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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2023 TO 28/08/2023

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
2023/08/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/28	2025	02/11/2023		Bond Future	173.1348	173.1348	173.1472	0.007	0.0000	0.0000
2023/08/28	2025	01/02/2024		Bond Future	175.2636	175.2636	175.2763	0.007	0.0000	0.0000
2023/08/28	2025	02/05/2024		Bond Future	179.2459	179.2459	179.2592	0.007	0.0000	0.0000
2023/08/28	2025	01/08/2024		Bond Future	181.4256	181.4256	181.4418	0.009	0.0000	0.0000
2023/08/28	2025	07/11/2024		Bond Future	185.6385	185.6385	185.6560	0.009	0.0000	0.0000
2023/08/28	2029	02/11/2023		Bond Future	125.7368	125.7368	125.8595	0.098	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	
2023/08/28	2029	01/02/2024		Bond Future	128.5867	128.5867	128.7121	128.7121	0.097	0.0000	0.0000
2023/08/28	2029	02/05/2024		Bond Future	130.1404	130.1404	130.2697	130.2697	0.099	0.0000	0.0000
2023/08/28	2029	01/08/2024		Bond Future	133.0595	133.0595	133.1920	133.1920	0.100	0.0000	0.0000
2023/08/28	2029	07/11/2024		Bond Future	134.7460	134.7460	134.8846	134.8846	0.103	0.0000	0.0000
2023/08/28	2030	02/11/2023		Bond Future	10.2230	92.0653	10.1911	92.2006	0.312	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.81 Call	Bond Future	3009.5700	3.0096	3086.7400	3.0867	2.564	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.81 Put	Bond Future	565.0100	0.5650	506.8900	0.5069	10.287	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.82 Call	Bond Future	3041.6500	3.0417	3119.3900	3.1194	2.556	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.82 Put	Bond Future	556.1700	0.5562	498.6200	0.4986	10.348	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.80 Call	Bond Future	2977.7400	2.9777	3054.3100	3.0543	2.571	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.80 Put	Bond Future	574.1200	0.5741	515.4000	0.5154	10.228	0.0000	0.0000
2023/08/28	2030	02/11/2023	9.57 Put	Bond Future	3159.8300	3.1598	3031.9500	3.0320	4.047	0.0000	0.0000
2023/08/28	2030	02/11/2023	9.57 Call	Bond Future	338.9600	0.3390	346.3700	0.3464	2.186	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.07 Put	Bond Future	1697.8200	1.6978	1592.5900	1.5926	6.198	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.07 Call	Bond Future	1046.5400	1.0465	1076.6000	1.0766	2.872	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.57 Call	Bond Future	5648.0200	5.6480	5759.2800	5.7593	1.970	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.57 Put	Bond Future	160.8500	0.1609	136.8200	0.1368	14.939	0.0000	0.0000
2023/08/28	2030	02/11/2023	9.89 Put	Bond Future	2153.4700	2.1535	2038.3200	2.0383	5.347	0.0000	0.0000
2023/08/28	2030	02/11/2023	9.89 Call	Bond Future	728.5100	0.7285	748.6500	0.7487	2.765	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.39 Put	Bond Future	1077.3000	1.0773	992.4900	0.9925	7.872	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.39 Call	Bond Future	1781.3200	1.7813	1831.8000	1.8318	2.834	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.43 Call	Bond Future	5140.9100	5.1409	5247.4900	5.2475	2.073	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.43 Put	Bond Future	204.1000	0.2041	175.3900	0.1754	14.067	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.62 Put	Bond Future	760.6500	0.7607	690.8700	0.6909	9.174	0.0000	0.0000
2023/08/28	2030	02/11/2023	10.62 Call	Bond Future	2423.1500	2.4232	2488.6600	2.4887	2.704	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.12 Put	Bond Future	342.5300	0.3425	300.9000	0.3009	12.154	0.0000	0.0000
2023/08/28	2030	02/11/2023	11.12 Call	Bond Future	4044.5300	4.0445	4138.1900	4.1382	2.316	0.0000	0.0000
2023/08/28	2030	02/11/2023	12.27 Call	Bond Future	8220.3000	8.2203	8346.4000	8.3464	1.534	0.0000	0.0000
2023/08/28	2030	02/11/2023	12.27 Put	Bond Future	47.7000	0.0477	38.5100	0.0385	19.266	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.89 Put	Bond Future	3005.6500	3.0057	2903.0300	2.9030	3.414	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.89 Call	Bond Future	1385.4800	1.3855	1421.1400	1.4211	2.574	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.39 Put	Bond Future	1902.1000	1.9021	1820.1100	1.8201	4.310	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.39 Call	Bond Future	2352.4400	2.3524	2408.7300	2.4087	2.393	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.86 Call	Bond Future	6642.5600	6.6426	6750.0400	6.7500	1.618	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.86 Put	Bond Future	434.8100	0.4348	404.0100	0.4040	7.084	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.16 Put	Bond Future	2359.2900	2.3593	2267.5400	2.2675	3.889	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.16 Call	Bond Future	1864.5200	1.8645	1911.0500	1.9111	2.496	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.00 Call	Bond Future	3942.7600	3.9428	4023.9500	4.0240	2.059	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
2023/08/28	2030	01/02/2024	11.00 Put	Bond Future	1044.9300	1.0449	987.8400	0.9878	5.464	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.75 Call	Bond Future	6280.3200	6.2803	6385.1000	6.3851	1.668	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.75 Put	Bond Future	487.0100	0.4870	453.5100	0.4535	6.879	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.57 Put	Bond Future	3920.7200	3.9207	3806.9000	3.8069	2.903	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.57 Call	Bond Future	944.0400	0.9440	968.5000	0.9685	2.591	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.07 Put	Bond Future	2560.1600	2.5602	2464.6800	2.4647	3.729	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.07 Call	Bond Future	1692.1800	1.6922	1734.9800	1.7350	2.529	0.0000	0.0000
2023/08/28	2030	01/02/2024	12.10 Call	Bond Future	7442.4900	7.4425	7555.2200	7.5552	1.515	0.0000	0.0000
2023/08/28	2030	01/02/2024	12.10 Put	Bond Future	339.3600	0.3394	313.8100	0.3138	7.529	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.36 Call	Bond Future	5029.3600	5.0294	5123.0100	5.1230	1.862	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.36 Put	Bond Future	726.3700	0.7264	681.7400	0.6817	6.144	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.37 Call	Bond Future	5060.5900	5.0606	5154.5500	5.1546	1.857	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.37 Put	Bond Future	718.9700	0.7190	674.6500	0.6747	6.164	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.35 Call	Bond Future	4998.1900	4.9982	5091.5100	5.0915	1.867	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.35 Put	Bond Future	733.8400	0.7338	688.8800	0.6889	6.127	0.0000	0.0000
2023/08/28	2030	01/02/2024		Bond Future	10.2800	90.1239	10.2464	90.2622	0.327	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.31 Call	Bond Future	4873.9800	4.8740	4966.0200	4.9660	1.888	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.31 Put	Bond Future	764.4400	0.7644	718.2000	0.7182	6.049	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.93 Put	Bond Future	2901.2900	2.9013	2800.2100	2.8002	3.484	0.0000	0.0000
2023/08/28	2030	01/02/2024	9.93 Call	Bond Future	1448.9400	1.4489	1486.1400	1.4861	2.567	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.85 Call	Bond Future	6609.5600	6.6096	6716.8000	6.7168	1.622	0.0000	0.0000
2023/08/28	2030	01/02/2024	11.85 Put	Bond Future	439.3800	0.4394	408.3400	0.4083	7.064	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.00 Put	Bond Future	2724.2900	2.7243	2625.9800	2.6260	3.609	0.0000	0.0000
2023/08/28	2030	01/02/2024	10.00 Call	Bond Future	1564.7100	1.5647	1604.6800	1.6047	2.554	0.0000	0.0000
2023/08/28	2030	02/05/2024		Bond Future	10.3455	92.1503	10.3099	92.2917	0.343	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.82 Call	Bond Future	1595.3200	1.5953	1635.5000	1.6355	2.519	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.82 Put	Bond Future	3716.2200	3.7162	3614.9200	3.6149	2.726	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.83 Call	Bond Future	1610.5100	1.6105	1651.0100	1.6510	2.515	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.83 Put	Bond Future	3690.4700	3.6905	3589.4900	3.5895	2.736	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.81 Call	Bond Future	1579.9300	1.5799	1619.7900	1.6198	2.523	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.81 Put	Bond Future	3741.7900	3.7418	3640.1700	3.6402	2.716	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.66 Put	Bond Future	4141.7800	4.1418	4035.4600	4.0355	2.567	0.0000	0.0000
2023/08/28	2030	02/05/2024	9.66 Call	Bond Future	1362.8000	1.3628	1397.9600	1.3980	2.580	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.16 Put	Bond Future	2921.0000	2.9210	2831.1200	2.8311	3.077	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.16 Call	Bond Future	2179.4000	2.1794	2231.0000	2.2310	2.368	0.0000	0.0000
2023/08/28	2030	02/05/2024	11.94 Call	Bond Future	6850.0800	6.8501	6954.0700	6.9541	1.518	0.0000	0.0000
2023/08/28	2030	02/05/2024	11.94 Put	Bond Future	775.9200	0.7759	738.4300	0.7384	4.832	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.62 Put	Bond Future	2085.2700	2.0853	2011.2000	2.0112	3.552	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.62 Call	Bond Future	3169.1900	3.1692	3236.6000	3.2366	2.127	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	
2023/08/28	2030	02/05/2024	11.12 Put	Bond Future	1437.1400	1.4371	1378.9300	1.3789	4.050	0.0000	0.0000
2023/08/28	2030	02/05/2024	11.12 Call	Bond Future	4453.7600	4.4538	4537.0300	4.5370	1.870	0.0000	0.0000
2023/08/28	2030	02/05/2024	13.15 Call	Bond Future	10599.3400	10.5993	10724.6900	10.7247	1.183	0.0000	0.0000
2023/08/28	2030	02/05/2024	13.15 Put	Bond Future	255.0800	0.2551	238.9500	0.2390	6.324	0.0000	0.0000
2023/08/28	2030	02/05/2024	12.38 Call	Bond Future	8217.8700	8.2179	8330.1400	8.3301	1.366	0.0000	0.0000
