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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2023 TO 25/08/2023

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
2023/08/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/25	2025	02/11/2023		Bond Future	173.1224	173.1224	173.1348	0.007	0.0000	0.0000
2023/08/25	2025	01/02/2024		Bond Future	175.2510	175.2510	175.2636	0.007	0.0000	0.0000
2023/08/25	2025	02/05/2024		Bond Future	179.2328	179.2328	179.2459	0.007	0.0000	0.0000
2023/08/25	2025	01/08/2024		Bond Future	181.4118	181.4118	181.4256	0.008	0.0000	0.0000
2023/08/25	2025	07/11/2024		Bond Future	185.6234	185.6234	185.6385	0.008	0.0000	0.0000
2023/08/25	2029	02/11/2023		Bond Future	125.5552	125.5552	125.7368	0.145	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/08/25	2029	01/02/2024		Bond Future	128.4011	128.4011	128.5867	128.5867	0.145	0.0000	0.0000
2023/08/25	2029	02/05/2024		Bond Future	129.9504	129.9504	130.1404	130.1404	0.146	0.0000	0.0000
2023/08/25	2029	01/08/2024		Bond Future	132.8649	132.8649	133.0595	133.0595	0.146	0.0000	0.0000
2023/08/25	2029	07/11/2024		Bond Future	134.5464	134.5464	134.7460	134.7460	0.148	0.0000	0.0000
2023/08/25	2030	02/11/2023		Bond Future	10.2238	92.0621	10.2230	92.0653	0.007	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.81 Call	Bond Future	3015.8100	3.0158	3009.5700	3.0096	0.207	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.81 Put	Bond Future	574.3800	0.5744	565.0100	0.5650	1.631	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.82 Call	Bond Future	3047.8200	3.0478	3041.6500	3.0417	0.202	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.82 Put	Bond Future	565.4700	0.5655	556.1700	0.5562	1.645	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.80 Call	Bond Future	2984.0300	2.9840	2977.7400	2.9777	0.211	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.80 Put	Bond Future	583.5400	0.5835	574.1200	0.5741	1.614	0.0000	0.0000
2023/08/25	2030	02/11/2023	9.57 Put	Bond Future	3168.6900	3.1687	3159.8300	3.1598	0.280	0.0000	0.0000
2023/08/25	2030	02/11/2023	9.57 Call	Bond Future	344.6900	0.3447	338.9600	0.3390	1.662	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.07 Put	Bond Future	1709.1400	1.7091	1697.8200	1.6978	0.662	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.07 Call	Bond Future	1054.7300	1.0547	1046.5400	1.0465	0.777	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.57 Call	Bond Future	5649.7800	5.6498	5648.0200	5.6480	0.031	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.57 Put	Bond Future	165.7400	0.1657	160.8500	0.1609	2.950	0.0000	0.0000
2023/08/25	2030	02/11/2023	9.89 Put	Bond Future	2164.2300	2.1642	2153.4700	2.1535	0.497	0.0000	0.0000
2023/08/25	2030	02/11/2023	9.89 Call	Bond Future	736.1400	0.7361	728.5100	0.7285	1.036	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.39 Put	Bond Future	1088.5100	1.0885	1077.3000	1.0773	1.030	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.39 Call	Bond Future	1789.4000	1.7894	1781.3200	1.7813	0.452	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.43 Call	Bond Future	5143.4200	5.1434	5140.9100	5.1409	0.049	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.43 Put	Bond Future	209.7400	0.2097	204.1000	0.2041	2.689	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.62 Put	Bond Future	771.0100	0.7710	760.6500	0.7607	1.344	0.0000	0.0000
2023/08/25	2030	02/11/2023	10.62 Call	Bond Future	2430.3800	2.4304	2423.1500	2.4232	0.297	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.12 Put	Bond Future	350.0200	0.3500	342.5300	0.3425	2.140	0.0000	0.0000
2023/08/25	2030	02/11/2023	11.12 Call	Bond Future	4048.8900	4.0489	4044.5300	4.0445	0.108	0.0000	0.0000
2023/08/25	2030	02/11/2023	12.27 Call	Bond Future	8219.3300	8.2193	8220.3000	8.2203	0.012	0.0000	0.0000
2023/08/25	2030	02/11/2023	12.27 Put	Bond Future	49.8600	0.0499	47.7000	0.0477	4.332	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.89 Put	Bond Future	3013.7900	3.0138	3005.6500	3.0057	0.270	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.89 Call	Bond Future	1390.5000	1.3905	1385.4800	1.3855	0.361	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.39 Put	Bond Future	1910.1100	1.9101	1902.1000	1.9021	0.419	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.39 Call	Bond Future	2357.3300	2.3573	2352.4400	2.3524	0.207	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.86 Call	Bond Future	6644.0300	6.6440	6642.5600	6.6426	0.022	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.86 Put	Bond Future	439.4000	0.4394	434.8100	0.4348	1.045	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.16 Put	Bond Future	2367.4600	2.3675	2359.2900	2.3593	0.345	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.16 Call	Bond Future	1869.5700	1.8696	1864.5200	1.8645	0.270	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.00 Call	Bond Future	3946.5100	3.9465	3942.7600	3.9428	0.095	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	
2023/08/25	2030	01/02/2024	11.00 Put	Bond Future	1051.8000	1.0518	1044.9300	1.0449	0.653	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.75 Call	Bond Future	6282.0900	6.2821	6280.3200	6.2803	0.028	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.75 Put	Bond Future	491.9000	0.4919	487.0100	0.4870	0.994	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.57 Put	Bond Future	3928.5200	3.9285	3920.7200	3.9207	0.199	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.57 Call	Bond Future	948.7200	0.9487	944.0400	0.9440	0.493	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.07 Put	Bond Future	2568.3400	2.5683	2560.1600	2.5602	0.318	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.07 Call	Bond Future	1697.2400	1.6972	1692.1800	1.6922	0.298	0.0000	0.0000
2023/08/25	2030	01/02/2024	12.10 Call	Bond Future	7443.3600	7.4434	7442.4900	7.4425	0.012	0.0000	0.0000
2023/08/25	2030	01/02/2024	12.10 Put	Bond Future	343.3500	0.3434	339.3600	0.3394	1.162	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.36 Call	Bond Future	5032.1700	5.0322	5029.3600	5.0294	0.056	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.36 Put	Bond Future	732.3000	0.7323	726.3700	0.7264	0.810	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.37 Call	Bond Future	5063.3800	5.0634	5060.5900	5.0606	0.055	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.37 Put	Bond Future	724.8800	0.7249	718.9700	0.7190	0.815	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.35 Call	Bond Future	5001.0300	5.0010	4998.1900	4.9982	0.057	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.35 Put	Bond Future	739.8000	0.7398	733.8400	0.7338	0.806	0.0000	0.0000
2023/08/25	2030	01/02/2024		Bond Future	10.2808	90.1208	10.2800	90.1239	0.007	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.31 Call	Bond Future	4876.9300	4.8769	4873.9800	4.8740	0.060	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.31 Put	Bond Future	770.5100	0.7705	764.4400	0.7644	0.788	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.93 Put	Bond Future	2909.4500	2.9095	2901.2900	2.9013	0.280	0.0000	0.0000
2023/08/25	2030	01/02/2024	9.93 Call	Bond Future	1453.9800	1.4540	1448.9400	1.4489	0.347	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.85 Call	Bond Future	6611.0600	6.6111	6609.5600	6.6096	0.023	0.0000	0.0000
2023/08/25	2030	01/02/2024	11.85 Put	Bond Future	444.0000	0.4440	439.3800	0.4394	1.041	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.00 Put	Bond Future	2732.4600	2.7325	2724.2900	2.7243	0.299	0.0000	0.0000
2023/08/25	2030	01/02/2024	10.00 Call	Bond Future	1569.7600	1.5698	1564.7100	1.5647	0.322	0.0000	0.0000
2023/08/25	2030	02/05/2024		Bond Future	10.3463	92.1469	10.3455	92.1503	0.008	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.82 Call	Bond Future	1598.7700	1.5988	1595.3200	1.5953	0.216	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.82 Put	Bond Future	3723.0100	3.7230	3716.2200	3.7162	0.182	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.83 Call	Bond Future	1613.9700	1.6140	1610.5100	1.6105	0.214	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.83 Put	Bond Future	3697.2700	3.6973	3690.4700	3.6905	0.184	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.81 Call	Bond Future	1583.3800	1.5834	1579.9300	1.5799	0.218	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.81 Put	Bond Future	3748.5800	3.7486	3741.7900	3.7418	0.181	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.66 Put	Bond Future	4148.5200	4.1485	4141.7800	4.1418	0.162	0.0000	0.0000
