Future	1000.8600	1.0009	1085.6800	1.0857	8.475	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.18 Put	Bond Future	6583.3300	6.5833	6316.8800	6.3169	4.047	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.19 Call	Bond Future	1011.5000	1.0115	1097.0100	1.0970	8.454	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.19 Put	Bond Future	6544.0700	6.5441	6278.3100	6.2783	4.061	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.17 Call	Bond Future	990.4700	0.9905	1074.6000	1.0746	8.494	0.0000	0.0000
2023/08/22	R209	02/05/2024	11.17 Put	Bond Future	6622.9000	6.6229	6355.7600	6.3558	4.034	0.0000	0.0000
2023/08/22	R209	01/08/2024		Bond Future	12.4764	64.4444	12.3946	64.8037	0.656	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.79 Call	Bond Future	2184.2500	2.1843	2321.6800	2.3217	6.292	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.79 Put	Bond Future	5288.1900	5.2882	5066.3000	5.0663	4.196	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.80 Call	Bond Future	2202.2500	2.2023	2340.4200	2.3404	6.274	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.80 Put	Bond Future	5259.4600	5.2595	5038.3100	5.0383	4.205	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.78 Call	Bond Future	2166.1000	2.1661	2302.7800	2.3028	6.310	0.0000	0.0000
2023/08/22	R209	01/08/2024	11.78 Put	Bond Future	5316.8100	5.3168	5094.1700	5.0942	4.187	0.0000	0.0000
2023/08/22	R209	07/11/2024		Bond Future	12.6219	62.7733	12.5365	63.1414	0.677	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.22 Call	Bond Future	2963.9900	2.9640	3130.3900	3.1304	5.614	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.22 Put	Bond Future	4722.6500	4.7227	4521.0300	4.5210	4.269	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.23 Call	Bond Future	2983.9500	2.9840	3151.0400	3.1510	5.600	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.23 Put	Bond Future	4698.0300	4.6980	4497.1000	4.4971	4.277	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.21 Call	Bond Future	2943.8300	2.9438	3109.5200	3.1095	5.628	0.0000	0.0000
2023/08/22	R209	07/11/2024	12.21 Put	Bond Future	4747.1200	4.7471	4544.7900	4.5448	4.262	0.0000	0.0000
2023/08/22	R210	02/11/2023		Bond Future	227.5589	227.5589	227.5442	227.5442	0.006	0.0000	0.0000
2023/08/22	R210	01/02/2024		Bond Future	232.7331	232.7331	232.7178	232.7178	0.007	0.0000	0.0000
2023/08/22	R210	02/05/2024		Bond Future	234.7970	234.7970	234.7815	234.7815	0.007	0.0000	0.0000
2023/08/22	R210	01/08/2024		Bond Future	240.1456	240.1456	240.1303	240.1303	0.006	0.0000	0.0000
2023/08/22	R210	07/11/2024		Bond Future	242.4274	242.4274	242.4127	242.4127	0.006	0.0000	0.0000
2023/08/22	R213	02/11/2023		Bond Future	11.0870	81.1764	11.0340	81.4029	0.478	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.12 Call	Bond Future	1562.2900	1.5623	1673.5300	1.6735	7.120	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.12 Put	Bond Future	1421.3300	1.4213	1306.0800	1.3061	8.109	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.13 Call	Bond Future	1585.9500	1.5860	1698.2100	1.6982	7.078	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.13 Put	Bond Future	1402.4000	1.4024	1288.1700	1.2882	8.145	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.11 Call	Bond Future	1538.8000	1.5388	1649.0200	1.6490	7.163	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.11 Put	Bond Future	1440.4600	1.4405	1324.1900	1.3242	8.072	0.0000	0.0000
2023/08/22	R213	02/11/2023	12.70 Call	Bond Future	6661.6400	6.6616	6870.3000	6.8703	3.132	0.0000	0.0000
2023/08/22	R213	02/11/2023	12.70 Put	Bond Future	134.2500	0.1343	116.4200	0.1164	13.281	0.0000	0.0000
2023/08/22	R213	02/11/2023	11.44 Put	Bond Future	914.4300	0.9144	829.8200	0.8298	9.253	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	
2023/08/22	R213	02/11/2023	11.44 Call	Bond Future	2404.0900	2.4041	2545.9700	2.5460	5.902	0.0000	0.0000
2023/08/22	R213	02/11/2023	10.94 Put	Bond Future	1797.6500	1.7977	1663.7200	1.6637	7.450	0.0000	0.0000