2023/08/28	2030	02/05/2024	12.38 Put	Bond Future	558.4700	0.5585	529.2600	0.5293	5.230	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.82 Put	Bond Future	1796.5100	1.7965	1729.0500	1.7291	3.755	0.0000	0.0000
2023/08/28	2030	02/05/2024	10.82 Call	Bond Future	3659.8700	3.6599	3733.8900	3.7339	2.022	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.38 Call	Bond Future	2752.6500	2.7527	2814.1100	2.8141	2.233	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.38 Put	Bond Future	2925.1400	2.9251	2841.6600	2.8417	2.854	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.39 Call	Bond Future	2773.4000	2.7734	2835.1600	2.8352	2.227	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.39 Put	Bond Future	2907.4100	2.9074	2824.2300	2.8242	2.861	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.37 Call	Bond Future	2732.3400	2.7323	2793.4900	2.7935	2.238	0.0000	0.0000
2023/08/28	2030	01/08/2024	10.37 Put	Bond Future	2943.3200	2.9433	2859.5300	2.8595	2.847	0.0000	0.0000
2023/08/28	2030	01/08/2024		Bond Future	10.4249	90.1898	10.3872	90.3347	0.362	0.0000	0.0000
2023/08/28	2030	07/11/2024		Bond Future	10.5352	92.2558	10.4949	92.4045	0.382	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.75 Call	Bond Future	3507.4400	3.5074	3580.3500	3.5804	2.079	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.75 Put	Bond Future	2719.0500	2.7191	2643.2600	2.6433	2.787	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.76 Call	Bond Future	3529.3700	3.5294	3602.5500	3.6026	2.073	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.76 Put	Bond Future	2704.5000	2.7045	2628.9800	2.6290	2.792	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.74 Call	Bond Future	3485.9600	3.4860	3558.5900	3.5586	2.084	0.0000	0.0000
2023/08/28	2030	07/11/2024	10.74 Put	Bond Future	2734.0800	2.7341	2658.0100	2.6580	2.782	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.78 Call	Bond Future	4121.6400	4.1216	4219.4400	4.2194	2.373	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.78 Put	Bond Future	525.0400	0.5250	467.3500	0.4674	10.988	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.28 Call	Bond Future	2370.8200	2.3708	2435.1000	2.4351	2.711	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.28 Put	Bond Future	1107.9800	1.1080	1016.7700	1.0168	8.232	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.71 Put	Bond Future	2405.6700	2.4057	2275.0000	2.2750	5.432	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.71 Call	Bond Future	900.0000	0.9000	924.8200	0.9248	2.758	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.50 Call	Bond Future	3103.0800	3.1031	3182.9400	3.1829	2.574	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.50 Put	Bond Future	802.7200	0.8027	727.0900	0.7271	9.422	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.00 Call	Bond Future	1560.5500	1.5606	1604.4500	1.6045	2.813	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.00 Put	Bond Future	1642.9800	1.6430	1531.3900	1.5314	6.792	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.58 Put	Bond Future	2824.7200	2.8247	2686.9600	2.6870	4.877	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.58 Call	Bond Future	670.9700	0.6710	688.7000	0.6887	2.642	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.60 Call	Bond Future	3457.0900	3.4571	3543.6700	3.5437	2.504	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.60 Put	Bond Future	690.7000	0.6907	621.7900	0.6218	9.977	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.35 Put	Bond Future	3684.8600	3.6849	3537.5800	3.5376	3.997	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.35 Call	Bond Future	368.9500	0.3690	377.1600	0.3772	2.225	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
2023/08/28	2032	02/11/2023		Bond Future	11.0170	85.9297	10.9850	86.0852	0.291	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.23 Call	Bond Future	2215.0400	2.2150	2275.6700	2.2757	2.737	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.23 Put	Bond Future	1190.3800	1.1904	1095.5200	1.0955	7.969	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.24 Call	Bond Future	2245.9400	2.2459	2307.2900	2.3073	2.732	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.24 Put	Bond Future	1173.5700	1.1736	1079.4300	1.0794	8.022	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.22 Call	Bond Future	2184.4700	2.1845	2244.3700	2.2444	2.742	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.22 Put	Bond Future	1207.5500	1.2076	1111.9600	1.1120	7.916	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.59 Put	Bond Future	2790.8400	2.7908	2653.5800	2.6536	4.918	0.0000	0.0000
2023/08/28	2032	02/11/2023	10.59 Call	Bond Future	687.1700	0.6872	705.4000	0.7054	2.653	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.09 Put	Bond Future	1451.0400	1.4510	1345.9300	1.3459	7.244	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.09 Call	Bond Future	1804.0800	1.8041	1854.4600	1.8545	2.793	0.0000	0.0000
2023/08/28	2032	02/11/2023	12.26 Call	Bond Future	6003.9000	6.0039	6125.4500	6.1255	2.025	0.0000	0.0000
2023/08/28	2032	02/11/2023	12.26 Put	Bond Future	246.6900	0.2467	212.7500	0.2128	13.758	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.90 Put	Bond Future	436.4100	0.4364	385.4900	0.3855	11.668	0.0000	0.0000
2023/08/28	2032	02/11/2023	11.90 Call	Bond Future	4580.3600	4.5804	4684.9300	4.6849	2.283	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.59 Put	Bond Future	3916.3900	3.9164	3793.5100	3.7935	3.138	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.59 Call	Bond Future	1451.8900	1.4519	1487.8600	1.4879	2.477	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.09 Put	Bond Future	2565.7300	2.5657	2464.9700	2.4650	3.927	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.09 Call	Bond Future	2518.1800	2.5182	2576.2700	2.5763	2.307	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.73 Call	Bond Future	7858.2300	7.8582	7979.3300	7.9793	1.541	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.73 Put	Bond Future	565.6600	0.5657	527.9100	0.5279	6.674	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.78 Put	Bond Future	3345.1900	3.3452	3230.3600	3.2304	3.433	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.78 Call	Bond Future	1809.5200	1.8095	1853.5400	1.8535	2.433	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.75 Call	Bond Future	4427.1500	4.4272	4514.8400	4.5148	1.981	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.75 Put	Bond Future	1415.8600	1.4159	1344.7000	1.3447	5.026	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.50 Call	Bond Future	7017.7000	7.0177	7132.3500	7.1324	1.634	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.50 Put	Bond Future	703.0000	0.7030	658.8000	0.6588	6.287	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.84 Call	Bond Future	4720.5800	4.7206	4811.9600	4.8120	1.936	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.84 Put	Bond Future	1303.3900	1.3034	1235.9200	1.2359	5.177	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.85 Call	Bond Future	4753.4400	4.7534	4845.2200	4.8452	1.931	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.85 Put	Bond Future	1291.3100	1.2913	1224.2400	1.2242	5.194	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.83 Call	Bond Future	4687.6000	4.6876	4778.5700	4.7786	1.941	0.0000	0.0000
2023/08/28	2032	01/02/2024	11.83 Put	Bond Future	1315.3800	1.3154	1247.5000	1.2475	5.160	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.01 Put	Bond Future	6072.0300	6.0720	5929.8200	5.9298	2.342	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.01 Call	Bond Future	691.0200	0.6910	707.6600	0.7077	2.408	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.76 Put	Bond Future	3401.1500	3.4012	3285.4500	3.2855	3.402	0.0000	0.0000
2023/08/28	2032	01/02/2024	10.76 Call	Bond Future	1768.3200	1.7683	1811.4700	1.8115	2.440	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.62 Call	Bond Future	7454.5300	7.4545	7572.6500	7.5727	1.585	0.0000	0.0000
2023/08/28	2032	01/02/2024	12.62 Put	Bond Future	627.6200	0.6276	586.8900	0.5869	6.490	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	
2023/08/28	2032	01/02/2024		Bond Future	11.1000	87.8568	11.0666	88.0156	0.301	0.0000	0.0000
2023/08/28	2032	02/05/2024		Bond Future	11.1879	85.6697	11.1529	85.8323	0.313	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.55 Call	Bond Future	1773.0700	1.7731	1815.6400	1.8156	2.401	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.55 Put	Bond Future	4797.4200	4.7974	4677.3900	4.6774	2.502	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.56 Call	Bond Future	1790.2000	1.7902	1833.1100	1.8331	2.397	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.56 Put	Bond Future	4766.0800	4.7661	4646.3900	4.6464	2.511	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.54 Call	Bond Future	1755.7700	1.7558	1797.9900	1.7980	2.405	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.54 Put	Bond Future	4828.6400	4.8286	4708.2600	4.7083	2.493	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.59 Put	Bond Future	4673.3900	4.6734	4554.7700	4.5548	2.538	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.59 Call	Bond Future	1842.7400	1.8427	1886.7200	1.8867	2.387	0.0000	0.0000
2023/08/28	2032	02/05/2024	11.09 Put	Bond Future	3339.3000	3.3393	3239.2200	3.2392	2.997	0.0000	0.0000
2023/08/28	2032	02/05/2024	11.09 Call	Bond Future	2884.0000	2.8840	2946.5200	2.9465	2.168	0.0000	0.0000
2023/08/28	2032	02/05/2024	13.18 Call	Bond Future	9384.1500	9.3842	9509.5700	9.5096	1.337	0.0000	0.0000