2023/08/25	2030	02/05/2024	9.66 Call	Bond Future	1366.2000	1.3662	1362.8000	1.3628	0.249	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.16 Put	Bond Future	2927.7900	2.9278	2921.0000	2.9210	0.232	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.16 Call	Bond Future	2182.8500	2.1829	2179.4000	2.1794	0.158	0.0000	0.0000
2023/08/25	2030	02/05/2024	11.94 Call	Bond Future	6851.2900	6.8513	6850.0800	6.8501	0.018	0.0000	0.0000
2023/08/25	2030	02/05/2024	11.94 Put	Bond Future	780.4700	0.7805	775.9200	0.7759	0.583	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.62 Put	Bond Future	2091.7500	2.0918	2085.2700	2.0853	0.310	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.62 Call	Bond Future	3172.3300	3.1723	3169.1900	3.1692	0.099	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	
2023/08/25	2030	02/05/2024	11.12 Put	Bond Future	1443.0100	1.4430	1437.1400	1.4371	0.407	0.0000	0.0000
2023/08/25	2030	02/05/2024	11.12 Call	Bond Future	4456.2900	4.4563	4453.7600	4.4538	0.057	0.0000	0.0000
2023/08/25	2030	02/05/2024	13.15 Call	Bond Future	10598.3500	10.5984	10599.3400	10.5993	0.009	0.0000	0.0000
2023/08/25	2030	02/05/2024	13.15 Put	Bond Future	257.4300	0.2574	255.0800	0.2551	0.913	0.0000	0.0000
2023/08/25	2030	02/05/2024	12.38 Call	Bond Future	8218.3600	8.2184	8217.8700	8.2179	0.006	0.0000	0.0000
2023/08/25	2030	02/05/2024	12.38 Put	Bond Future	562.3000	0.5623	558.4700	0.5585	0.681	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.82 Put	Bond Future	1802.7800	1.8028	1796.5100	1.7965	0.348	0.0000	0.0000
2023/08/25	2030	02/05/2024	10.82 Call	Bond Future	3662.8000	3.6628	3659.8700	3.6599	0.080	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.38 Call	Bond Future	2754.9500	2.7550	2752.6500	2.7527	0.083	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.38 Put	Bond Future	2931.0900	2.9311	2925.1400	2.9251	0.203	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.39 Call	Bond Future	2775.6900	2.7757	2773.4000	2.7734	0.083	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.39 Put	Bond Future	2913.3500	2.9134	2907.4100	2.9074	0.204	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.37 Call	Bond Future	2734.6400	2.7346	2732.3400	2.7323	0.084	0.0000	0.0000
2023/08/25	2030	01/08/2024	10.37 Put	Bond Future	2949.2700	2.9493	2943.3200	2.9433	0.202	0.0000	0.0000
2023/08/25	2030	01/08/2024		Bond Future	10.4258	90.1861	10.4249	90.1898	0.009	0.0000	0.0000
2023/08/25	2030	07/11/2024		Bond Future	10.5363	92.2515	10.5352	92.2558	0.011	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.75 Call	Bond Future	3508.5800	3.5086	3507.4400	3.5074	0.032	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.75 Put	Bond Future	2724.4300	2.7244	2719.0500	2.7191	0.197	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.76 Call	Bond Future	3530.5000	3.5305	3529.3700	3.5294	0.032	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.76 Put	Bond Future	2709.8700	2.7099	2704.5000	2.7045	0.198	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.74 Call	Bond Future	3487.1000	3.4871	3485.9600	3.4860	0.033	0.0000	0.0000
2023/08/25	2030	07/11/2024	10.74 Put	Bond Future	2739.4600	2.7395	2734.0800	2.7341	0.196	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.50 Call	Bond Future	3146.0000	3.1460	3103.0800	3.1031	1.364	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.50 Put	Bond Future	800.4800	0.8005	802.7200	0.8027	0.280	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.00 Call	Bond Future	1594.8400	1.5948	1560.5500	1.5606	2.150	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.00 Put	Bond Future	1632.1100	1.6321	1642.9800	1.6430	0.666	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.58 Put	Bond Future	2802.1900	2.8022	2824.7200	2.8247	0.804	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.58 Call	Bond Future	693.6000	0.6936	670.9700	0.6710	3.263	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.60 Call	Bond Future	3501.0300	3.5010	3457.0900	3.4571	1.255	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.60 Put	Bond Future	689.4800	0.6895	690.7000	0.6907	0.177	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.35 Put	Bond Future	3655.5000	3.6555	3684.8600	3.6849	0.803	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.35 Call	Bond Future	384.7500	0.3848	368.9500	0.3690	4.107	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.78 Call	Bond Future	4166.9300	4.1669	4121.6400	4.1216	1.087	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.78 Put	Bond Future	525.1700	0.5252	525.0400	0.5250	0.025	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.28 Call	Bond Future	2410.7300	2.4107	2370.8200	2.3708	1.656	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.28 Put	Bond Future	1102.7300	1.1027	1107.9800	1.1080	0.476	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.71 Put	Bond Future	2387.0300	2.3870	2405.6700	2.4057	0.781	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.71 Call	Bond Future	926.5200	0.9265	900.0000	0.9000	2.862	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
2023/08/25	2032	02/11/2023		Bond Future	11.0077	85.9749	11.0170	85.9297	0.085	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.23 Call	Bond Future	2254.0900	2.2541	2215.0400	2.2150	1.732	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.23 Put	Bond Future	1184.2700	1.1843	1190.3800	1.1904	0.516	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.24 Call	Bond Future	2285.1700	2.2852	2245.9400	2.2459	1.717	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.24 Put	Bond Future	1167.6400	1.1676	1173.5700	1.1736	0.508	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.22 Call	Bond Future	2223.3500	2.2234	2184.4700	2.1845	1.749	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.22 Put	Bond Future	1201.2700	1.2013	1207.5500	1.2076	0.523	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.59 Put	Bond Future	2768.6100	2.7686	2790.8400	2.7908	0.803	0.0000	0.0000
2023/08/25	2032	02/11/2023	10.59 Call	Bond Future	710.1000	0.7101	687.1700	0.6872	3.229	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.09 Put	Bond Future	1442.2000	1.4422	1451.0400	1.4510	0.613	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.09 Call	Bond Future	1840.4000	1.8404	1804.0800	1.8041	1.973	0.0000	0.0000
2023/08/25	2032	02/11/2023	12.26 Call	Bond Future	6050.6800	6.0507	6003.9000	6.0039	0.773	0.0000	0.0000
2023/08/25	2032	02/11/2023	12.26 Put	Bond Future	248.3100	0.2483	246.6900	0.2467	0.652	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.90 Put	Bond Future	437.1600	0.4372	436.4100	0.4364	0.172	0.0000	0.0000
2023/08/25	2032	02/11/2023	11.90 Call	Bond Future	4626.2700	4.6263	4580.3600	4.5804	0.992	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.59 Put	Bond Future	3894.0800	3.8941	3916.3900	3.9164	0.573	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.59 Call	Bond Future	1475.8000	1.4758	1451.8900	1.4519	1.620	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.09 Put	Bond Future	2551.1500	2.5512	2565.7300	2.5657	0.572	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.09 Call	Bond Future	2549.8200	2.5498	2518.1800	2.5182	1.241	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.73 Call	Bond Future	7903.0800	7.9031	7858.2300	7.8582	0.568	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.73 Put	Bond Future	564.2900	0.5643	565.6600	0.5657	0.243	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.78 Put	Bond Future	3325.9000	3.3259	3345.1900	3.3452	0.580	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.78 Call	Bond Future	1836.4500	1.8365	1809.5200	1.8095	1.466	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.75 Call	Bond Future	4466.4700	4.4665	4427.1500	4.4272	0.880	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.75 Put	Bond Future	1408.9600	1.4090	1415.8600	1.4159	0.490	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.50 Call	Bond Future	7061.7500	7.0618	7017.7000	7.0177	0.624	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.50 Put	Bond Future	700.8300	0.7008	703.0000	0.7030	0.310	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.84 Call	Bond Future	4760.6800	4.7607	4720.5800	4.7206	0.842	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.84 Put	Bond Future	1297.2700	1.2973	1303.3900	1.3034	0.472	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.85 Call	Bond Future	4793.6200	4.7936	4753.4400	4.7534	0.838	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.85 Put	Bond Future	1285.2700	1.2853	1291.3100	1.2913	0.470	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.83 Call	Bond Future	4727.6100	4.7276	4687.6000	4.6876	0.846	0.0000	0.0000