2023/08/22	R213	02/11/2023	10.94 Call	Bond Future	1167.0800	1.1671	1259.6400	1.2596	7.931	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.71 Call	Bond Future	3609.9300	3.6099	3756.2800	3.7563	4.054	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.71 Put	Bond Future	1458.5700	1.4586	1373.4300	1.3734	5.837	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.72 Call	Bond Future	3637.4400	3.6374	3784.3500	3.7844	4.039	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.72 Put	Bond Future	1445.8800	1.4459	1361.3000	1.3613	5.850	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.70 Call	Bond Future	3582.7000	3.5827	3728.4900	3.7285	4.069	0.0000	0.0000
2023/08/22	R213	01/02/2024	11.70 Put	Bond Future	1471.5700	1.4716	1385.8700	1.3859	5.824	0.0000	0.0000
2023/08/22	R213	01/02/2024		Bond Future	11.1842	83.0027	11.1286	83.2342	0.496	0.0000	0.0000
2023/08/22	R213	02/05/2024		Bond Future	11.2772	81.3160	11.2189	81.5529	0.517	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.29 Call	Bond Future	1102.6900	1.1027	1166.5800	1.1666	5.794	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.29 Put	Bond Future	5237.4100	5.2374	5064.4800	5.0645	3.302	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.30 Call	Bond Future	1114.7100	1.1147	1179.1200	1.1791	5.778	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.30 Put	Bond Future	5206.2200	5.2062	5033.8100	5.0338	3.312	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.28 Call	Bond Future	1090.9800	1.0910	1154.3700	1.1544	5.810	0.0000	0.0000
2023/08/22	R213	02/05/2024	10.28 Put	Bond Future	5268.9300	5.2689	5095.5000	5.0955	3.292	0.0000	0.0000
2023/08/22	R213	01/08/2024		Bond Future	11.3757	83.1498	11.3144	83.3922	0.538	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.87 Call	Bond Future	2033.1800	2.0332	2129.6000	2.1296	4.742	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.87 Put	Bond Future	4062.2700	4.0623	3916.3000	3.9163	3.593	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.88 Call	Bond Future	2050.3800	2.0504	2147.3300	2.1473	4.728	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.88 Put	Bond Future	4038.7300	4.0387	3893.2900	3.8933	3.601	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.86 Call	Bond Future	2015.7500	2.0158	2111.6400	2.1116	4.757	0.0000	0.0000
2023/08/22	R213	01/08/2024	10.86 Put	Bond Future	4085.6100	4.0856	3939.1100	3.9391	3.586	0.0000	0.0000
2023/08/22	R213	07/11/2024		Bond Future	11.5261	81.5068	11.4613	81.7552	0.562	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.22 Call	Bond Future	2756.6400	2.7566	2869.5500	2.8696	4.096	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.22 Put	Bond Future	3938.0900	3.9381	3802.6000	3.8026	3.441	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.23 Call	Bond Future	2776.0200	2.7760	2889.4000	2.8894	4.084	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.23 Put	Bond Future	3918.5400	3.9185	3783.5200	3.7835	3.446	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.21 Call	Bond Future	2737.6700	2.7377	2850.1200	2.8501	4.108	0.0000	0.0000
2023/08/22	R213	07/11/2024	11.21 Put	Bond Future	3958.0800	3.9581	3822.1300	3.8221	3.435	0.0000	0.0000
2023/08/22	R214	02/11/2023		Bond Future	12.5414	58.8907	12.4837	59.1567	0.461	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.46 Call	Bond Future	197.0700	0.1971	221.5900	0.2216	12.442	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.46 Put	Bond Future	5512.2800	5.5123	5270.8700	5.2709	4.379	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.47 Call	Bond Future	202.7800	0.2028	227.8900	0.2279	12.383	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.47 Put	Bond Future	5465.4000	5.4654	5224.5800	5.2246	4.406	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.45 Call	Bond Future	191.5300	0.1915	215.4700	0.2155	12.499	0.0000	0.0000
2023/08/22	R214	02/11/2023	11.45 Put	Bond Future	5559.3900	5.5594	5317.4000	5.3174	4.353	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	
2023/08/22	R214	01/02/2024	12.15 Call	Bond Future	1527.8600	1.5279	1624.8200	1.6248	6.346	0.0000	0.0000