2023/08/28	2032	02/05/2024	13.18 Put	Bond Future	770.3100	0.7703	733.1300	0.7331	4.827	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.36 Put	Bond Future	5416.3200	5.4163	5289.8700	5.2899	2.335	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.36 Call	Bond Future	1464.3000	1.4643	1500.4500	1.5005	2.469	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.86 Put	Bond Future	3903.5800	3.9036	3794.8100	3.7948	2.786	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.86 Call	Bond Future	2366.0900	2.3661	2419.9200	2.4199	2.275	0.0000	0.0000
2023/08/28	2032	02/05/2024	12.90 Call	Bond Future	8412.3600	8.4124	8531.8800	8.5319	1.421	0.0000	0.0000
2023/08/28	2032	02/05/2024	12.90 Put	Bond Future	937.8100	0.9378	894.7300	0.8947	4.594	0.0000	0.0000
2023/08/28	2032	02/05/2024	13.35 Call	Bond Future	9962.2200	9.9622	10091.3500	10.0914	1.296	0.0000	0.0000
2023/08/28	2032	02/05/2024	13.35 Put	Bond Future	667.4400	0.6674	633.9700	0.6340	5.015	0.0000	0.0000
2023/08/28	2032	02/05/2024	11.35 Put	Bond Future	2790.3100	2.7903	2700.0100	2.7000	3.236	0.0000	0.0000
2023/08/28	2032	02/05/2024	11.35 Call	Bond Future	3537.2700	3.5373	3609.5700	3.6096	2.044	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.65 Put	Bond Future	4491.7500	4.4918	4375.2700	4.3753	2.593	0.0000	0.0000
2023/08/28	2032	02/05/2024	10.65 Call	Bond Future	1950.6200	1.9506	1996.7400	1.9967	2.364	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.14 Call	Bond Future	2952.8400	2.9528	3020.0600	3.0201	2.276	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.14 Put	Bond Future	3621.4000	3.6214	3522.1700	3.5222	2.740	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.15 Call	Bond Future	2975.7700	2.9758	3043.3500	3.0434	2.271	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.15 Put	Bond Future	3598.6500	3.5987	3499.7800	3.4998	2.747	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.13 Call	Bond Future	2930.0000	2.9300	2996.8600	2.9969	2.282	0.0000	0.0000
2023/08/28	2032	01/08/2024	11.13 Put	Bond Future	3644.2700	3.6443	3544.6800	3.5447	2.733	0.0000	0.0000
2023/08/28	2032	01/08/2024		Bond Future	11.2871	87.5701	11.2503	87.7366	0.326	0.0000	0.0000
2023/08/28	2032	07/11/2024		Bond Future	11.4229	85.4109	11.3841	85.5816	0.340	0.0000	0.0000
2023/08/28	2032	07/11/2024	11.48 Call	Bond Future	3832.3800	3.8324	3911.2800	3.9113	2.059	0.0000	0.0000
2023/08/28	2032	07/11/2024	11.48 Put	Bond Future	3581.9100	3.5819	3490.0600	3.4901	2.564	0.0000	0.0000
2023/08/28	2032	07/11/2024	11.49 Call	Bond Future	3856.4300	3.8564	3935.6400	3.9356	2.054	0.0000	0.0000
2023/08/28	2032	07/11/2024	11.49 Put	Bond Future	3562.2100	3.5622	3470.6700	3.4707	2.570	0.0000	0.0000
2023/08/28	2032	07/11/2024	11.47 Call	Bond Future	3808.0300	3.8080	3886.6000	3.8866	2.063	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	
2023/08/28	2032	07/11/2024	11.47 Put	Bond Future	3601.3500	3.6014	3509.1700	3.5092	2.560	0.0000	0.0000
2023/08/28	2033	02/11/2023		Bond Future	119.1601	119.1601	118.9533	118.9533	0.174	0.0000	0.0000
2023/08/28	2033	01/02/2024		Bond Future	121.8610	121.8610	121.6494	121.6494	0.174	0.0000	0.0000
2023/08/28	2033	02/05/2024		Bond Future	123.1666	123.1666	122.9508	122.9508	0.175	0.0000	0.0000
2023/08/28	2033	01/08/2024		Bond Future	125.9294	125.9294	125.7092	125.7092	0.175	0.0000	0.0000
2023/08/28	2033	07/11/2024		Bond Future	127.3525	127.3525	127.1299	127.1299	0.175	0.0000	0.0000
2023/08/28	2037	02/11/2023		Bond Future	12.0748	78.9263	12.0222	79.2101	0.436	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.56 Call	Bond Future	764.4100	0.7644	811.8400	0.8118	6.205	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.56 Put	Bond Future	3608.5500	3.6086	3372.2400	3.3722	6.549	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.57 Call	Bond Future	780.6700	0.7807	829.0600	0.8291	6.199	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.57 Put	Bond Future	3568.1000	3.5681	3332.7500	3.3328	6.596	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.55 Call	Bond Future	748.4800	0.7485	794.9600	0.7950	6.210	0.0000	0.0000
2023/08/28	2037	02/11/2023	11.55 Put	Bond Future	3649.3900	3.6494	3412.1300	3.4121	6.501	0.0000	0.0000
2023/08/28	2037	02/11/2023	13.89 Call	Bond Future	9036.8000	9.0368	9295.7400	9.2957	2.865	0.0000	0.0000
2023/08/28	2037	02/11/2023	13.89 Put	Bond Future	121.8800	0.1219	97.0800	0.0971	20.348	0.0000	0.0000
2023/08/28	2037	02/11/2023	12.52 Put	Bond Future	1030.5900	1.0306	908.1200	0.9081	11.883	0.0000	0.0000
2023/08/28	2037	02/11/2023	12.52 Call	Bond Future	3371.8700	3.3719	3533.1400	3.5331	4.783	0.0000	0.0000
2023/08/28	2037	02/11/2023	12.02 Put	Bond Future	2056.6000	2.0566	1872.5800	1.8726	8.948	0.0000	0.0000
2023/08/28	2037	02/11/2023	12.02 Call	Bond Future	1761.1800	1.7612	1860.9000	1.8609	5.662	0.0000	0.0000
2023/08/28	2037	01/02/2024	13.93 Call	Bond Future	9156.3100	9.1563	9389.3300	9.3893	2.545	0.0000	0.0000
2023/08/28	2037	01/02/2024	13.93 Put	Bond Future	656.0100	0.6560	598.9700	0.5990	8.695	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.93 Call	Bond Future	5390.3000	5.3903	5571.6600	5.5717	3.365	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.93 Put	Bond Future	1559.6400	1.5596	1450.9400	1.4509	6.970	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.09 Put	Bond Future	3173.1100	3.1731	3000.8800	3.0009	5.428	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.09 Call	Bond Future	2702.9500	2.7030	2820.7800	2.8208	4.359	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.32 Call	Bond Future	3365.0000	3.3650	3501.5600	3.5016	4.058	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.32 Put	Bond Future	2621.0200	2.6210	2467.5200	2.4675	5.856	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.33 Call	Bond Future	3395.3900	3.3954	3532.7500	3.5328	4.045	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.33 Put	Bond Future	2599.2600	2.5993	2446.5600	2.4466	5.875	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.31 Call	Bond Future	3334.9300	3.3349	3470.6900	3.4707	4.071	0.0000	0.0000
2023/08/28	2037	01/02/2024	12.31 Put	Bond Future	2643.1500	2.6432	2488.8500	2.4889	5.838	0.0000	0.0000
2023/08/28	2037	01/02/2024		Bond Future	12.1784	76.4400	12.1238	76.7300	0.449	0.0000	0.0000
2023/08/28	2037	02/05/2024		Bond Future	12.2881	78.1585	12.2313	78.4551	0.462	0.0000	0.0000
2023/08/28	2037	02/05/2024	11.44 Call	Bond Future	1677.4000	1.6774	1755.3700	1.7554	4.648	0.0000	0.0000
2023/08/28	2037	02/05/2024	11.44 Put	Bond Future	6288.5100	6.2885	6069.8300	6.0698	3.477	0.0000	0.0000
2023/08/28	2037	02/05/2024	11.45 Call	Bond Future	1693.4200	1.6934	1772.0200	1.7720	4.641	0.0000	0.0000
2023/08/28	2037	02/05/2024	11.45 Put	Bond Future	6247.8300	6.2478	6029.7800	6.0298	3.490	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	
2023/08/28	2037	02/05/2024	11.43 Call	Bond Future	1661.7100	1.6617	1739.0700	1.7391	4.655	0.0000	0.0000
2023/08/28	2037	02/05/2024	11.43 Put	Bond Future	6329.5700	6.3296	6110.2800	6.1103	3.465	0.0000	0.0000
2023/08/28	2037	01/08/2024		Bond Future	12.4100	75.6366	12.3508	75.9401	0.477	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.10 Call	Bond Future	3217.7100	3.2177	3342.3500	3.3424	3.874	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.10 Put	Bond Future	4827.8300	4.8278	4648.9400	4.6489	3.705	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.11 Call	Bond Future	3242.0100	3.2420	3367.2800	3.3673	3.864	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.11 Put	Bond Future	4799.4100	4.7994	4621.1500	4.6212	3.714	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.09 Call	Bond Future	3193.5000	3.1935	3317.5000	3.3175	3.883	0.0000	0.0000
2023/08/28	2037	01/08/2024	12.09 Put	Bond Future	4856.3900	4.8564	4676.8600	4.6769	3.697	0.0000	0.0000
2023/08/28	2037	07/11/2024		Bond Future	12.5553	77.3669	12.4935	77.6779	0.492	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.58 Call	Bond Future	4401.8800	4.4019	4554.4200	4.5544	3.465	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.58 Put	Bond Future	4278.2000	4.2782	4119.8100	4.1198	3.702	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.59 Call	Bond Future	4428.7900	4.4288	4581.9000	4.5819	3.457	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.59 Put	Bond Future	4255.1000	4.2551	4097.2800	4.0973	3.709	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.57 Call	Bond Future	4374.7000	4.3747	4526.6700	4.5267	3.474	0.0000	0.0000
2023/08/28	2037	07/11/2024	12.57 Put	Bond Future	4301.0700	4.3011	4142.1100	4.1421	3.696	0.0000	0.0000
2023/08/28	2038	02/11/2023		Bond Future	129.0209	129.0209	129.0151	129.0151	0.005	0.0000	0.0000
2023/08/28	2038	01/02/2024		Bond Future	129.9254	129.9254	129.9194	129.9194	0.005	0.0000	0.0000
2023/08/28	2038	02/05/2024		Bond Future	132.8775	132.8775	132.8716	132.8716	0.004	0.0000	0.0000
2023/08/28	2038	01/08/2024		Bond Future	133.7863	133.7863	133.7832	133.7832	0.002	0.0000	0.0000
2023/08/28	2038	07/11/2024		Bond Future	136.8912	136.8912	136.8885	136.8885	0.002	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.50 Put	Bond Future	5538.0700	5.5381	5212.8400	5.2128	5.873	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.50 Call	Bond Future	354.9900	0.3550	385.7000	0.3857	8.651	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.10 Put	Bond Future	2882.1100	2.8821	2626.9100	2.6269	8.855	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.10 Call	Bond Future	1315.8900	1.3159	1416.6300	1.4166	7.656	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.97 Call	Bond Future	4151.3200	4.1513	4380.2700	4.3803	5.515	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.97 Put	Bond Future	901.3500	0.9014	774.3600	0.7744	14.089	0.0000	0.0000