2023/08/25	2032	01/02/2024	11.83 Put	Bond Future	1309.1700	1.3092	1315.3800	1.3154	0.474	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.01 Put	Bond Future	6040.9200	6.0409	6072.0300	6.0720	0.515	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.01 Call	Bond Future	706.1300	0.7061	691.0200	0.6910	2.140	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.76 Put	Bond Future	3381.5500	3.3816	3401.1500	3.4012	0.580	0.0000	0.0000
2023/08/25	2032	01/02/2024	10.76 Call	Bond Future	1794.9400	1.7949	1768.3200	1.7683	1.483	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.62 Call	Bond Future	7499.0200	7.4990	7454.5300	7.4545	0.593	0.0000	0.0000
2023/08/25	2032	01/02/2024	12.62 Put	Bond Future	625.8900	0.6259	627.6200	0.6276	0.276	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	
2023/08/25	2032	01/02/2024		Bond Future	11.0903	87.9030	11.1000	87.8568	0.088	0.0000	0.0000
2023/08/25	2032	02/05/2024		Bond Future	11.1777	85.7168	11.1879	85.6697	0.091	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.55 Call	Bond Future	1795.8400	1.7958	1773.0700	1.7731	1.268	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.55 Put	Bond Future	4773.0400	4.7730	4797.4200	4.7974	0.511	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.56 Call	Bond Future	1813.1000	1.8131	1790.2000	1.7902	1.263	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.56 Put	Bond Future	4741.8300	4.7418	4766.0800	4.7661	0.511	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.54 Call	Bond Future	1778.4200	1.7784	1755.7700	1.7558	1.274	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.54 Put	Bond Future	4804.1400	4.8041	4828.6400	4.8286	0.510	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.59 Put	Bond Future	4649.5300	4.6495	4673.3900	4.6734	0.513	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.59 Call	Bond Future	1866.0300	1.8660	1842.7400	1.8427	1.248	0.0000	0.0000
2023/08/25	2032	02/05/2024	11.09 Put	Bond Future	3321.7100	3.3217	3339.3000	3.3393	0.530	0.0000	0.0000
2023/08/25	2032	02/05/2024	11.09 Call	Bond Future	2913.5600	2.9136	2884.0000	2.8840	1.015	0.0000	0.0000
2023/08/25	2032	02/05/2024	13.18 Call	Bond Future	9428.5100	9.4285	9384.1500	9.3842	0.470	0.0000	0.0000
2023/08/25	2032	02/05/2024	13.18 Put	Bond Future	767.5200	0.7675	770.3100	0.7703	0.364	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.36 Put	Bond Future	5389.5000	5.3895	5416.3200	5.4163	0.498	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.36 Call	Bond Future	1484.6300	1.4846	1464.3000	1.4643	1.369	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.86 Put	Bond Future	3883.1600	3.8832	3903.5800	3.9036	0.526	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.86 Call	Bond Future	2392.8200	2.3928	2366.0900	2.3661	1.117	0.0000	0.0000
2023/08/25	2032	02/05/2024	12.90 Call	Bond Future	8455.7700	8.4558	8412.3600	8.4124	0.513	0.0000	0.0000
2023/08/25	2032	02/05/2024	12.90 Put	Bond Future	934.0700	0.9341	937.8100	0.9378	0.400	0.0000	0.0000
2023/08/25	2032	02/05/2024	13.35 Call	Bond Future	10007.0700	10.0071	9962.2200	9.9622	0.448	0.0000	0.0000
2023/08/25	2032	02/05/2024	13.35 Put	Bond Future	665.1400	0.6651	667.4400	0.6674	0.346	0.0000	0.0000
2023/08/25	2032	02/05/2024	11.35 Put	Bond Future	2775.6600	2.7757	2790.3100	2.7903	0.528	0.0000	0.0000
2023/08/25	2032	02/05/2024	11.35 Call	Bond Future	3569.7700	3.5698	3537.2700	3.5373	0.910	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.65 Put	Bond Future	4468.6600	4.4687	4491.7500	4.4918	0.517	0.0000	0.0000
2023/08/25	2032	02/05/2024	10.65 Call	Bond Future	1974.6800	1.9747	1950.6200	1.9506	1.218	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.14 Call	Bond Future	2980.9600	2.9810	2952.8400	2.9528	0.943	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.14 Put	Bond Future	3601.6000	3.6016	3621.4000	3.6214	0.550	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.15 Call	Bond Future	3004.0000	3.0040	2975.7700	2.9758	0.940	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.15 Put	Bond Future	3578.9600	3.5790	3598.6500	3.5987	0.550	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.13 Call	Bond Future	2958.0100	2.9580	2930.0000	2.9300	0.947	0.0000	0.0000
2023/08/25	2032	01/08/2024	11.13 Put	Bond Future	3624.3600	3.6244	3644.2700	3.6443	0.549	0.0000	0.0000
2023/08/25	2032	01/08/2024		Bond Future	11.2765	87.6180	11.2871	87.5701	0.094	0.0000	0.0000
2023/08/25	2032	07/11/2024		Bond Future	11.4118	85.4594	11.4229	85.4109	0.097	0.0000	0.0000
2023/08/25	2032	07/11/2024	11.48 Call	Bond Future	3862.5000	3.8625	3832.3800	3.8324	0.780	0.0000	0.0000
2023/08/25	2032	07/11/2024	11.48 Put	Bond Future	3563.4600	3.5635	3581.9100	3.5819	0.518	0.0000	0.0000
2023/08/25	2032	07/11/2024	11.49 Call	Bond Future	3886.6400	3.8866	3856.4300	3.8564	0.777	0.0000	0.0000
2023/08/25	2032	07/11/2024	11.49 Put	Bond Future	3543.8500	3.5439	3562.2100	3.5622	0.518	0.0000	0.0000
2023/08/25	2032	07/11/2024	11.47 Call	Bond Future	3838.0500	3.8381	3808.0300	3.8080	0.782	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/25	2032	07/11/2024	11.47 Put	Bond Future	3582.8000	3.5828	3601.3500	3.6014	0.518	0.0000	0.0000
2023/08/25	2033	02/11/2023		Bond Future	118.7654	118.7654	119.1601	119.1601	0.332	0.0000	0.0000
2023/08/25	2033	01/02/2024		Bond Future	121.4575	121.4575	121.8610	121.8610	0.332	0.0000	0.0000
2023/08/25	2033	02/05/2024		Bond Future	122.7537	122.7537	123.1666	123.1666	0.336	0.0000	0.0000
2023/08/25	2033	01/08/2024		Bond Future	125.5069	125.5069	125.9294	125.9294	0.337	0.0000	0.0000
2023/08/25	2033	07/11/2024		Bond Future	126.9197	126.9197	127.3525	127.3525	0.341	0.0000	0.0000
2023/08/25	2037	02/11/2023		Bond Future	12.0605	79.0031	12.0748	78.9263	0.118	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.56 Call	Bond Future	797.2500	0.7973	764.4100	0.7644	4.119	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.56 Put	Bond Future	3564.6700	3.5647	3608.5500	3.6086	1.231	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.57 Call	Bond Future	813.9300	0.8139	780.6700	0.7807	4.086	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.57 Put	Bond Future	3524.6400	3.5246	3568.1000	3.5681	1.233	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.55 Call	Bond Future	780.9100	0.7809	748.4800	0.7485	4.153	0.0000	0.0000
2023/08/25	2037	02/11/2023	11.55 Put	Bond Future	3605.1000	3.6051	3649.3900	3.6494	1.229	0.0000	0.0000
2023/08/25	2037	02/11/2023	13.89 Call	Bond Future	9114.0400	9.1140	9036.8000	9.0368	0.847	0.0000	0.0000
2023/08/25	2037	02/11/2023	13.89 Put	Bond Future	122.4000	0.1224	121.8800	0.1219	0.425	0.0000	0.0000
2023/08/25	2037	02/11/2023	12.52 Put	Bond Future	1019.9400	1.0199	1030.5900	1.0306	1.044	0.0000	0.0000
2023/08/25	2037	02/11/2023	12.52 Call	Bond Future	3437.9400	3.4379	3371.8700	3.3719	1.922	0.0000	0.0000
2023/08/25	2037	02/11/2023	12.02 Put	Bond Future	2031.2700	2.0313	2056.6000	2.0566	1.247	0.0000	0.0000
2023/08/25	2037	02/11/2023	12.02 Call	Bond Future	1812.5700	1.8126	1761.1800	1.7612	2.835	0.0000	0.0000
2023/08/25	2037	01/02/2024	13.93 Call	Bond Future	9229.9900	9.2300	9156.3100	9.1563	0.798	0.0000	0.0000