2023/08/22	R214	01/02/2024	12.15 Put	Bond Future	3870.9800	3.8710	3696.0600	3.6961	4.519	0.0000	0.0000
2023/08/22	R214	01/02/2024	12.16 Call	Bond Future	1546.4400	1.5464	1644.1900	1.6442	6.321	0.0000	0.0000
2023/08/22	R214	01/02/2024	12.16 Put	Bond Future	3841.4300	3.8414	3667.3000	3.6673	4.533	0.0000	0.0000
2023/08/22	R214	01/02/2024	12.14 Call	Bond Future	1509.4100	1.5094	1605.5800	1.6056	6.371	0.0000	0.0000
2023/08/22	R214	01/02/2024	12.14 Put	Bond Future	3900.7100	3.9007	3725.0000	3.7250	4.505	0.0000	0.0000
2023/08/22	R214	01/02/2024		Bond Future	12.6520	60.2156	12.5922	60.4874	0.473	0.0000	0.0000
2023/08/22	R214	02/05/2024		Bond Future	12.7580	58.2688	12.6959	58.5469	0.486	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.47 Call	Bond Future	935.1800	0.9352	996.3900	0.9964	6.545	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.47 Put	Bond Future	7170.3700	7.1704	6953.4600	6.9535	3.025	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.48 Call	Bond Future	945.2400	0.9452	1006.9700	1.0070	6.531	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.48 Put	Bond Future	7128.0500	7.1281	6911.6600	6.9117	3.036	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.46 Call	Bond Future	925.0600	0.9251	985.7400	0.9857	6.560	0.0000	0.0000
2023/08/22	R214	02/05/2024	11.46 Put	Bond Future	7212.6900	7.2127	6995.2500	6.9953	3.015	0.0000	0.0000
2023/08/22	R214	01/08/2024		Bond Future	12.8675	59.5825	12.8032	59.8670	0.500	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.17 Call	Bond Future	2156.2900	2.1563	2263.0700	2.2631	4.952	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.17 Put	Bond Future	5363.5700	5.3636	5185.8500	5.1859	3.313	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.18 Call	Bond Future	2173.8100	2.1738	2281.1800	2.2812	4.939	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.18 Put	Bond Future	5333.1500	5.3332	5156.0200	5.1560	3.321	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.16 Call	Bond Future	2138.8500	2.1389	2245.0400	2.2450	4.965	0.0000	0.0000
2023/08/22	R214	01/08/2024	12.16 Put	Bond Future	5394.1300	5.3941	5215.8200	5.2158	3.306	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.61 Call	Bond Future	3059.3900	3.0594	3190.9200	3.1909	4.299	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.61 Put	Bond Future	4847.3600	4.8474	4687.5000	4.6875	3.298	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.62 Call	Bond Future	3080.1500	3.0802	3212.2200	3.2122	4.288	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.62 Put	Bond Future	4822.6900	4.8227	4663.3700	4.6634	3.304	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.60 Call	Bond Future	3038.7000	3.0387	3169.6800	3.1697	4.310	0.0000	0.0000
2023/08/22	R214	07/11/2024	12.60 Put	Bond Future	4872.1400	4.8721	4711.7300	4.7117	3.292	0.0000	0.0000
2023/08/22	R214	07/11/2024		Bond Future	13.0130	57.6487	12.9460	57.9401	0.515	0.0000	0.0000
2023/08/22	R248	02/11/2023		Bond Future	12.6762	72.1998	12.6131	72.5503	0.498	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.48 Call	Bond Future	176.4600	0.1765	201.7700	0.2018	14.343	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.48 Put	Bond Future	7387.4500	7.3875	7062.2000	7.0622	4.403	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.49 Call	Bond Future	181.3300	0.1813	207.2500	0.2073	14.294	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.49 Put	Bond Future	7326.7200	7.3267	7002.0800	7.0021	4.431	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.47 Call	Bond Future	171.7500	0.1718	196.4500	0.1965	14.381	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.47 Put	Bond Future	7448.4300	7.4484	7122.5700	7.1226	4.375	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.80 Put	Bond Future	5583.2000	5.5832	5284.9100	5.2849	5.343	0.0000	0.0000
2023/08/22	R248	02/11/2023	11.80 Call	Bond Future	424.3900	0.4244	476.6600	0.4767	12.317	0.0000	0.0000
2023/08/22	R248	02/11/2023	12.50 Put	Bond Future	2675.1100	2.6751	2469.3100	2.4693	7.693	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	