2023/08/28	2040	02/11/2023		Bond Future	12.3735	79.0081	12.3105	79.3641	0.508	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.59 Call	Bond Future	448.2900	0.4483	486.6800	0.4867	8.564	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.59 Put	Bond Future	5072.4700	5.0725	4754.9200	4.7549	6.260	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.60 Call	Bond Future	459.6100	0.4596	498.9100	0.4989	8.551	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.60 Put	Bond Future	5022.0600	5.0221	4705.4200	4.7054	6.305	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.58 Call	Bond Future	437.0900	0.4371	474.5600	0.4746	8.573	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.58 Put	Bond Future	5123.0800	5.1231	4804.6100	4.8046	6.216	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.80 Put	Bond Future	4074.2000	4.0742	3778.7100	3.7787	7.253	0.0000	0.0000
2023/08/28	2040	02/11/2023	11.80 Call	Bond Future	731.3400	0.7313	791.7900	0.7918	8.266	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.60 Put	Bond Future	1512.4800	1.5125	1333.9600	1.3340	11.803	0.0000	0.0000
2023/08/28	2040	02/11/2023	12.60 Call	Bond Future	2773.0400	2.7730	2950.4600	2.9505	6.398	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	
2023/08/28	2040	02/11/2023	13.64 Call	Bond Future	6979.6700	6.9797	7274.7100	4.227	0.0000	0.0000	
2023/08/28	2040	02/11/2023	13.64 Put	Bond Future	333.8700	0.3339	272.9700	18.241	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.34 Call	Bond Future	2739.9600	2.7400	2888.5100	5.422	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.34 Put	Bond Future	3536.7900	3.5368	3321.4900	6.087	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.35 Call	Bond Future	2768.0300	2.7680	2917.6000	5.403	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.35 Put	Bond Future	3508.4900	3.5085	3294.2100	6.107	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.33 Call	Bond Future	2712.0400	2.7120	2859.5600	5.439	0.0000	0.0000	
2023/08/28	2040	01/02/2024	12.33 Put	Bond Future	3565.3000	3.5653	3348.9700	6.068	0.0000	0.0000	
2023/08/28	2040	01/02/2024		Bond Future	12.4824	76.2732	12.4171	76.6370	0.523	0.0000	0.0000
2023/08/28	2040	02/05/2024	11.61 Call	Bond Future	1574.2400	1.5742	1666.4000	5.854	0.0000	0.0000	
2023/08/28	2040	02/05/2024	11.61 Put	Bond Future	7280.2800	7.2803	7000.2500	3.846	0.0000	0.0000	
2023/08/28	2040	02/05/2024	11.62 Call	Bond Future	1589.5600	1.5896	1682.4700	5.845	0.0000	0.0000	
2023/08/28	2040	02/05/2024	11.62 Put	Bond Future	7234.4900	7.2345	6955.2100	3.860	0.0000	0.0000	
2023/08/28	2040	02/05/2024	11.60 Call	Bond Future	1558.7900	1.5588	1650.2100	5.865	0.0000	0.0000	
2023/08/28	2040	02/05/2024	11.60 Put	Bond Future	7326.0200	7.3260	7045.2500	3.833	0.0000	0.0000	
2023/08/28	2040	02/05/2024		Bond Future	12.5969	77.9878	12.5291	78.3600	0.539	0.0000	0.0000
2023/08/28	2040	01/08/2024		Bond Future	12.7235	75.2117	12.6528	75.5924	0.555	0.0000	0.0000
2023/08/28	2040	01/08/2024	12.33 Call	Bond Future	3260.8000	3.2608	3415.3600	4.740	0.0000	0.0000	
2023/08/28	2040	01/08/2024	12.33 Put	Bond Future	5419.8200	5.4198	5193.6800	4.172	0.0000	0.0000	
2023/08/28	2040	01/08/2024	12.34 Call	Bond Future	3285.7500	3.2858	3441.1000	4.728	0.0000	0.0000	
2023/08/28	2040	01/08/2024	12.34 Put	Bond Future	5388.7100	5.3887	5163.3600	4.182	0.0000	0.0000	
2023/08/28	2040	01/08/2024	12.32 Call	Bond Future	3235.9300	3.2359	3389.7100	4.752	0.0000	0.0000	
2023/08/28	2040	01/08/2024	12.32 Put	Bond Future	5451.0800	5.4511	5224.1600	4.163	0.0000	0.0000	
2023/08/28	2040	07/11/2024		Bond Future	12.8726	76.9317	12.7989	77.3215	0.573	0.0000	0.0000
2023/08/28	2040	07/11/2024	12.85 Call	Bond Future	4584.6900	4.5847	4776.5200	4.184	0.0000	0.0000	
2023/08/28	2040	07/11/2024	12.85 Put	Bond Future	4703.8200	4.7038	4505.7900	4.210	0.0000	0.0000	
2023/08/28	2040	07/11/2024	12.86 Call	Bond Future	4612.6700	4.6127	4805.2000	4.174	0.0000	0.0000	
2023/08/28	2040	07/11/2024	12.86 Put	Bond Future	4679.0500	4.6791	4481.7200	4.217	0.0000	0.0000	
2023/08/28	2040	07/11/2024	12.84 Call	Bond Future	4556.4400	4.5564	4747.5600	4.195	0.0000	0.0000	
2023/08/28	2040	07/11/2024	12.84 Put	Bond Future	4728.3800	4.7284	4529.6400	4.203	0.0000	0.0000	
2023/08/28	2044	02/11/2023	12.75 Call	Bond Future	3038.5900	3.0386	3224.9900	6.134	0.0000	0.0000	
2023/08/28	2044	02/11/2023	12.75 Put	Bond Future	1411.7900	1.4118	1241.9300	12.032	0.0000	0.0000	
2023/08/28	2044	02/11/2023	12.00 Put	Bond Future	3608.6300	3.6086	3327.8200	7.782	0.0000	0.0000	
2023/08/28	2044	02/11/2023	12.00 Call	Bond Future	954.8800	0.9549	1030.3300	7.902	0.0000	0.0000	
2023/08/28	2044	02/11/2023	13.00 Call	Bond Future	3966.1500	3.9662	4186.7600	5.562	0.0000	0.0000	
2023/08/28	2044	02/11/2023	13.00 Put	Bond Future	1002.7600	1.0028	867.1100	13.528	0.0000	0.0000	
2023/08/28	2044	02/11/2023		Bond Future	12.4562	75.1483	12.3934	75.5046	0.505	0.0000	0.0000
2023/08/28	2044	02/11/2023	11.56 Call	Bond Future	345.0900	0.3451	374.3100	8.467	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	
2023/08/28	2044	02/11/2023	11.56 Put	Bond Future	5714.4300	5.7144	5387.3900	5.3874	5.723	0.0000	0.0000
2023/08/28	2044	02/11/2023	11.57 Call	Bond Future	354.4800	0.3545	384.4800	0.3845	8.463	0.0000	0.0000
2023/08/28	2044	02/11/2023	11.57 Put	Bond Future	5660.3200	5.6603	5334.0600	5.3341	5.764	0.0000	0.0000
2023/08/28	2044	02/11/2023	11.55 Call	Bond Future	335.8800	0.3359	364.3400	0.3643	8.473	0.0000	0.0000
2023/08/28	2044	02/11/2023	11.55 Put	Bond Future	5768.8100	5.7688	5441.0100	5.4410	5.682	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.28 Call	Bond Future	2336.7800	2.3368	2471.2600	2.4713	5.755	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.28 Put	Bond Future	3935.1300	3.9351	3705.4600	3.7055	5.836	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.29 Call	Bond Future	2362.7900	2.3628	2498.3200	2.4983	5.736	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.29 Put	Bond Future	3903.5100	3.9035	3674.8900	3.6749	5.857	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.27 Call	Bond Future	2311.1000	2.3111	2444.5300	2.4445	5.773	0.0000	0.0000
2023/08/28	2044	01/02/2024	12.27 Put	Bond Future	3967.1600	3.9672	3736.4400	3.7364	5.816	0.0000	0.0000
2023/08/28	2044	01/02/2024		Bond Future	12.5623	72.4521	12.4971	72.8162	0.519	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.66 Call	Bond Future	1552.7300	1.5527	1643.3200	1.6433	5.834	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.66 Put	Bond Future	7482.3000	7.4823	7200.3900	7.2004	3.768	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.67 Call	Bond Future	1568.0100	1.5680	1659.3500	1.6594	5.825	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.67 Put	Bond Future	7435.1400	7.4351	7153.9800	7.1540	3.782	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.65 Call	Bond Future	1537.3300	1.5373	1627.1800	1.6272	5.845	0.0000	0.0000
2023/08/28	2044	02/05/2024	11.65 Put	Bond Future	7529.4200	7.5294	7246.7700	7.2468	3.754	0.0000	0.0000
2023/08/28	2044	02/05/2024		Bond Future	12.6733	74.0808	12.6055	74.4533	0.534	0.0000	0.0000
2023/08/28	2044	01/08/2024		Bond Future	12.7955	71.3431	12.7250	71.7241	0.551	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.29 Call	Bond Future	3153.2800	3.1533	3300.5900	3.3006	4.672	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.29 Put	Bond Future	5964.6300	5.9646	5730.9600	5.7310	3.918	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.30 Call	Bond Future	3176.5200	3.1765	3324.5900	3.3246	4.661	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.30 Put	Bond Future	5930.4600	5.9305	5697.5500	5.6976	3.927	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.28 Call	Bond Future	3129.8600	3.1299	3276.4100	3.2764	4.682	0.0000	0.0000
2023/08/28	2044	01/08/2024	12.28 Put	Bond Future	5998.6800	5.9987	5764.2500	5.7643	3.908	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.91 Call	Bond Future	4786.1100	4.7861	4978.0700	4.9781	4.011	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.91 Put	Bond Future	4938.8900	4.9389	4740.7500	4.7408	4.012	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.92 Call	Bond Future	4813.8100	4.8138	5006.4500	5.0065	4.002	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.92 Put	Bond Future	4913.5900	4.9136	4716.1300	4.7161	4.019	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.90 Call	Bond Future	4758.1400	4.7581	4949.4200	4.9494	4.020	0.0000	0.0000
2023/08/28	2044	07/11/2024	12.90 Put	Bond Future	4963.9900	4.9640	4765.1700	4.7652	4.005	0.0000	0.0000
2023/08/28	2044	07/11/2024		Bond Future	12.9389	72.9743	12.8654	73.3644	0.568	0.0000	0.0000
2023/08/28	2046	02/11/2023		Bond Future	111.5464	111.5464	111.5412	111.5412	0.005	0.0000	0.0000
2023/08/28	2046	01/02/2024		Bond Future	114.0746	114.0746	114.0692	114.0692	0.005	0.0000	0.0000
2023/08/28	2046	02/05/2024		Bond Future	114.5167	114.5167	114.5129	114.5129	0.003	0.0000	0.0000
2023/08/28	2046	01/08/2024		Bond Future	117.0848	117.0848	117.0810	117.0810	0.003	0.0000	0.0000
2023/08/28	2046	07/11/2024		Bond Future	117.5962	117.5962	117.5967	117.5967	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
2023/08/28	2050	02/11/2023	Bond Future	113.3548	113.3548	113.3498	113.3498	0.004	0.0000	0.0000
2023/08/28	2050	01/02/2024	Bond Future	113.6737	113.6737	113.6682	113.6682	0.005	0.0000	0.0000
2023/08/28	2050	02/05/2024	Bond Future	116.2563	116.2563	116.2511	116.2511	0.005	0.0000	0.0000
2023/08/28	2050	01/08/2024	Bond Future	116.5557	116.5557	116.5531	116.5531	0.002	0.0000	0.0000
2023/08/28	2050	07/11/2024	Bond Future	119.2603	119.2603	119.2581	119.2581	0.002	0.0000	0.0000
2023/08/28	8607	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	8608	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	8657	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	AL37	02/11/2023	Index Future	912.7320	912.7320	913.9150	913.9150	0.130	0.0000	0.0000
2023/08/28	AL37	01/02/2024	Index Future	933.1990	933.1990	934.4070	934.4070	0.129	0.0000	0.0000
2023/08/28	AL37	02/05/2024	Index Future	954.1910	954.1910	955.4300	955.4300	0.130	0.0000	0.0000
2023/08/28	AL37	01/08/2024	Index Future	975.3920	975.3920	976.6660	976.6660	0.131	0.0000	0.0000