2023/08/25	2037	01/02/2024	13.93 Put	Bond Future	651.1900	0.6512	656.0100	0.6560	0.740	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.93 Call	Bond Future	5454.4600	5.4545	5390.3000	5.3903	1.176	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.93 Put	Bond Future	1545.3000	1.5453	1559.6400	1.5596	0.928	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.09 Put	Bond Future	3142.6600	3.1427	3173.1100	3.1731	0.969	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.09 Call	Bond Future	2751.0000	2.7510	2702.9500	2.7030	1.747	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.32 Call	Bond Future	3418.2900	3.4183	3365.0000	3.3650	1.559	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.32 Put	Bond Future	2595.8100	2.5958	2621.0200	2.6210	0.971	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.33 Call	Bond Future	3448.8900	3.4489	3395.3900	3.3954	1.551	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.33 Put	Bond Future	2574.2600	2.5743	2599.2600	2.5993	0.971	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.31 Call	Bond Future	3387.9900	3.3880	3334.9300	3.3349	1.566	0.0000	0.0000
2023/08/25	2037	01/02/2024	12.31 Put	Bond Future	2617.7100	2.6177	2643.1500	2.6432	0.972	0.0000	0.0000
2023/08/25	2037	01/02/2024		Bond Future	12.1636	76.5185	12.1784	76.4400	0.122	0.0000	0.0000
2023/08/25	2037	02/05/2024		Bond Future	12.2727	78.2386	12.2881	78.1585	0.125	0.0000	0.0000
2023/08/25	2037	02/05/2024	11.44 Call	Bond Future	1709.2600	1.7093	1677.4000	1.6774	1.864	0.0000	0.0000
2023/08/25	2037	02/05/2024	11.44 Put	Bond Future	6240.2500	6.2403	6288.5100	6.2885	0.773	0.0000	0.0000
2023/08/25	2037	02/05/2024	11.45 Call	Bond Future	1725.4800	1.7255	1693.4200	1.6934	1.858	0.0000	0.0000
2023/08/25	2037	02/05/2024	11.45 Put	Bond Future	6199.7700	6.1998	6247.8300	6.2478	0.775	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	
2023/08/25	2037	02/05/2024	11.43 Call	Bond Future	1693.3800	1.6934	1661.7100	1.6617	1.870	0.0000	0.0000
2023/08/25	2037	02/05/2024	11.43 Put	Bond Future	6281.1200	6.2811	6329.5700	6.3296	0.771	0.0000	0.0000
2023/08/25	2037	01/08/2024		Bond Future	12.3940	75.7183	12.4100	75.6366	0.129	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.10 Call	Bond Future	3261.2900	3.2613	3217.7100	3.2177	1.336	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.10 Put	Bond Future	4789.7000	4.7897	4827.8300	4.8278	0.796	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.11 Call	Bond Future	3285.7700	3.2858	3242.0100	3.2420	1.332	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.11 Put	Bond Future	4761.4600	4.7615	4799.4100	4.7994	0.797	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.09 Call	Bond Future	3236.8900	3.2369	3193.5000	3.1935	1.340	0.0000	0.0000
2023/08/25	2037	01/08/2024	12.09 Put	Bond Future	4818.0700	4.8181	4856.3900	4.8564	0.795	0.0000	0.0000
2023/08/25	2037	07/11/2024		Bond Future	12.5387	77.4501	12.5553	77.3669	0.132	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.58 Call	Bond Future	4451.2500	4.4513	4401.8800	4.4019	1.109	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.58 Put	Bond Future	4244.3500	4.2444	4278.2000	4.2782	0.798	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.59 Call	Bond Future	4478.3100	4.4783	4428.7900	4.4288	1.106	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.59 Put	Bond Future	4221.4000	4.2214	4255.1000	4.2551	0.798	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.57 Call	Bond Future	4423.9100	4.4239	4374.7000	4.3747	1.112	0.0000	0.0000
2023/08/25	2037	07/11/2024	12.57 Put	Bond Future	4267.0600	4.2671	4301.0700	4.3011	0.797	0.0000	0.0000
2023/08/25	2038	02/11/2023		Bond Future	128.9520	128.9520	129.0209	129.0209	0.053	0.0000	0.0000
2023/08/25	2038	01/02/2024		Bond Future	129.8550	129.8550	129.9254	129.9254	0.054	0.0000	0.0000
2023/08/25	2038	02/05/2024		Bond Future	132.8052	132.8052	132.8775	132.8775	0.054	0.0000	0.0000
2023/08/25	2038	01/08/2024		Bond Future	133.7123	133.7123	133.7863	133.7863	0.055	0.0000	0.0000
2023/08/25	2038	07/11/2024		Bond Future	136.8146	136.8146	136.8912	136.8912	0.056	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.50 Put	Bond Future	5527.3600	5.5274	5538.0700	5.5381	0.194	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.50 Call	Bond Future	366.2700	0.3663	354.9900	0.3550	3.080	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.10 Put	Bond Future	2882.4900	2.8825	2882.1100	2.8821	0.013	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.10 Call	Bond Future	1338.2600	1.3383	1315.8900	1.3159	1.672	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.97 Call	Bond Future	4180.4700	4.1805	4151.3200	4.1513	0.697	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.97 Put	Bond Future	908.5100	0.9085	901.3500	0.9014	0.788	0.0000	0.0000
2023/08/25	2040	02/11/2023		Bond Future	12.3696	79.0301	12.3735	79.0081	0.032	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.59 Call	Bond Future	461.2800	0.4613	448.2900	0.4483	2.816	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.59 Put	Bond Future	5063.4700	5.0635	5072.4700	5.0725	0.178	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.60 Call	Bond Future	472.7900	0.4728	459.6100	0.4596	2.788	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.60 Put	Bond Future	5013.2500	5.0133	5022.0600	5.0221	0.176	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.58 Call	Bond Future	449.8800	0.4499	437.0900	0.4371	2.843	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.58 Put	Bond Future	5113.8800	5.1139	5123.0800	5.1231	0.180	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.80 Put	Bond Future	4069.2500	4.0693	4074.2000	4.0742	0.122	0.0000	0.0000
2023/08/25	2040	02/11/2023	11.80 Call	Bond Future	748.3800	0.7484	731.3400	0.7313	2.277	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.60 Put	Bond Future	1518.4700	1.5185	1512.4800	1.5125	0.394	0.0000	0.0000
2023/08/25	2040	02/11/2023	12.60 Call	Bond Future	2801.0200	2.8010	2773.0400	2.7730	0.999	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	
2023/08/25	2040	02/11/2023	13.64 Call	Bond Future	7007.3600	7.0074	6979.6700	6.9797	0.395	0.0000	0.0000
2023/08/25	2040	02/11/2023	13.64 Put	Bond Future	339.5700	0.3396	333.8700	0.3339	1.679	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.34 Call	Bond Future	2760.4800	2.7605	2739.9600	2.7400	0.743	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.34 Put	Bond Future	3534.7700	3.5348	3536.7900	3.5368	0.057	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.35 Call	Bond Future	2788.6200	2.7886	2768.0300	2.7680	0.738	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.35 Put	Bond Future	3506.5400	3.5065	3508.4900	3.5085	0.056	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.33 Call	Bond Future	2732.4700	2.7325	2712.0400	2.7120	0.748	0.0000	0.0000
2023/08/25	2040	01/02/2024	12.33 Put	Bond Future	3563.1900	3.5632	3565.3000	3.5653	0.059	0.0000	0.0000
2023/08/25	2040	01/02/2024		Bond Future	12.4784	76.2957	12.4824	76.2732	0.033	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.61 Call	Bond Future	1587.1800	1.5872	1574.2400	1.5742	0.815	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.61 Put	Bond Future	7270.2700	7.2703	7280.2800	7.2803	0.138	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.62 Call	Bond Future	1602.5800	1.6026	1589.5600	1.5896	0.812	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.62 Put	Bond Future	7224.5600	7.2246	7234.4900	7.2345	0.137	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.60 Call	Bond Future	1571.6600	1.5717	1558.7900	1.5588	0.819	0.0000	0.0000
2023/08/25	2040	02/05/2024	11.60 Put	Bond Future	7315.9400	7.3159	7326.0200	7.3260	0.138	0.0000	0.0000
2023/08/25	2040	02/05/2024		Bond Future	12.5927	78.0108	12.5969	77.9878	0.033	0.0000	0.0000
2023/08/25	2040	01/08/2024		Bond Future	12.7191	75.2350	12.7235	75.2117	0.034	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.33 Call	Bond Future	3277.2800	3.2773	3260.8000	3.2608	0.503	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.33 Put	Bond Future	5413.0600	5.4131	5419.8200	5.4198	0.125	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.34 Call	Bond Future	3302.2900	3.3023	3285.7500	3.2858	0.501	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.34 Put	Bond Future	5382.0100	5.3820	5388.7100	5.3887	0.124	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.32 Call	Bond Future	3252.3600	3.2524	3235.9300	3.2359	0.505	0.0000	0.0000
2023/08/25	2040	01/08/2024	12.32 Put	Bond Future	5444.2700	5.4443	5451.0800	5.4511	0.125	0.0000	0.0000