2023/08/22	R248	02/11/2023	12.50 Call	Bond Future	1688.6500	1.6887	1833.4100	1.8334	8.573	0.0000	0.0000
2023/08/22	R248	02/11/2023	13.60 Call	Bond Future	5474.0200	5.4740	5748.3100	5.7483	5.011	0.0000	0.0000
2023/08/22	R248	02/11/2023	13.60 Put	Bond Future	677.7500	0.6778	601.4800	0.6015	11.253	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.15 Call	Bond Future	1647.3800	1.6474	1763.5300	1.7635	7.051	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.15 Put	Bond Future	5307.3100	5.3073	5065.1200	5.0651	4.563	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.16 Call	Bond Future	1668.2000	1.6682	1785.3600	1.7854	7.023	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.16 Put	Bond Future	5268.6400	5.2686	5027.4600	5.0275	4.578	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.14 Call	Bond Future	1626.7000	1.6267	1741.8500	1.7419	7.079	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.14 Put	Bond Future	5346.2000	5.3462	5103.0100	5.1030	4.549	0.0000	0.0000
2023/08/22	R248	01/02/2024		Bond Future	12.7931	73.8241	12.7275	74.1824	0.513	0.0000	0.0000
2023/08/22	R248	01/02/2024	11.50 Put	Bond Future	8350.1900	8.3502	8049.0600	8.0491	3.606	0.0000	0.0000
2023/08/22	R248	01/02/2024	11.50 Call	Bond Future	634.5700	0.6346	691.7800	0.6918	9.016	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.30 Put	Bond Future	4751.6400	4.7516	4524.6300	4.5246	4.778	0.0000	0.0000
2023/08/22	R248	01/02/2024	12.30 Call	Bond Future	1975.2100	1.9752	2106.5400	2.1065	6.649	0.0000	0.0000
2023/08/22	R248	01/02/2024	13.37 Call	Bond Future	5123.5100	5.1235	5353.0300	5.3530	4.480	0.0000	0.0000
2023/08/22	R248	01/02/2024	13.37 Put	Bond Future	2107.5500	2.1076	1978.7300	1.9787	6.112	0.0000	0.0000
2023/08/22	R248	02/05/2024		Bond Future	12.9053	71.0400	12.8372	71.4066	0.528	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.47 Call	Bond Future	1013.5100	1.0135	1086.5800	1.0866	7.210	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.47 Put	Bond Future	9528.2100	9.5282	9234.7000	9.2347	3.080	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.48 Call	Bond Future	1024.9100	1.0249	1098.6400	1.0986	7.194	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.48 Put	Bond Future	9474.0500	9.4741	9181.2000	9.1812	3.091	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.46 Call	Bond Future	1002.3700	1.0024	1074.7900	1.0748	7.225	0.0000	0.0000
2023/08/22	R248	02/05/2024	11.46 Put	Bond Future	9582.7300	9.5827	9288.5700	9.2886	3.070	0.0000	0.0000
2023/08/22	R248	01/08/2024		Bond Future	13.0216	72.6415	12.9507	73.0165	0.544	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.31 Call	Bond Future	2705.4300	2.7054	2847.6000	2.8476	5.255	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.31 Put	Bond Future	6644.4800	6.6445	6411.6500	6.4117	3.504	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.32 Call	Bond Future	2727.5600	2.7276	2870.5000	2.8705	5.241	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.32 Put	Bond Future	6608.5100	6.6085	6376.4500	6.3765	3.512	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.30 Call	Bond Future	2683.3900	2.6834	2824.8000	2.8248	5.270	0.0000	0.0000
2023/08/22	R248	01/08/2024	12.30 Put	Bond Future	6680.6200	6.6806	6447.0300	6.4470	3.497	0.0000	0.0000
2023/08/22	R248	07/11/2024		Bond Future	13.1750	69.8631	13.1010	70.2471	0.562	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.79 Call	Bond Future	3813.4000	3.8134	3989.3900	3.9894	4.615	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.79 Put	Bond Future	5853.3000	5.8533	5645.2500	5.6453	3.554	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.80 Call	Bond Future	3838.8300	3.8388	4015.5300	4.0155	4.603	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.80 Put	Bond Future	5824.3800	5.8244	5617.0400	5.6170	3.560	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.78 Call	Bond Future	3788.3500	3.7884	3963.6200	3.9636	4.627	0.0000	0.0000
2023/08/22	R248	07/11/2024	12.78 Put	Bond Future	5882.6800	5.8827	5673.9100	5.6739	3.549	0.0000	0.0000
<b>Total</b>											

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