2023/08/28	AL37	07/11/2024	Index Future	997.8450	997.8450	999.1630	999.1630	0.132	0.0000	0.0000
2023/08/28	AL7T	02/11/2023	Index Future	1042.4690	1042.4690	1044.7590	1044.7590	0.220	0.0000	0.0000
2023/08/28	AL7T	01/02/2024	Index Future	1065.8460	1065.8460	1068.1850	1068.1850	0.219	0.0000	0.0000
2023/08/28	AL7T	02/05/2024	Index Future	1089.8210	1089.8210	1092.2170	1092.2170	0.220	0.0000	0.0000
2023/08/28	AL7T	01/08/2024	Index Future	1114.0350	1114.0350	1116.4940	1116.4940	0.221	0.0000	0.0000
2023/08/28	AL7T	07/11/2024	Index Future	1139.6800	1139.6800	1142.2110	1142.2110	0.222	0.0000	0.0000
2023/08/28	ALBI	02/11/2023	Index Future	908.4910	908.4910	911.0500	911.0500	0.282	0.0000	0.0000
2023/08/28	ALBI	01/02/2024	Index Future	928.8630	928.8630	931.4780	931.4780	0.282	0.0000	0.0000
2023/08/28	ALBI	02/05/2024	Index Future	949.7580	949.7580	952.4350	952.4350	0.282	0.0000	0.0000
2023/08/28	ALBI	01/08/2024	Index Future	970.8600	970.8600	973.6050	973.6050	0.283	0.0000	0.0000
2023/08/28	ALBI	07/11/2024	Index Future	993.2090	993.2090	996.0310	996.0310	0.284	0.0000	0.0000
2023/08/28	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	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	
2023/08/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/28	ES33	02/11/2023		Bond Future	12.5794	72.8251	12.5262	73.0617	0.422	0.0000	0.0000
2023/08/28	ES33	01/02/2024		Bond Future	12.7175	74.4758	12.6620	74.7176	0.436	0.0000	0.0000
2023/08/28	ES33	02/05/2024		Bond Future	12.8590	72.3679	12.8011	72.6154	0.450	0.0000	0.0000
2023/08/28	ES33	01/08/2024		Bond Future	13.0122	73.9892	12.9517	74.2425	0.465	0.0000	0.0000
2023/08/28	ES33	07/11/2024		Bond Future	13.2109	71.8994	13.1472	72.1590	0.482	0.0000	0.0000
2023/08/28	ES42	02/11/2023		Bond Future	13.0913	68.5952	13.0280	68.9174	0.484	0.0000	0.0000
2023/08/28	ES42	01/02/2024		Bond Future	13.2191	70.1501	13.1533	70.4795	0.498	0.0000	0.0000
2023/08/28	ES42	02/05/2024		Bond Future	13.3547	67.4810	13.2862	67.8180	0.513	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	
2023/08/28	ES42	01/08/2024		Bond Future	13.4976	68.9913	13.4263	69.3360	0.528	0.0000	0.0000
2023/08/28	ES42	07/11/2024		Bond Future	13.6769	66.3189	13.6022	66.6721	0.546	0.0000	0.0000
2023/08/28	GOVI	02/11/2023		GOVI	895.6020	895.6020	898.1020	898.1020	0.279	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.81 Call	GOVI	97920.0000	9.7920	122920.0000	12.2920	25.531	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.82 Call	GOVI	97820.0000	9.7820	122820.0000	12.2820	25.557	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.80 Call	GOVI	98020.0000	9.8020	123020.0000	12.3020	25.505	0.0000	0.0000
2023/08/28	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	879.99 Call	GOVI	356960.0000	35.6960	382490.0000	38.2490	7.152	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	880.00 Call	GOVI	356860.0000	35.6860	382390.0000	38.2390	7.154	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	879.98 Call	GOVI	357060.0000	35.7060	382590.0000	38.2590	7.150	0.0000	0.0000
2023/08/28	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/02/2024		GOVI	915.6860	915.6860	918.2390	918.2390	0.279	0.0000	0.0000
2023/08/28	GOVI	02/05/2024		GOVI	936.2830	936.2830	938.8980	938.8980	0.279	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.98 Put	GOVI	146970.0000	14.6970	120820.0000	12.0820	17.793	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.99 Put	GOVI	147070.0000	14.7070	120920.0000	12.0920	17.781	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	02/05/2024	950.97 Put	GOVI	146870.0000	14.6870	120720.0000	12.0720	17.805	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.38 Call	GOVI	137060.0000	13.7060	163870.0000	16.3870	19.561	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.39 Call	GOVI	136960.0000	13.6960	163770.0000	16.3770	19.575	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.37 Call	GOVI	137160.0000	13.7160	163970.0000	16.3970	19.547	0.0000	0.0000
2023/08/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	01/08/2024		GOVI	957.0860	957.0860	959.7670	959.7670	0.280	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.79 Call	GOVI	303280.0000	30.3280	330840.0000	33.0840	9.087	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.80 Call	GOVI	303180.0000	30.3180	330740.0000	33.0740	9.090	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.78 Call	GOVI	303380.0000	30.3380	330940.0000	33.0940	9.084	0.0000	0.0000
2023/08/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/28	GOVI	07/11/2024		GOVI	979.1180	979.1180	981.8740	981.8740	0.281	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/28	IGOV	02/11/2023		Index Future	334.5280	334.5280	334.4910	334.4910	0.011	0.0000	0.0000
2023/08/28	IGOV	01/02/2024		Index Future	342.1100	342.1100	342.0720	342.0720	0.011	0.0000	0.0000
2023/08/28	IGOV	02/05/2024		Index Future	349.8840	349.8840	349.8470	349.8470	0.011	0.0000	0.0000
2023/08/28	IGOV	01/08/2024		Index Future	357.7350	357.7350	357.7000	357.7000	0.010	0.0000	0.0000
2023/08/28	IGOV	07/11/2024		Index Future	366.0510	366.0510	366.0210	366.0210	0.008	0.0000	0.0000
2023/08/28	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/28	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/28	JBAF	20/09/2023		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2023/08/28	JBAF	18/10/2023		Jibar Tradeable Future	8.2850	91.7150	8.2950	91.7050	0.121	0.0000	0.0000
2023/08/28	JBAF	15/11/2023		Jibar Tradeable Future	8.2900	91.7100	8.3000	91.7000	0.121	0.0000	0.0000
2023/08/28	JBAF	20/12/2023		Jibar Tradeable Future	8.2800	91.7200	8.2850	91.7150	0.060	0.0000	0.0000
2023/08/28	JBAF	17/01/2024		Jibar Tradeable Future	8.2650	91.7350	8.2100	91.7900	0.665	0.0000	0.0000
2023/08/28	JBAF	21/02/2024		Jibar Tradeable Future	8.1850	91.8150	8.1800	91.8200	0.061	0.0000	0.0000
2023/08/28	JBAF	20/03/2024		Jibar Tradeable Future	8.1900	91.8100	8.1800	91.8200	0.122	0.0000	0.0000
2023/08/28	JBAF	19/06/2024		Jibar Tradeable Future	8.0150	91.9850	7.9850	92.0150	0.374	0.0000	0.0000
2023/08/28	JBAF	18/09/2024		Jibar Tradeable Future	7.8900	92.1100	7.8850	92.1150	0.063	0.0000	0.0000
2023/08/28	JBAF	18/12/2024		Jibar Tradeable Future	7.7650	92.2350	7.7550	92.2450	0.129	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	
2023/08/28	JBAF	19/03/2025		Jibar Tradeable Future	7.6850	92.3150	7.6750	92.3250	0.130	0.0000	0.0000
2023/08/28	JBAF	18/06/2025		Jibar Tradeable Future	7.6200	92.3800	7.6100	92.3900	0.131	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.42 Call	Bond Future	1170.0800	1.1701	1218.3100	1.2183	4.122	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.42 Put	Bond Future	2813.5600	2.8136	2632.9900	2.6330	6.418	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.43 Call	Bond Future	1191.6000	1.1916	1240.7100	1.2407	4.121	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.43 Put	Bond Future	2779.6100	2.7796	2599.9200	2.5999	6.465	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.41 Call	Bond Future	1148.6600	1.1487	1196.0200	1.1960	4.123	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.41 Put	Bond Future	2847.6500	2.8477	2666.2100	2.6662	6.372	0.0000	0.0000
2023/08/28	R035	02/11/2023		Bond Future	11.7203	84.0541	11.6780	84.2829	0.361	0.0000	0.0000
2023/08/28	R035	02/11/2023	13.59 Call	Bond Future	9383.9800	9.3840	9592.2600	9.5923	2.220	0.0000	0.0000
2023/08/28	R035	02/11/2023	13.59 Put	Bond Future	108.3100	0.1083	87.7900	0.0878	18.946	0.0000	0.0000
2023/08/28	R035	02/11/2023	12.24 Put	Bond Future	929.9100	0.9299	829.8500	0.8299	10.760	0.0000	0.0000
2023/08/28	R035	02/11/2023	12.24 Call	Bond Future	3668.8700	3.6689	3797.6100	3.7976	3.509	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.74 Put	Bond Future	1875.4900	1.8755	1725.5400	1.7255	7.995	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.74 Call	Bond Future	1981.7200	1.9817	2060.5700	2.0606	3.979	0.0000	0.0000
2023/08/28	R035	02/11/2023	10.62 Put	Bond Future	6427.2500	6.4273	6203.4100	6.2034	3.483	0.0000	0.0000
2023/08/28	R035	02/11/2023	10.62 Call	Bond Future	175.3600	0.1754	180.3200	0.1803	2.828	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.12 Put	Bond Future	3967.3400	3.9673	3763.9300	3.7639	5.127	0.0000	0.0000
2023/08/28	R035	02/11/2023	11.12 Call	Bond Future	635.7700	0.6358	661.1600	0.6612	3.994	0.0000	0.0000
2023/08/28	R035	02/11/2023	12.85 Call	Bond Future	6156.2600	6.1563	6332.5800	6.3326	2.864	0.0000	0.0000
2023/08/28	R035	02/11/2023	12.85 Put	Bond Future	364.3300	0.3643	311.8500	0.3119	14.405	0.0000	0.0000
2023/08/28	R035	01/02/2024	10.62 Put	Bond Future	7372.4600	7.3725	7164.2100	7.1642	2.825	0.0000	0.0000
2023/08/28	R035	01/02/2024	10.62 Call	Bond Future	625.6000	0.6256	651.2000	0.6512	4.092	0.0000	0.0000
2023/08/28	R035	01/02/2024	11.12 Put	Bond Future	5118.4400	5.1184	4934.1200	4.9341	3.601	0.0000	0.0000
2023/08/28	R035	01/02/2024	11.12 Call	Bond Future	1261.8800	1.2619	1311.4100	1.3114	3.925	0.0000	0.0000
2023/08/28	R035	01/02/2024	13.46 Call	Bond Future	8733.7100	8.7337	8915.8300	8.9158	2.085	0.0000	0.0000
2023/08/28	R035	01/02/2024	13.46 Put	Bond Future	677.4800	0.6775	625.7500	0.6258	7.636	0.0000	0.0000
2023/08/28	R035	01/02/2024		Bond Future	11.8248	85.9390	11.7808	86.1728	0.373	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.19 Call	Bond Future	4004.0900	4.0041	4123.2900	4.1233	2.977	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.19 Put	Bond Future	2101.0100	2.1010	1986.3600	1.9864	5.457	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.20 Call	Bond Future	4036.9100	4.0369	4156.7500	4.1568	2.969	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.20 Put	Bond Future	2082.6000	2.0826	1968.5900	1.9686	5.474	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.18 Call	Bond Future	3971.3600	3.9714	4089.9300	4.0899	2.986	0.0000	0.0000