2023/08/25	2040	07/11/2024		Bond Future	12.8682	76.9550	12.8726	76.9317	0.035	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.85 Call	Bond Future	4602.2600	4.6023	4584.6900	4.5847	0.382	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.85 Put	Bond Future	4698.0100	4.6980	4703.8200	4.7038	0.124	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.86 Call	Bond Future	4630.2800	4.6303	4612.6700	4.6127	0.380	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.86 Put	Bond Future	4673.2800	4.6733	4679.0500	4.6791	0.123	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.84 Call	Bond Future	4573.9700	4.5740	4556.4400	4.5564	0.383	0.0000	0.0000
2023/08/25	2040	07/11/2024	12.84 Put	Bond Future	4722.5300	4.7225	4728.3800	4.7284	0.124	0.0000	0.0000
2023/08/25	2044	02/11/2023	12.75 Call	Bond Future	3067.3400	3.0673	3038.5900	3.0386	0.937	0.0000	0.0000
2023/08/25	2044	02/11/2023	12.75 Put	Bond Future	1418.3000	1.4183	1411.7900	1.4118	0.459	0.0000	0.0000
2023/08/25	2044	02/11/2023	12.00 Put	Bond Future	3605.9800	3.6060	3608.6300	3.6086	0.073	0.0000	0.0000
2023/08/25	2044	02/11/2023	12.00 Call	Bond Future	974.4700	0.9745	954.8800	0.9549	2.010	0.0000	0.0000
2023/08/25	2044	02/11/2023	13.00 Call	Bond Future	3995.6600	3.9957	3966.1500	3.9662	0.739	0.0000	0.0000
2023/08/25	2044	02/11/2023	13.00 Put	Bond Future	1010.0300	1.0100	1002.7600	1.0028	0.720	0.0000	0.0000
2023/08/25	2044	02/11/2023		Bond Future	12.4523	75.1706	12.4562	75.1483	0.032	0.0000	0.0000
2023/08/25	2044	02/11/2023	11.56 Call	Bond Future	356.2300	0.3562	345.0900	0.3451	3.127	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	
2023/08/25	2044	02/11/2023	11.56 Put	Bond Future	5703.3300	5.7033	5714.4300	5.7144	0.195	0.0000	0.0000
2023/08/25	2044	02/11/2023	11.57 Call	Bond Future	365.8100	0.3658	354.4800	0.3545	3.097	0.0000	0.0000
2023/08/25	2044	02/11/2023	11.57 Put	Bond Future	5649.4100	5.6494	5660.3200	5.6603	0.193	0.0000	0.0000
2023/08/25	2044	02/11/2023	11.55 Call	Bond Future	346.8400	0.3468	335.8800	0.3359	3.160	0.0000	0.0000
2023/08/25	2044	02/11/2023	11.55 Put	Bond Future	5757.5300	5.7575	5768.8100	5.7688	0.196	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.28 Call	Bond Future	2356.1400	2.3561	2336.7800	2.3368	0.822	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.28 Put	Bond Future	3931.7500	3.9318	3935.1300	3.9351	0.086	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.29 Call	Bond Future	2382.2400	2.3822	2362.7900	2.3628	0.816	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.29 Put	Bond Future	3900.2200	3.9002	3903.5100	3.9035	0.084	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.27 Call	Bond Future	2330.3700	2.3304	2311.1000	2.3111	0.827	0.0000	0.0000
2023/08/25	2044	01/02/2024	12.27 Put	Bond Future	3963.6900	3.9637	3967.1600	3.9672	0.088	0.0000	0.0000
2023/08/25	2044	01/02/2024		Bond Future	12.5582	72.4748	12.5623	72.4521	0.033	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.66 Call	Bond Future	1565.6600	1.5657	1552.7300	1.5527	0.826	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.66 Put	Bond Future	7472.0500	7.4721	7482.3000	7.4823	0.137	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.67 Call	Bond Future	1581.0200	1.5810	1568.0100	1.5680	0.823	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.67 Put	Bond Future	7424.9700	7.4250	7435.1400	7.4351	0.137	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.65 Call	Bond Future	1550.1900	1.5502	1537.3300	1.5373	0.830	0.0000	0.0000
2023/08/25	2044	02/05/2024	11.65 Put	Bond Future	7519.1000	7.5191	7529.4200	7.5294	0.137	0.0000	0.0000
2023/08/25	2044	02/05/2024		Bond Future	12.6690	74.1040	12.6733	74.0808	0.033	0.0000	0.0000
2023/08/25	2044	01/08/2024		Bond Future	12.7911	71.3666	12.7955	71.3431	0.034	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.29 Call	Bond Future	3169.6200	3.1696	3153.2800	3.1533	0.516	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.29 Put	Bond Future	5957.4800	5.9575	5964.6300	5.9646	0.120	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.30 Call	Bond Future	3192.9200	3.1929	3176.5200	3.1765	0.514	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.30 Put	Bond Future	5923.3700	5.9234	5930.4600	5.9305	0.120	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.28 Call	Bond Future	3146.1500	3.1462	3129.8600	3.1299	0.518	0.0000	0.0000
2023/08/25	2044	01/08/2024	12.28 Put	Bond Future	5991.4800	5.9915	5998.6800	5.9987	0.120	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.91 Call	Bond Future	4804.1100	4.8041	4786.1100	4.7861	0.375	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.91 Put	Bond Future	4933.2700	4.9333	4938.8900	4.9389	0.114	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.92 Call	Bond Future	4831.8500	4.8319	4813.8100	4.8138	0.373	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.92 Put	Bond Future	4908.0100	4.9080	4913.5900	4.9136	0.114	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.90 Call	Bond Future	4776.0900	4.7761	4758.1400	4.7581	0.376	0.0000	0.0000
2023/08/25	2044	07/11/2024	12.90 Put	Bond Future	4958.3200	4.9583	4963.9900	4.9640	0.114	0.0000	0.0000
2023/08/25	2044	07/11/2024		Bond Future	12.9344	72.9979	12.9389	72.9743	0.035	0.0000	0.0000
2023/08/25	2046	02/11/2023		Bond Future	111.5514	111.5514	111.5464	111.5464	0.004	0.0000	0.0000
2023/08/25	2046	01/02/2024		Bond Future	114.0800	114.0800	114.0746	114.0746	0.005	0.0000	0.0000
2023/08/25	2046	02/05/2024		Bond Future	114.5221	114.5221	114.5167	114.5167	0.005	0.0000	0.0000
2023/08/25	2046	01/08/2024		Bond Future	117.0898	117.0898	117.0848	117.0848	0.004	0.0000	0.0000
2023/08/25	2046	07/11/2024		Bond Future	117.6010	117.6010	117.5962	117.5962	0.004	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
2023/08/25	2050	02/11/2023	Bond Future	113.1657	113.1657	113.3548	113.3548	0.167	0.0000	0.0000
2023/08/25	2050	01/02/2024	Bond Future	113.4802	113.4802	113.6737	113.6737	0.171	0.0000	0.0000
2023/08/25	2050	02/05/2024	Bond Future	116.0583	116.0583	116.2563	116.2563	0.171	0.0000	0.0000
2023/08/25	2050	01/08/2024	Bond Future	116.3531	116.3531	116.5557	116.5557	0.174	0.0000	0.0000
2023/08/25	2050	07/11/2024	Bond Future	119.0522	119.0522	119.2603	119.2603	0.175	0.0000	0.0000
2023/08/25	8607	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	8608	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	8657	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	AL37	02/11/2023	Index Future	912.7860	912.7860	912.7320	912.7320	0.006	0.0000	0.0000
2023/08/25	AL37	01/02/2024	Index Future	933.2560	933.2560	933.1990	933.1990	0.006	0.0000	0.0000
2023/08/25	AL37	02/05/2024	Index Future	954.2470	954.2470	954.1910	954.1910	0.006	0.0000	0.0000
2023/08/25	AL37	01/08/2024	Index Future	975.4470	975.4470	975.3920	975.3920	0.006	0.0000	0.0000
2023/08/25	AL37	07/11/2024	Index Future	997.8970	997.8970	997.8450	997.8450	0.005	0.0000	0.0000
2023/08/25	AL7T	02/11/2023	Index Future	1042.9640	1042.9640	1042.4690	1042.4690	0.047	0.0000	0.0000
2023/08/25	AL7T	01/02/2024	Index Future	1066.3530	1066.3530	1065.8460	1065.8460	0.048	0.0000	0.0000
2023/08/25	AL7T	02/05/2024	Index Future	1090.3380	1090.3380	1089.8210	1089.8210	0.047	0.0000	0.0000
2023/08/25	AL7T	01/08/2024	Index Future	1114.5600	1114.5600	1114.0350	1114.0350	0.047	0.0000	0.0000
2023/08/25	AL7T	07/11/2024	Index Future	1140.2120	1140.2120	1139.6800	1139.6800	0.047	0.0000	0.0000
2023/08/25	ALBI	02/11/2023	Index Future	908.8170	908.8170	908.4910	908.4910	0.036	0.0000	0.0000
2023/08/25	ALBI	01/02/2024	Index Future	929.1970	929.1970	928.8630	928.8630	0.036	0.0000	0.0000
2023/08/25	ALBI	02/05/2024	Index Future	950.0980	950.0980	949.7580	949.7580	0.036	0.0000	0.0000
2023/08/25	ALBI	01/08/2024	Index Future	971.2050	971.2050	970.8600	970.8600	0.036	0.0000	0.0000
2023/08/25	ALBI	07/11/2024	Index Future	993.5570	993.5570	993.2090	993.2090	0.035	0.0000	0.0000
2023/08/25	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C038	31/01/2038	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	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	
2023/08/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/25	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/25	ES33	02/11/2023		Bond Future	12.5654	72.8870	12.5794	72.8251	0.111	0.0000	0.0000