2023/08/28	R035	01/02/2024	12.18 Put	Bond Future	2119.5700	2.1196	2004.2900	2.0043	5.439	0.0000	0.0000
2023/08/28	R035	02/05/2024	11.20 Call	Bond Future	1875.0000	1.8750	1939.9900	1.9400	3.466	0.0000	0.0000
2023/08/28	R035	02/05/2024	11.20 Put	Bond Future	5773.7600	5.7738	5599.4700	5.5995	3.019	0.0000	0.0000
2023/08/28	R035	02/05/2024	11.21 Call	Bond Future	1894.0300	1.8940	1959.5300	1.9595	3.458	0.0000	0.0000
2023/08/28	R035	02/05/2024	11.21 Put	Bond Future	5737.2800	5.7373	5563.5000	5.5635	3.029	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	
2023/08/28	R035	02/05/2024	11.19 Call	Bond Future	1856.0900	1.8561	1920.5600	1.9206	3.473	0.0000	0.0000
2023/08/28	R035	02/05/2024	11.19 Put	Bond Future	5810.4200	5.8104	5635.6100	5.6356	3.009	0.0000	0.0000
2023/08/28	R035	02/05/2024		Bond Future	11.9250	83.3581	11.8791	83.5973	0.385	0.0000	0.0000
2023/08/28	R035	01/08/2024		Bond Future	12.0339	85.2077	11.9861	85.4525	0.397	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.80 Call	Bond Future	3307.8500	3.3079	3407.9300	3.4079	3.026	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.80 Put	Bond Future	4514.9800	4.5150	4370.2700	4.3703	3.205	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.81 Call	Bond Future	3332.8500	3.3329	3433.4500	3.4335	3.018	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.81 Put	Bond Future	4487.8600	4.4879	4343.6700	4.3437	3.213	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.79 Call	Bond Future	3282.9400	3.2829	3382.5000	3.3825	3.033	0.0000	0.0000
2023/08/28	R035	01/08/2024	11.79 Put	Bond Future	4542.2300	4.5422	4397.0000	4.3970	3.197	0.0000	0.0000
2023/08/28	R035	07/11/2024		Bond Future	12.1816	82.6456	12.1315	82.8965	0.412	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.18 Call	Bond Future	4293.0300	4.2930	4411.4100	4.4114	2.757	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.18 Put	Bond Future	4301.0200	4.3010	4168.5000	4.1685	3.081	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.19 Call	Bond Future	4319.9700	4.3200	4438.8200	4.4388	2.751	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.19 Put	Bond Future	4278.0400	4.2780	4145.9900	4.1460	3.087	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.17 Call	Bond Future	4266.5100	4.2665	4384.4400	4.3844	2.764	0.0000	0.0000
2023/08/28	R035	07/11/2024	12.17 Put	Bond Future	4324.4600	4.3245	4191.4900	4.1915	3.075	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.82 Call	Bond Future	5056.5800	5.0566	5343.3000	5.3433	5.670	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.82 Put	Bond Future	1400.6200	1.4006	1214.2500	1.2143	13.306	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.83 Call	Bond Future	5106.9100	5.1069	5395.3600	5.3954	5.648	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.83 Put	Bond Future	1381.4100	1.3814	1196.7700	1.1968	13.366	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.81 Call	Bond Future	5006.2600	5.0063	5291.2500	5.2913	5.693	0.0000	0.0000
2023/08/28	R053	02/11/2023	12.81 Put	Bond Future	1419.9300	1.4199	1231.8300	1.2318	13.247	0.0000	0.0000
2023/08/28	R053	02/11/2023		Bond Future	12.3135	95.7536	12.2506	96.2267	0.511	0.0000	0.0000
2023/08/28	R053	01/02/2024		Bond Future	12.4132	97.9010	12.3479	98.3847	0.526	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.93 Call	Bond Future	6476.0900	6.4761	6756.5700	6.7566	4.331	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.93 Put	Bond Future	2803.3800	2.8034	2600.2000	2.6002	7.248	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.94 Call	Bond Future	6522.1200	6.5221	6803.7300	6.8037	4.318	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.94 Put	Bond Future	2780.9800	2.7810	2578.9300	2.5789	7.265	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.92 Call	Bond Future	6430.1500	6.4302	6709.5100	6.7095	4.345	0.0000	0.0000
2023/08/28	R053	01/02/2024	12.92 Put	Bond Future	2825.9600	2.8260	2621.6600	2.6217	7.229	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.03 Call	Bond Future	7433.6700	7.4337	7718.2600	7.7183	3.828	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.03 Put	Bond Future	3840.7700	3.8408	3630.6900	3.6307	5.470	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.04 Call	Bond Future	7477.2000	7.4772	7762.7100	7.7627	3.818	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.04 Put	Bond Future	3816.8800	3.8169	3607.7200	3.6077	5.480	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.02 Call	Bond Future	7389.9100	7.3899	7673.5700	7.6736	3.838	0.0000	0.0000
2023/08/28	R053	02/05/2024	13.02 Put	Bond Future	3864.5300	3.8645	3653.5200	3.6535	5.460	0.0000	0.0000
2023/08/28	R053	02/05/2024		Bond Future	12.5166	94.2367	12.4488	94.7314	0.542	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	
2023/08/28	R053	01/08/2024	13.14 Call	Bond Future	8086.3300	8.0863	8377.8000	8.3778	3.604	0.0000	0.0000
2023/08/28	R053	01/08/2024	13.14 Put	Bond Future	4557.7300	4.5577	4343.2100	4.3432	4.707	0.0000	0.0000
2023/08/28	R053	01/08/2024	13.15 Call	Bond Future	8128.0300	8.1280	8420.3300	8.4203	3.596	0.0000	0.0000
2023/08/28	R053	01/08/2024	13.15 Put	Bond Future	4533.0700	4.5331	4319.3800	4.3194	4.714	0.0000	0.0000
2023/08/28	R053	01/08/2024	13.13 Call	Bond Future	8044.6700	8.0447	8335.3100	8.3353	3.613	0.0000	0.0000
2023/08/28	R053	01/08/2024	13.13 Put	Bond Future	4582.5300	4.5825	4367.1800	4.3672	4.699	0.0000	0.0000
2023/08/28	R053	01/08/2024		Bond Future	12.6276	96.3263	12.5571	96.8323	0.558	0.0000	0.0000
2023/08/28	R053	07/11/2024		Bond Future	12.7673	92.6606	12.6936	93.1787	0.577	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.80 Call	Bond Future	6590.6000	6.5906	6851.8400	6.8518	3.964	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.80 Put	Bond Future	6362.6100	6.3626	6105.7200	6.1057	4.037	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.81 Call	Bond Future	6627.8300	6.6278	6889.9600	6.8900	3.955	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.81 Put	Bond Future	6330.2800	6.3303	6074.2800	6.0743	4.044	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.79 Call	Bond Future	6553.0300	6.5530	6813.3900	6.8134	3.973	0.0000	0.0000
2023/08/28	R053	07/11/2024	12.79 Put	Bond Future	6394.6900	6.3947	6136.9200	6.1369	4.031	0.0000	0.0000
2023/08/28	R186	02/11/2023	10.42 Call	Bond Future	4097.2900	4.0973	4206.1900	4.2062	2.658	0.0000	0.0000
2023/08/28	R186	02/11/2023	10.42 Put	Bond Future	41.8600	0.0419	32.8900	0.0329	21.429	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.15 Put	Bond Future	504.4800	0.5045	446.6000	0.4466	11.473	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.15 Call	Bond Future	1171.6800	1.1717	1231.6700	1.2317	5.120	0.0000	0.0000
2023/08/28	R186	02/11/2023		Bond Future	8.9061	108.2272	8.8632	108.3451	0.482	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.39 Call	Bond Future	1643.8700	1.6439	1718.3000	1.7183	4.528	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.39 Put	Bond Future	325.4500	0.3255	282.0100	0.2820	13.348	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.40 Call	Bond Future	1664.8600	1.6649	1739.8400	1.7398	4.504	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.40 Put	Bond Future	319.4200	0.3194	276.5300	0.2765	13.427	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.38 Call	Bond Future	1622.9700	1.6230	1696.8400	1.6968	4.552	0.0000	0.0000
2023/08/28	R186	02/11/2023	9.38 Put	Bond Future	331.5800	0.3316	287.5800	0.2876	13.270	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.51 Call	Bond Future	2169.0300	2.1690	2244.6300	2.2446	3.485	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.51 Put	Bond Future	588.4000	0.5884	543.5600	0.5436	7.621	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.52 Call	Bond Future	2187.8300	2.1878	2263.7700	2.2638	3.471	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.52 Put	Bond Future	582.1800	0.5822	537.6800	0.5377	7.644	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.50 Call	Bond Future	2150.5200	2.1505	2225.7700	2.2258	3.499	0.0000	0.0000
2023/08/28	R186	01/02/2024	9.50 Put	Bond Future	594.9200	0.5949	549.7300	0.5497	7.596	0.0000	0.0000
2023/08/28	R186	01/02/2024		Bond Future	8.8845	105.3435	8.8373	105.4640	0.531	0.0000	0.0000
2023/08/28	R186	02/05/2024		Bond Future	8.8559	107.7122	8.8036	107.8356	0.591	0.0000	0.0000
2023/08/28	R186	02/05/2024	8.00 Call	Bond Future	441.5100	0.4415	467.6100	0.4676	5.912	0.0000	0.0000
2023/08/28	R186	02/05/2024	8.00 Put	Bond Future	2480.4400	2.4804	2383.2300	2.3832	3.919	0.0000	0.0000
2023/08/28	R186	02/05/2024	8.01 Call	Bond Future	448.5600	0.4486	474.9800	0.4750	5.890	0.0000	0.0000
2023/08/28	R186	02/05/2024	8.01 Put	Bond Future	2463.3700	2.4634	2366.4800	2.3665	3.933	0.0000	0.0000
2023/08/28	R186	02/05/2024	7.99 Call	Bond Future	435.9500	0.4360	461.7700	0.4618	5.923	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	
2023/08/28	R186	02/05/2024	7.99 Put	Bond Future	2499.0000	2.4990	2401.5100	2.4015	3.901	0.0000	0.0000
2023/08/28	R186	02/05/2024	10.40 Call	Bond Future	3949.7400	3.9497	4045.3500	4.0454	2.421	0.0000	0.0000
2023/08/28	R186	02/05/2024	10.40 Put	Bond Future	396.2600	0.3963	368.5600	0.3686	6.990	0.0000	0.0000
2023/08/28	R186	02/05/2024	9.73 Put	Bond Future	666.0300	0.6660	624.3300	0.6243	6.261	0.0000	0.0000
2023/08/28	R186	02/05/2024	9.73 Call	Bond Future	2696.9100	2.6969	2778.5200	2.7785	3.026	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.69 Call	Bond Future	1207.4800	1.2075	1261.7900	1.2618	4.498	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.69 Put	Bond Future	1522.6600	1.5227	1450.6100	1.4506	4.732	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.70 Call	Bond Future	1218.9800	1.2190	1273.6000	1.2736	4.481	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.70 Put	Bond Future	1512.5800	1.5126	1440.8400	1.4408	4.743	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.68 Call	Bond Future	1195.6400	1.1956	1249.6300	1.2496	4.516	0.0000	0.0000
2023/08/28	R186	01/08/2024	8.68 Put	Bond Future	1532.4000	1.5324	1460.0300	1.4600	4.723	0.0000	0.0000
2023/08/28	R186	01/08/2024		Bond Future	8.8363	104.7927	8.7776	104.9191	0.665	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.14 Call	Bond Future	1734.4800	1.7345	1803.7600	1.8038	3.994	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.14 Put	Bond Future	1205.4400	1.2054	1144.9100	1.1449	5.021	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.15 Call	Bond Future	1746.8700	1.7469	1816.4100	1.8164	3.981	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.15 Put	Bond Future	1198.7300	1.1987	1138.4600	1.1385	5.028	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.13 Call	Bond Future	1722.1100	1.7221	1791.1400	1.7911	4.008	0.0000	0.0000
2023/08/28	R186	07/11/2024	9.13 Put	Bond Future	1212.1800	1.2122	1151.4000	1.1514	5.014	0.0000	0.0000
2023/08/28	R186	07/11/2024		Bond Future	8.8641	107.1939	8.7966	107.3237	0.761	0.0000	0.0000
2023/08/28	R197	02/11/2023		Bond Future	341.8259	341.8259	341.7997	341.7997	0.008	0.0000	0.0000
2023/08/28	R202	02/11/2023		Bond Future	257.2591	257.2591	257.4824	257.4824	0.087	0.0000	0.0000
2023/08/28	R202	01/02/2024		Bond Future	258.1127	258.1127	258.3408	258.3408	0.088	0.0000	0.0000
2023/08/28	R202	02/05/2024		Bond Future	263.9773	263.9773	264.2110	264.2110	0.089	0.0000	0.0000
2023/08/28	R202	01/08/2024		Bond Future	264.7955	264.7955	265.0401	265.0401	0.092	0.0000	0.0000
2023/08/28	R202	07/11/2024		Bond Future	270.9410	270.9410	271.1928	271.1928	0.093	0.0000	0.0000
2023/08/28	R209	02/11/2023		Bond Future	11.7962	64.9733	11.7438	65.2223	0.444	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.34 Call	Bond Future	733.4300	0.7334	780.0000	0.7800	6.350	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.34 Put	Bond Future	2945.8700	2.9459	2743.4500	2.7435	6.871	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.35 Call	Bond Future	748.6400	0.7486	796.1200	0.7961	6.342	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.35 Put	Bond Future	2911.4600	2.9115	2709.9500	2.7100	6.921	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.33 Call	Bond Future	718.4200	0.7184	764.1000	0.7641	6.358	0.0000	0.0000
2023/08/28	R209	02/11/2023	11.33 Put	Bond Future	2980.5300	2.9805	2777.2200	2.7772	6.821	0.0000	0.0000
2023/08/28	R209	01/02/2024	12.13 Call	Bond Future	3188.2900	3.1883	3316.1100	3.3161	4.009	0.0000	0.0000
2023/08/28	R209	01/02/2024	12.13 Put	Bond Future	2060.8800	2.0609	1934.1700	1.9342	6.148	0.0000	0.0000
2023/08/28	R209	01/02/2024	12.14 Call	Bond Future	3215.9700	3.2160	3344.4900	3.3445	3.996	0.0000	0.0000
2023/08/28	R209	01/02/2024	12.14 Put	Bond Future	2042.9800	2.0430	1916.9700	1.9170	6.168	0.0000	0.0000
2023/08/28	R209	01/02/2024	12.12 Call	Bond Future	3160.7000	3.1607	3287.8200	3.2878	4.022	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	
2023/08/28	R209	01/02/2024	12.12 Put	Bond Future	2078.9300	2.0789	1951.5200	1.9515	6.129	0.0000	0.0000
2023/08/28	R209	01/02/2024		Bond Future	11.8859	66.4304	11.8316	66.6849	0.457	0.0000	0.0000
2023/08/28	R209	02/05/2024		Bond Future	11.9793	64.7707	11.9230	65.0310	0.470	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.18 Call	Bond Future	1533.3000	1.5333	1604.3700	1.6044	4.635	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.18 Put	Bond Future	5368.8800	5.3689	5179.6000	5.1796	3.526	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.19 Call	Bond Future	1549.3700	1.5494	1621.0100	1.6210	4.624	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.19 Put	Bond Future	5335.0500	5.3351	5146.3400	5.1463	3.537	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.17 Call	Bond Future	1517.1400	1.5171	1587.6400	1.5876	4.647	0.0000	0.0000
2023/08/28	R209	02/05/2024	11.17 Put	Bond Future	5402.6800	5.4027	5212.8300	5.2128	3.514	0.0000	0.0000
2023/08/28	R209	01/08/2024		Bond Future	12.0809	66.2075	12.0225	66.4738	0.484	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.79 Call	Bond Future	2807.8800	2.8079	2918.0200	2.9180	3.923	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.79 Put	Bond Future	4148.7500	4.1488	3992.5800	3.9926	3.764	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.80 Call	Bond Future	2829.5100	2.8295	2940.2300	2.9402	3.913	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.80 Put	Bond Future	4123.6500	4.1237	3968.0600	3.9681	3.773	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.78 Call	Bond Future	2786.0700	2.7861	2895.6400	2.8956	3.933	0.0000	0.0000
2023/08/28	R209	01/08/2024	11.78 Put	Bond Future	4173.7100	4.1737	4016.9700	4.0170	3.755	0.0000	0.0000
2023/08/28	R209	07/11/2024		Bond Future	12.2118	64.5686	12.1509	64.8414	0.499	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.22 Call	Bond Future	3840.5800	3.8406	3973.9600	3.9740	3.473	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.22 Put	Bond Future	3803.9900	3.8040	3664.5600	3.6646	3.665	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.23 Call	Bond Future	3864.4800	3.8645	3998.3700	3.9984	3.465	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.23 Put	Bond Future	3783.3100	3.7833	3644.3900	3.6444	3.672	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.21 Call	Bond Future	3817.0200	3.8170	3949.9000	3.9499	3.481	0.0000	0.0000
2023/08/28	R209	07/11/2024	12.21 Put	Bond Future	3825.0600	3.8251	3685.1300	3.6851	3.658	0.0000	0.0000
2023/08/28	R210	02/11/2023		Bond Future	227.6076	227.6076	227.5927	227.5927	0.007	0.0000	0.0000
2023/08/28	R210	01/02/2024		Bond Future	232.7665	232.7665	232.7512	232.7512	0.007	0.0000	0.0000
2023/08/28	R210	02/05/2024		Bond Future	234.7966	234.7966	234.7831	234.7831	0.006	0.0000	0.0000
2023/08/28	R210	01/08/2024		Bond Future	240.0626	240.0626	240.0496	240.0496	0.005	0.0000	0.0000
2023/08/28	R210	07/11/2024		Bond Future	242.2925	242.2925	242.2860	242.2860	0.003	0.0000	0.0000
2023/08/28	R213	02/11/2023		Bond Future	10.7345	82.6995	10.7026	82.8392	0.297	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.12 Call	Bond Future	2492.2100	2.4922	2558.0300	2.5580	2.641	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.12 Put	Bond Future	828.2100	0.8282	754.3100	0.7543	8.923	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.13 Call	Bond Future	2522.6200	2.5226	2589.0700	2.5891	2.634	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.13 Put	Bond Future	816.0300	0.8160	742.7600	0.7428	8.979	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.11 Call	Bond Future	2462.0700	2.4621	2527.2400	2.5272	2.647	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.11 Put	Bond Future	840.6900	0.8407	766.1400	0.7661	8.868	0.0000	0.0000
2023/08/28	R213	02/11/2023	12.70 Call	Bond Future	8116.6200	8.1166	8244.3600	8.2444	1.574	0.0000	0.0000
2023/08/28	R213	02/11/2023	12.70 Put	Bond Future	66.1900	0.0662	54.2100	0.0542	18.099	0.0000	0.0000
2023/08/28	R213	02/11/2023	11.44 Put	Bond Future	508.9800	0.5090	454.3800	0.4544	10.727	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	
2023/08/28	R213	02/11/2023	11.44 Call	Bond Future	3521.6800	3.5217	3606.8000	3.6068	2.417	0.0000	0.0000
2023/08/28	R213	02/11/2023	10.94 Put	Bond Future	1078.6900	1.0787	992.9700	0.9930	7.947	0.0000	0.0000
2023/08/28	R213	02/11/2023	10.94 Call	Bond Future	1971.1600	1.9712	2025.1600	2.0252	2.740	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.71 Call	Bond Future	4695.1200	4.6951	4783.2400	4.7832	1.877	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.71 Put	Bond Future	992.5100	0.9925	937.8100	0.9378	5.511	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.72 Call	Bond Future	4726.0200	4.7260	4814.4800	4.8145	1.872	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.72 Put	Bond Future	983.2100	0.9832	928.8500	0.9289	5.529	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.70 Call	Bond Future	4664.4500	4.6645	4752.2200	4.7522	1.882	0.0000	0.0000
2023/08/28	R213	01/02/2024	11.70 Put	Bond Future	1002.0700	1.0021	947.0200	0.9470	5.494	0.0000	0.0000
2023/08/28	R213	01/02/2024		Bond Future	10.8159	84.5539	10.7825	84.6968	0.309	0.0000	0.0000
2023/08/28	R213	02/05/2024		Bond Future	10.8927	82.8956	10.8576	83.0417	0.322	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.29 Call	Bond Future	1625.4800	1.6255	1664.6900	1.6647	2.412	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.29 Put	Bond Future	4180.6400	4.1806	4073.7200	4.0737	2.558	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.30 Call	Bond Future	1640.9400	1.6409	1680.4700	1.6805	2.409	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.30 Put	Bond Future	4152.8900	4.1529	4046.2900	4.0463	2.567	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.28 Call	Bond Future	1609.8500	1.6099	1648.7400	1.6487	2.416	0.0000	0.0000
2023/08/28	R213	02/05/2024	10.28 Put	Bond Future	4208.2400	4.2082	4101.0000	4.1010	2.548	0.0000	0.0000
2023/08/28	R213	01/08/2024		Bond Future	10.9792	84.7355	10.9422	84.8851	0.336	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.87 Call	Bond Future	2802.7600	2.8028	2864.0700	2.8641	2.187	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.87 Put	Bond Future	3246.1700	3.2462	3157.8400	3.1578	2.721	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.88 Call	Bond Future	2823.7900	2.8238	2885.4200	2.8854	2.183	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.88 Put	Bond Future	3226.4600	3.2265	3138.4500	3.1385	2.728	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.86 Call	Bond Future	2781.8000	2.7818	2842.8000	2.8428	2.193	0.0000	0.0000
2023/08/28	R213	01/08/2024	10.86 Put	Bond Future	3265.9800	3.2660	3177.3400	3.1773	2.714	0.0000	0.0000