2023/08/25	ES33	01/02/2024		Bond Future	12.7029	74.5392	12.7175	74.4758	0.115	0.0000	0.0000
2023/08/25	ES33	02/05/2024		Bond Future	12.8438	72.4326	12.8590	72.3679	0.118	0.0000	0.0000
2023/08/25	ES33	01/08/2024		Bond Future	12.9964	74.0551	13.0122	73.9892	0.121	0.0000	0.0000
2023/08/25	ES33	07/11/2024		Bond Future	13.1944	71.9664	13.2109	71.8994	0.125	0.0000	0.0000
2023/08/25	ES42	02/11/2023		Bond Future	13.0825	68.6398	13.0913	68.5952	0.067	0.0000	0.0000
2023/08/25	ES42	01/02/2024		Bond Future	13.2100	70.1958	13.2191	70.1501	0.069	0.0000	0.0000
2023/08/25	ES42	02/05/2024		Bond Future	13.3452	67.5276	13.3547	67.4810	0.071	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	
2023/08/25	ES42	01/08/2024		Bond Future	13.4878	69.0387	13.4976	68.9913	0.073	0.0000	0.0000
2023/08/25	ES42	07/11/2024		Bond Future	13.6667	66.3670	13.6769	66.3189	0.075	0.0000	0.0000
2023/08/25	GOVI	02/11/2023		GOVI	895.9140	895.9140	895.6020	895.6020	0.035	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.81 Call	GOVI	101040.0000	10.1040	97920.0000	9.7920	3.088	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.82 Call	GOVI	100940.0000	10.0940	97820.0000	9.7820	3.091	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.80 Call	GOVI	101140.0000	10.1140	98020.0000	9.8020	3.085	0.0000	0.0000
2023/08/25	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	879.99 Call	GOVI	360150.0000	36.0150	356960.0000	35.6960	0.886	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	880.00 Call	GOVI	360050.0000	36.0050	356860.0000	35.6860	0.886	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	879.98 Call	GOVI	360250.0000	36.0250	357060.0000	35.7060	0.885	0.0000	0.0000
2023/08/25	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/02/2024		GOVI	916.0050	916.0050	915.6860	915.6860	0.035	0.0000	0.0000
2023/08/25	GOVI	02/05/2024		GOVI	936.6090	936.6090	936.2830	936.2830	0.035	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.98 Put	GOVI	143710.0000	14.3710	146970.0000	14.6970	2.268	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.99 Put	GOVI	143810.0000	14.3810	147070.0000	14.7070	2.267	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	02/05/2024	950.97 Put	GOVI	143610.0000	14.3610	146870.0000	14.6870	2.270	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.38 Call	GOVI	140360.0000	14.0360	137060.0000	13.7060	2.351	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.39 Call	GOVI	140260.0000	14.0260	136960.0000	13.6960	2.353	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.37 Call	GOVI	140460.0000	14.0460	137160.0000	13.7160	2.349	0.0000	0.0000
2023/08/25	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	01/08/2024		GOVI	957.4160	957.4160	957.0860	957.0860	0.034	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.79 Call	GOVI	306610.0000	30.6610	303280.0000	30.3280	1.086	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.80 Call	GOVI	306510.0000	30.6510	303180.0000	30.3180	1.086	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.78 Call	GOVI	306710.0000	30.6710	303380.0000	30.3380	1.086	0.0000	0.0000
2023/08/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/25	GOVI	07/11/2024		GOVI	979.4510	979.4510	979.1180	979.1180	0.034	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	
2023/08/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/25	IGOV	02/11/2023		Index Future	334.4180	334.4180	334.5280	334.5280	0.033	0.0000	0.0000
2023/08/25	IGOV	01/02/2024		Index Future	341.9980	341.9980	342.1100	342.1100	0.033	0.0000	0.0000
2023/08/25	IGOV	02/05/2024		Index Future	349.7690	349.7690	349.8840	349.8840	0.033	0.0000	0.0000
2023/08/25	IGOV	01/08/2024		Index Future	357.6170	357.6170	357.7350	357.7350	0.033	0.0000	0.0000
2023/08/25	IGOV	07/11/2024		Index Future	365.9280	365.9280	366.0510	366.0510	0.034	0.0000	0.0000
2023/08/25	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/25	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/25	JBAF	20/09/2023		Jibar Tradeable Future	8.3350	91.6650	8.3250	91.6750	0.120	0.0000	0.0000
2023/08/25	JBAF	18/10/2023		Jibar Tradeable Future	8.3100	91.6900	8.2850	91.7150	0.301	0.0000	0.0000
2023/08/25	JBAF	15/11/2023		Jibar Tradeable Future	8.3000	91.7000	8.2900	91.7100	0.120	0.0000	0.0000
2023/08/25	JBAF	20/12/2023		Jibar Tradeable Future	8.2950	91.7050	8.2800	91.7200	0.181	0.0000	0.0000
2023/08/25	JBAF	17/01/2024		Jibar Tradeable Future	8.2850	91.7150	8.2650	91.7350	0.241	0.0000	0.0000
2023/08/25	JBAF	21/02/2024		Jibar Tradeable Future	8.2450	91.7550	8.1850	91.8150	0.728	0.0000	0.0000
2023/08/25	JBAF	20/03/2024		Jibar Tradeable Future	8.2200	91.7800	8.1900	91.8100	0.365	0.0000	0.0000
2023/08/25	JBAF	19/06/2024		Jibar Tradeable Future	8.0800	91.9200	8.0150	91.9850	0.804	0.0000	0.0000
2023/08/25	JBAF	18/09/2024		Jibar Tradeable Future	7.9400	92.0600	7.8900	92.1100	0.630	0.0000	0.0000
2023/08/25	JBAF	18/12/2024		Jibar Tradeable Future	7.8000	92.2000	7.7650	92.2350	0.449	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/08/25	JBAF	19/03/2025		Jibar Tradeable Future		7.7200	92.2800	7.6850	92.3150	0.453	0.0000	0.0000
2023/08/25	JBAF	18/06/2025		Jibar Tradeable Future		7.7000	92.3000	7.6200	92.3800	1.039	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.42 Call	Bond Future		1201.5500	1.2016	1170.0800	1.1701	2.619	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.42 Put	Bond Future		2795.4100	2.7954	2813.5600	2.8136	0.649	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.43 Call	Bond Future		1223.3600	1.2234	1191.6000	1.1916	2.596	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.43 Put	Bond Future		2761.7500	2.7618	2779.6100	2.7796	0.647	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.41 Call	Bond Future		1179.8400	1.1798	1148.6600	1.1487	2.643	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.41 Put	Bond Future		2829.2100	2.8292	2847.6500	2.8477	0.652	0.0000	0.0000
2023/08/25	R035	02/11/2023		Bond Future		11.7111	84.1037	11.7203	84.0541	0.078	0.0000	0.0000
2023/08/25	R035	02/11/2023	10.62 Put	Bond Future		6387.2600	6.3873	6427.2500	6.4273	0.626	0.0000	0.0000
2023/08/25	R035	02/11/2023	10.62 Call	Bond Future		184.9900	0.1850	175.3600	0.1754	5.206	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.12 Put	Bond Future		3940.2500	3.9403	3967.3400	3.9673	0.688	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.12 Call	Bond Future		658.3000	0.6583	635.7700	0.6358	3.422	0.0000	0.0000
2023/08/25	R035	02/11/2023	12.85 Call	Bond Future		6207.7900	6.2078	6156.2600	6.1563	0.830	0.0000	0.0000
2023/08/25	R035	02/11/2023	12.85 Put	Bond Future		366.2400	0.3662	364.3300	0.3643	0.522	0.0000	0.0000
2023/08/25	R035	02/11/2023	13.59 Call	Bond Future		9435.3700	9.4354	9383.9800	9.3840	0.545	0.0000	0.0000
2023/08/25	R035	02/11/2023	13.59 Put	Bond Future		110.0800	0.1101	108.3100	0.1083	1.608	0.0000	0.0000
2023/08/25	R035	02/11/2023	12.24 Put	Bond Future		928.4200	0.9284	929.9100	0.9299	0.160	0.0000	0.0000
2023/08/25	R035	02/11/2023	12.24 Call	Bond Future		3717.0000	3.7170	3668.8700	3.6689	1.295	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.74 Put	Bond Future		1865.7000	1.8657	1875.4900	1.8755	0.525	0.0000	0.0000
2023/08/25	R035	02/11/2023	11.74 Call	Bond Future		2021.5500	2.0216	1981.7200	1.9817	1.970	0.0000	0.0000
2023/08/25	R035	01/02/2024	10.62 Put	Bond Future		7336.2800	7.3363	7372.4600	7.3725	0.493	0.0000	0.0000
2023/08/25	R035	01/02/2024	10.62 Call	Bond Future		640.2000	0.6402	625.6000	0.6256	2.281	0.0000	0.0000
2023/08/25	R035	01/02/2024	11.12 Put	Bond Future		5090.5900	5.0906	5118.4400	5.1184	0.547	0.0000	0.0000
2023/08/25	R035	01/02/2024	11.12 Call	Bond Future		1284.8100	1.2848	1261.8800	1.2619	1.785	0.0000	0.0000
2023/08/25	R035	01/02/2024	13.46 Call	Bond Future		8783.1100	8.7831	8733.7100	8.7337	0.562	0.0000	0.0000
2023/08/25	R035	01/02/2024	13.46 Put	Bond Future		676.1000	0.6761	677.4800	0.6775	0.204	0.0000	0.0000