2023/08/28	R213	07/11/2024		Bond Future	11.1100	83.1181	11.0709	83.2717	0.352	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.22 Call	Bond Future	3551.4700	3.5515	3623.6600	3.6237	2.033	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.22 Put	Bond Future	3121.5900	3.1216	3040.2500	3.0403	2.606	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.23 Call	Bond Future	3573.1500	3.5732	3645.6300	3.6456	2.028	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.23 Put	Bond Future	3104.3400	3.1043	3023.2900	3.0233	2.611	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.21 Call	Bond Future	3529.4700	3.5295	3601.3800	3.6014	2.037	0.0000	0.0000
2023/08/28	R213	07/11/2024	11.21 Put	Bond Future	3138.5500	3.1386	3056.9300	3.0569	2.601	0.0000	0.0000
2023/08/28	R214	02/11/2023		Bond Future	12.2165	60.4119	12.1539	60.7123	0.513	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.46 Call	Bond Future	400.9800	0.4010	435.3400	0.4353	8.569	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.46 Put	Bond Future	4195.0100	4.1950	3928.9900	3.9290	6.341	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.47 Call	Bond Future	411.0400	0.4110	446.2100	0.4462	8.556	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.47 Put	Bond Future	4152.4800	4.1525	3887.2700	3.8873	6.387	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.45 Call	Bond Future	391.1700	0.3912	424.7200	0.4247	8.577	0.0000	0.0000
2023/08/28	R214	02/11/2023	11.45 Put	Bond Future	4237.8500	4.2379	3971.0200	3.9710	6.296	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	
2023/08/28	R214	01/02/2024	12.15 Call	Bond Future	2193.7600	2.1938	2317.3500	2.3174	5.634	0.0000	0.0000
2023/08/28	R214	01/02/2024	12.15 Put	Bond Future	2985.8100	2.9858	2802.3300	2.8023	6.145	0.0000	0.0000
2023/08/28	R214	01/02/2024	12.16 Call	Bond Future	2217.0000	2.2170	2341.4900	2.3415	5.615	0.0000	0.0000
2023/08/28	R214	01/02/2024	12.16 Put	Bond Future	2960.9200	2.9609	2778.3400	2.7783	6.166	0.0000	0.0000
2023/08/28	R214	01/02/2024	12.14 Call	Bond Future	2170.6500	2.1707	2293.3400	2.2933	5.652	0.0000	0.0000
2023/08/28	R214	01/02/2024	12.14 Put	Bond Future	3010.8800	3.0109	2826.5000	2.8265	6.124	0.0000	0.0000
2023/08/28	R214	01/02/2024		Bond Future	12.3162	61.7666	12.2514	62.0737	0.527	0.0000	0.0000
2023/08/28	R214	02/05/2024		Bond Future	12.4114	59.8500	12.3442	60.1641	0.541	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.47 Call	Bond Future	1366.9400	1.3669	1447.2800	1.4473	5.877	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.47 Put	Bond Future	6020.9100	6.0209	5787.1700	5.7872	3.882	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.48 Call	Bond Future	1380.4900	1.3805	1461.4900	1.4615	5.867	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.48 Put	Bond Future	5982.0800	5.9821	5749.0000	5.7490	3.896	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.46 Call	Bond Future	1353.6400	1.3536	1433.3400	1.4333	5.888	0.0000	0.0000
2023/08/28	R214	02/05/2024	11.46 Put	Bond Future	6060.0500	6.0601	5825.6700	5.8257	3.868	0.0000	0.0000
2023/08/28	R214	01/08/2024		Bond Future	12.5131	61.1780	12.4436	61.4992	0.556	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.17 Call	Bond Future	2889.6200	2.8896	3023.5000	3.0235	4.633	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.17 Put	Bond Future	4501.4700	4.5015	4314.0900	4.3141	4.163	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.18 Call	Bond Future	2911.2500	2.9113	3045.8000	3.0458	4.622	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.18 Put	Bond Future	4475.1600	4.4752	4288.4500	4.2885	4.172	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.16 Call	Bond Future	2867.8200	2.8678	3001.0400	3.0010	4.645	0.0000	0.0000
2023/08/28	R214	01/08/2024	12.16 Put	Bond Future	4527.6700	4.5277	4339.6300	4.3396	4.153	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.61 Call	Bond Future	3879.7200	3.8797	4041.6400	4.0416	4.173	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.61 Put	Bond Future	4043.1700	4.0432	3876.1700	3.8762	4.130	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.62 Call	Bond Future	3903.5200	3.9035	4066.0300	4.0660	4.163	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.62 Put	Bond Future	4021.5400	4.0215	3855.1300	3.8551	4.138	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.60 Call	Bond Future	3855.9900	3.8560	4017.3100	4.0173	4.184	0.0000	0.0000
2023/08/28	R214	07/11/2024	12.60 Put	Bond Future	4064.9100	4.0649	3897.3100	3.8973	4.123	0.0000	0.0000
2023/08/28	R214	07/11/2024		Bond Future	12.6460	59.2732	12.5737	59.6021	0.572	0.0000	0.0000
2023/08/28	R248	02/11/2023	13.60 Put	Bond Future	370.0000	0.3700	304.0600	0.3041	17.822	0.0000	0.0000
2023/08/28	R248	02/11/2023		Bond Future	12.3554	74.0141	12.2927	74.3790	0.508	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.48 Call	Bond Future	367.7500	0.3678	399.0100	0.3990	8.500	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.48 Put	Bond Future	5764.3900	5.7644	5430.8000	5.4308	5.787	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.49 Call	Bond Future	376.7900	0.3768	408.8400	0.4088	8.506	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.49 Put	Bond Future	5707.8300	5.7078	5375.0300	5.3750	5.831	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.47 Call	Bond Future	358.9600	0.3590	389.4500	0.3895	8.494	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.47 Put	Bond Future	5821.2900	5.8213	5486.9300	5.4869	5.744	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.80 Put	Bond Future	4134.0100	4.1340	3833.4300	3.8334	7.271	0.0000	0.0000
2023/08/28	R248	02/11/2023	11.80 Call	Bond Future	789.5500	0.7896	853.8200	0.8538	8.140	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	
2023/08/28	R248	02/11/2023	12.50 Put	Bond Future	1746.8600	1.7469	1551.0300	1.5510	11.210	0.0000	0.0000
2023/08/28	R248	02/11/2023	12.50 Call	Bond Future	2574.7500	2.5748	2743.7700	2.7438	6.565	0.0000	0.0000
2023/08/28	R248	02/11/2023	13.60 Call	Bond Future	6980.6200	6.9806	7279.5300	7.2795	4.282	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.15 Call	Bond Future	2374.0200	2.3740	2508.6100	2.5086	5.669	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.15 Put	Bond Future	4184.1600	4.1842	3945.7800	3.9458	5.697	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.16 Call	Bond Future	2400.2900	2.4003	2535.9400	2.5359	5.651	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.16 Put	Bond Future	4150.9400	4.1509	3913.6200	3.9136	5.717	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.14 Call	Bond Future	2347.9000	2.3479	2481.4200	2.4814	5.687	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.14 Put	Bond Future	4217.6100	4.2176	3978.1600	3.9782	5.677	0.0000	0.0000
2023/08/28	R248	01/02/2024		Bond Future	12.4608	75.6739	12.3957	76.0468	0.523	0.0000	0.0000
2023/08/28	R248	01/02/2024	11.50 Put	Bond Future	6888.4200	6.8884	6585.5600	6.5856	4.397	0.0000	0.0000
2023/08/28	R248	01/02/2024	11.50 Call	Bond Future	1022.5900	1.0226	1092.7000	1.0927	6.856	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.30 Put	Bond Future	3710.6300	3.7106	3488.1000	3.4881	5.997	0.0000	0.0000
2023/08/28	R248	01/02/2024	12.30 Call	Bond Future	2783.9900	2.7840	2934.4300	2.9344	5.404	0.0000	0.0000
2023/08/28	R248	01/02/2024	13.37 Call	Bond Future	6424.6400	6.4246	6673.1000	6.6731	3.867	0.0000	0.0000
2023/08/28	R248	01/02/2024	13.37 Put	Bond Future	1558.8900	1.5589	1434.3800	1.4344	7.987	0.0000	0.0000
2023/08/28	R248	02/05/2024		Bond Future	12.5615	72.9257	12.4939	73.3071	0.538	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.47 Call	Bond Future	1480.1600	1.4802	1567.2300	1.5672	5.882	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.47 Put	Bond Future	8109.2400	8.1092	7814.8300	7.8148	3.631	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.48 Call	Bond Future	1495.1600	1.4952	1582.9700	1.5830	5.873	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.48 Put	Bond Future	8058.6800	8.0587	7765.0100	7.7650	3.644	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.46 Call	Bond Future	1465.0600	1.4651	1551.3900	1.5514	5.893	0.0000	0.0000
2023/08/28	R248	02/05/2024	11.46 Put	Bond Future	8159.8000	8.1598	7864.6500	7.8647	3.617	0.0000	0.0000
2023/08/28	R248	01/08/2024		Bond Future	12.6692	74.5436	12.5990	74.9338	0.554	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.31 Call	Bond Future	3581.8800	3.5819	3743.7800	3.7438	4.520	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.31 Put	Bond Future	5618.8600	5.6189	5390.5800	5.3906	4.063	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.32 Call	Bond Future	3608.3100	3.6083	3770.9900	3.7710	4.508	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.32 Put	Bond Future	5587.1900	5.5872	5359.6900	5.3597	4.072	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.30 Call	Bond Future	3555.8300	3.5558	3716.9400	3.7169	4.531	0.0000	0.0000
2023/08/28	R248	01/08/2024	12.30 Put	Bond Future	5650.9900	5.6510	5421.9200	5.4219	4.054	0.0000	0.0000
2023/08/28	R248	07/11/2024		Bond Future	12.8090	71.7997	12.7357	72.1992	0.572	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.79 Call	Bond Future	4872.8600	4.8729	5070.7300	5.0707	4.061	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.79 Put	Bond Future	4976.1700	4.9762	4774.5200	4.7745	4.052	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.80 Call	Bond Future	4901.8000	4.9018	5100.3700	5.1004	4.051	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.80 Put	Bond Future	4950.7600	4.9508	4749.8100	4.7498	4.059	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.78 Call	Bond Future	4843.9800	4.8440	5041.1400	5.0411	4.070	0.0000	0.0000
2023/08/28	R248	07/11/2024	12.78 Put	Bond Future	5001.7200	5.0017	4799.3600	4.7994	4.046	0.0000	0.0000
2023/08/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/08/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

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