2023/08/25	R035	01/02/2024		Bond Future		11.8153	85.9898	11.8248	85.9390	0.081	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.19 Call	Bond Future		4044.4400	4.0444	4004.0900	4.0041	0.998	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.19 Put	Bond Future		2090.5800	2.0906	2101.0100	2.1010	0.499	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.20 Call	Bond Future		4077.3900	4.0774	4036.9100	4.0369	0.993	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.20 Put	Bond Future		2072.3000	2.0723	2082.6000	2.0826	0.497	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.18 Call	Bond Future		4011.5900	4.0116	3971.3600	3.9714	1.003	0.0000	0.0000
2023/08/25	R035	01/02/2024	12.18 Put	Bond Future		2109.0200	2.1090	2119.5700	2.1196	0.500	0.0000	0.0000
2023/08/25	R035	02/05/2024	11.20 Call	Bond Future		1899.3200	1.8993	1875.0000	1.8750	1.280	0.0000	0.0000
2023/08/25	R035	02/05/2024	11.20 Put	Bond Future		5746.2000	5.7462	5773.7600	5.7738	0.480	0.0000	0.0000
2023/08/25	R035	02/05/2024	11.21 Call	Bond Future		1918.4800	1.9185	1894.0300	1.8940	1.274	0.0000	0.0000
2023/08/25	R035	02/05/2024	11.21 Put	Bond Future		5709.8500	5.7099	5737.2800	5.7373	0.480	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	
2023/08/25	R035	02/05/2024	11.19 Call	Bond Future	1880.2600	1.8803	1856.0900	1.8561	1.285	0.0000	0.0000
2023/08/25	R035	02/05/2024	11.19 Put	Bond Future	5782.7100	5.7827	5810.4200	5.8104	0.479	0.0000	0.0000
2023/08/25	R035	02/05/2024		Bond Future	11.9150	83.4099	11.9250	83.3581	0.084	0.0000	0.0000
2023/08/25	R035	01/08/2024		Bond Future	12.0236	85.2605	12.0339	85.2077	0.086	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.80 Call	Bond Future	3338.4900	3.3385	3307.8500	3.3079	0.918	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.80 Put	Bond Future	4492.8800	4.4929	4514.9800	4.5150	0.492	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.81 Call	Bond Future	3363.6100	3.3636	3332.8500	3.3329	0.914	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.81 Put	Bond Future	4465.8800	4.4659	4487.8600	4.4879	0.492	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.79 Call	Bond Future	3313.4500	3.3135	3282.9400	3.2829	0.921	0.0000	0.0000
2023/08/25	R035	01/08/2024	11.79 Put	Bond Future	4520.0000	4.5200	4542.2300	4.5422	0.492	0.0000	0.0000
2023/08/25	R035	07/11/2024		Bond Future	12.1709	82.6991	12.1816	82.6456	0.088	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.18 Call	Bond Future	4326.0800	4.3261	4293.0300	4.2930	0.764	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.18 Put	Bond Future	4280.5700	4.2806	4301.0200	4.3010	0.478	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.19 Call	Bond Future	4353.1200	4.3531	4319.9700	4.3200	0.762	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.19 Put	Bond Future	4257.6900	4.2577	4278.0400	4.2780	0.478	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.17 Call	Bond Future	4299.4700	4.2995	4266.5100	4.2665	0.767	0.0000	0.0000
2023/08/25	R035	07/11/2024	12.17 Put	Bond Future	4303.9200	4.3039	4324.4600	4.3245	0.477	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.82 Call	Bond Future	5068.3600	5.0684	5056.5800	5.0566	0.232	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.82 Put	Bond Future	1421.4600	1.4215	1400.6200	1.4006	1.466	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.83 Call	Bond Future	5118.5900	5.1186	5106.9100	5.1069	0.228	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.83 Put	Bond Future	1402.1500	1.4022	1381.4100	1.3814	1.479	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.81 Call	Bond Future	5018.1400	5.0181	5006.2600	5.0063	0.237	0.0000	0.0000
2023/08/25	R053	02/11/2023	12.81 Put	Bond Future	1440.8700	1.4409	1419.9300	1.4199	1.453	0.0000	0.0000
2023/08/25	R053	02/11/2023		Bond Future	12.3147	95.7446	12.3135	95.7536	0.010	0.0000	0.0000
2023/08/25	R053	01/02/2024		Bond Future	12.4144	97.8919	12.4132	97.9010	0.010	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.93 Call	Bond Future	6483.1100	6.4831	6476.0900	6.4761	0.108	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.93 Put	Bond Future	2819.5400	2.8195	2803.3800	2.8034	0.573	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.94 Call	Bond Future	6529.1000	6.5291	6522.1200	6.5221	0.107	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.94 Put	Bond Future	2797.1000	2.7971	2780.9800	2.7810	0.576	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.92 Call	Bond Future	6437.2100	6.4372	6430.1500	6.4302	0.110	0.0000	0.0000
2023/08/25	R053	01/02/2024	12.92 Put	Bond Future	2842.1600	2.8422	2825.9600	2.8260	0.570	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.03 Call	Bond Future	7438.1300	7.4381	7433.6700	7.4337	0.060	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.03 Put	Bond Future	3854.7400	3.8547	3840.7700	3.8408	0.362	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.04 Call	Bond Future	7481.6300	7.4816	7477.2000	7.4772	0.059	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.04 Put	Bond Future	3830.8200	3.8308	3816.8800	3.8169	0.364	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.02 Call	Bond Future	7394.3900	7.3944	7389.9100	7.3899	0.061	0.0000	0.0000
2023/08/25	R053	02/05/2024	13.02 Put	Bond Future	3878.5200	3.8785	3864.5300	3.8645	0.361	0.0000	0.0000
2023/08/25	R053	02/05/2024		Bond Future	12.5179	94.2272	12.5166	94.2367	0.010	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/25	R053	01/08/2024	13.14 Call	Bond Future	8088.8200	8.0888	8086.3300	8.0863	0.031	0.0000	0.0000
2023/08/25	R053	01/08/2024	13.14 Put	Bond Future	4570.2900	4.5703	4557.7300	4.5577	0.275	0.0000	0.0000
2023/08/25	R053	01/08/2024	13.15 Call	Bond Future	8130.5000	8.1305	8128.0300	8.1280	0.030	0.0000	0.0000
2023/08/25	R053	01/08/2024	13.15 Put	Bond Future	4545.6100	4.5456	4533.0700	4.5331	0.276	0.0000	0.0000
2023/08/25	R053	01/08/2024	13.13 Call	Bond Future	8047.1900	8.0472	8044.6700	8.0447	0.031	0.0000	0.0000
2023/08/25	R053	01/08/2024	13.13 Put	Bond Future	4595.1200	4.5951	4582.5300	4.5825	0.274	0.0000	0.0000
2023/08/25	R053	01/08/2024		Bond Future	12.6290	96.3162	12.6276	96.3263	0.011	0.0000	0.0000
2023/08/25	R053	07/11/2024		Bond Future	12.7689	92.6498	12.7673	92.6606	0.012	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.80 Call	Bond Future	6592.1100	6.5921	6590.6000	6.5906	0.023	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.80 Put	Bond Future	6374.8900	6.3749	6362.6100	6.3626	0.193	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.81 Call	Bond Future	6629.3300	6.6293	6627.8300	6.6278	0.023	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.81 Put	Bond Future	6342.5500	6.3426	6330.2800	6.3303	0.193	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.79 Call	Bond Future	6554.5600	6.5546	6553.0300	6.5530	0.023	0.0000	0.0000
2023/08/25	R053	07/11/2024	12.79 Put	Bond Future	6406.9900	6.4070	6394.6900	6.3947	0.192	0.0000	0.0000
2023/08/25	R186	02/11/2023		Bond Future	8.9008	108.2417	8.9061	108.2272	0.059	0.0000	0.0000
2023/08/25	R186	02/11/2023	10.42 Call	Bond Future	4112.7200	4.1127	4097.2900	4.0973	0.375	0.0000	0.0000
2023/08/25	R186	02/11/2023	10.42 Put	Bond Future	42.8200	0.0428	41.8600	0.0419	2.242	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.15 Put	Bond Future	504.6200	0.5046	504.4800	0.5045	0.028	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.15 Call	Bond Future	1186.2900	1.1863	1171.6800	1.1717	1.232	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.39 Call	Bond Future	1659.4400	1.6594	1643.8700	1.6439	0.938	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.39 Put	Bond Future	326.5500	0.3266	325.4500	0.3255	0.337	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.40 Call	Bond Future	1680.4600	1.6805	1664.8600	1.6649	0.928	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.40 Put	Bond Future	320.5500	0.3206	319.4200	0.3194	0.353	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.38 Call	Bond Future	1638.5200	1.6385	1622.9700	1.6230	0.949	0.0000	0.0000
2023/08/25	R186	02/11/2023	9.38 Put	Bond Future	332.6600	0.3327	331.5800	0.3316	0.325	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.51 Call	Bond Future	2182.8100	2.1828	2169.0300	2.1690	0.631	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.51 Put	Bond Future	587.3100	0.5873	588.4000	0.5884	0.186	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.52 Call	Bond Future	2201.6400	2.2016	2187.8300	2.1878	0.627	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.52 Put	Bond Future	581.1200	0.5811	582.1800	0.5822	0.182	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.50 Call	Bond Future	2164.2700	2.1643	2150.5200	2.1505	0.635	0.0000	0.0000
2023/08/25	R186	01/02/2024	9.50 Put	Bond Future	593.8000	0.5938	594.9200	0.5949	0.189	0.0000	0.0000
2023/08/25	R186	01/02/2024		Bond Future	8.8786	105.3584	8.8845	105.3435	0.066	0.0000	0.0000
2023/08/25	R186	02/05/2024		Bond Future	8.8495	107.7273	8.8559	107.7122	0.072	0.0000	0.0000
2023/08/25	R186	02/05/2024	8.00 Call	Bond Future	447.2100	0.4472	441.5100	0.4415	1.275	0.0000	0.0000
2023/08/25	R186	02/05/2024	8.00 Put	Bond Future	2471.0800	2.4711	2480.4400	2.4804	0.379	0.0000	0.0000
2023/08/25	R186	02/05/2024	8.01 Call	Bond Future	454.3200	0.4543	448.5600	0.4486	1.268	0.0000	0.0000
2023/08/25	R186	02/05/2024	8.01 Put	Bond Future	2454.0700	2.4541	2463.3700	2.4634	0.379	0.0000	0.0000
2023/08/25	R186	02/05/2024	7.99 Call	Bond Future	441.6000	0.4416	435.9500	0.4360	1.279	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	
2023/08/25	R186	02/05/2024	7.99 Put	Bond Future	2489.5900	2.4896	2499.0000	2.4990	0.378	0.0000	0.0000
2023/08/25	R186	02/05/2024	10.40 Call	Bond Future	3964.2000	3.9642	3949.7400	3.9497	0.365	0.0000	0.0000
2023/08/25	R186	02/05/2024	10.40 Put	Bond Future	395.6600	0.3957	396.2600	0.3963	0.152	0.0000	0.0000
2023/08/25	R186	02/05/2024	9.73 Put	Bond Future	664.2600	0.6643	666.0300	0.6660	0.266	0.0000	0.0000
2023/08/25	R186	02/05/2024	9.73 Call	Bond Future	2710.2000	2.7102	2696.9100	2.6969	0.490	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.69 Call	Bond Future	1216.5400	1.2165	1207.4800	1.2075	0.745	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.69 Put	Bond Future	1516.6700	1.5167	1522.6600	1.5227	0.395	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.70 Call	Bond Future	1228.0800	1.2281	1218.9800	1.2190	0.741	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.70 Put	Bond Future	1506.6300	1.5066	1512.5800	1.5126	0.395	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.68 Call	Bond Future	1204.6600	1.2047	1195.6400	1.1956	0.749	0.0000	0.0000
2023/08/25	R186	01/08/2024	8.68 Put	Bond Future	1526.3700	1.5264	1532.4000	1.5324	0.395	0.0000	0.0000
2023/08/25	R186	01/08/2024		Bond Future	8.8293	104.8078	8.8363	104.7927	0.079	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.14 Call	Bond Future	1744.5000	1.7445	1734.4800	1.7345	0.574	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.14 Put	Bond Future	1200.6100	1.2006	1205.4400	1.2054	0.402	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.15 Call	Bond Future	1756.9300	1.7569	1746.8700	1.7469	0.573	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.15 Put	Bond Future	1193.9400	1.1939	1198.7300	1.1987	0.401	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.13 Call	Bond Future	1732.1100	1.7321	1722.1100	1.7221	0.577	0.0000	0.0000
2023/08/25	R186	07/11/2024	9.13 Put	Bond Future	1207.3300	1.2073	1212.1800	1.2122	0.402	0.0000	0.0000
2023/08/25	R186	07/11/2024		Bond Future	8.8563	107.2088	8.8641	107.1939	0.087	0.0000	0.0000
2023/08/25	R197	02/11/2023		Bond Future	342.0375	342.0375	341.8259	341.8259	0.062	0.0000	0.0000
2023/08/25	R202	02/11/2023		Bond Future	258.1343	258.1343	257.2591	257.2591	0.339	0.0000	0.0000
2023/08/25	R202	01/02/2024		Bond Future	259.0080	259.0080	258.1127	258.1127	0.346	0.0000	0.0000
2023/08/25	R202	02/05/2024		Bond Future	264.8924	264.8924	263.9773	263.9773	0.345	0.0000	0.0000
2023/08/25	R202	01/08/2024		Bond Future	265.7305	265.7305	264.7955	264.7955	0.352	0.0000	0.0000
2023/08/25	R202	07/11/2024		Bond Future	271.8965	271.8965	270.9410	270.9410	0.351	0.0000	0.0000
2023/08/25	R209	02/11/2023		Bond Future	11.7819	65.0412	11.7962	64.9733	0.122	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.34 Call	Bond Future	764.1600	0.7642	733.4300	0.7334	4.021	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.34 Put	Bond Future	2908.6700	2.9087	2945.8700	2.9459	1.279	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.35 Call	Bond Future	779.7400	0.7797	748.6400	0.7486	3.989	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.35 Put	Bond Future	2874.6300	2.8746	2911.4600	2.9115	1.281	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.33 Call	Bond Future	748.7800	0.7488	718.4200	0.7184	4.055	0.0000	0.0000
2023/08/25	R209	02/11/2023	11.33 Put	Bond Future	2942.9600	2.9430	2980.5300	2.9805	1.277	0.0000	0.0000
2023/08/25	R209	01/02/2024	12.13 Call	Bond Future	3237.2300	3.2372	3188.2900	3.1883	1.512	0.0000	0.0000
2023/08/25	R209	01/02/2024	12.13 Put	Bond Future	2040.3500	2.0404	2060.8800	2.0609	1.006	0.0000	0.0000
2023/08/25	R209	01/02/2024	12.14 Call	Bond Future	3265.0900	3.2651	3215.9700	3.2160	1.504	0.0000	0.0000
2023/08/25	R209	01/02/2024	12.14 Put	Bond Future	2022.6300	2.0226	2042.9800	2.0430	1.006	0.0000	0.0000
2023/08/25	R209	01/02/2024	12.12 Call	Bond Future	3209.4600	3.2095	3160.7000	3.1607	1.519	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	
2023/08/25	R209	01/02/2024	12.12 Put	Bond Future	2058.2200	2.0582	2078.9300	2.0789	1.006	0.0000	0.0000
2023/08/25	R209	01/02/2024		Bond Future	11.8710	66.4999	11.8859	66.4304	0.125	0.0000	0.0000
2023/08/25	R209	02/05/2024		Bond Future	11.9639	64.8416	11.9793	64.7707	0.128	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.18 Call	Bond Future	1562.2900	1.5623	1533.3000	1.5333	1.856	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.18 Put	Bond Future	5326.9500	5.3270	5368.8800	5.3689	0.787	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.19 Call	Bond Future	1578.5400	1.5785	1549.3700	1.5494	1.848	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.19 Put	Bond Future	5293.3000	5.2933	5335.0500	5.3351	0.789	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.17 Call	Bond Future	1545.9400	1.5459	1517.1400	1.5171	1.863	0.0000	0.0000
2023/08/25	R209	02/05/2024	11.17 Put	Bond Future	5360.5600	5.3606	5402.6800	5.4027	0.786	0.0000	0.0000
2023/08/25	R209	01/08/2024		Bond Future	12.0650	66.2798	12.0809	66.2075	0.132	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.79 Call	Bond Future	2846.4900	2.8465	2807.8800	2.8079	1.356	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.79 Put	Bond Future	4115.0600	4.1151	4148.7500	4.1488	0.819	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.80 Call	Bond Future	2868.2900	2.8683	2829.5100	2.8295	1.352	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.80 Put	Bond Future	4090.1300	4.0901	4123.6500	4.1237	0.820	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.78 Call	Bond Future	2824.5100	2.8245	2786.0700	2.7861	1.361	0.0000	0.0000
2023/08/25	R209	01/08/2024	11.78 Put	Bond Future	4139.8500	4.1399	4173.7100	4.1737	0.818	0.0000	0.0000
2023/08/25	R209	07/11/2024		Bond Future	12.1953	64.6422	12.2118	64.5686	0.135	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.22 Call	Bond Future	3884.1300	3.8841	3840.5800	3.8406	1.121	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.22 Put	Bond Future	3773.9200	3.7739	3803.9900	3.8040	0.797	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.23 Call	Bond Future	3908.1600	3.9082	3864.4800	3.8645	1.118	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.23 Put	Bond Future	3753.3700	3.7534	3783.3100	3.7833	0.798	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.21 Call	Bond Future	3860.4300	3.8604	3817.0200	3.8170	1.124	0.0000	0.0000
2023/08/25	R209	07/11/2024	12.21 Put	Bond Future	3794.8500	3.7949	3825.0600	3.8251	0.796	0.0000	0.0000
2023/08/25	R210	02/11/2023		Bond Future	227.6224	227.6224	227.6076	227.6076	0.007	0.0000	0.0000
2023/08/25	R210	01/02/2024		Bond Future	232.7818	232.7818	232.7665	232.7665	0.007	0.0000	0.0000
2023/08/25	R210	02/05/2024		Bond Future	234.8120	234.8120	234.7966	234.7966	0.007	0.0000	0.0000
2023/08/25	R210	01/08/2024		Bond Future	240.0777	240.0777	240.0626	240.0626	0.006	0.0000	0.0000
2023/08/25	R210	07/11/2024		Bond Future	242.3070	242.3070	242.2925	242.2925	0.006	0.0000	0.0000
2023/08/25	R213	02/11/2023		Bond Future	10.7302	82.7182	10.7345	82.6995	0.040	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.12 Call	Bond Future	2514.8800	2.5149	2492.2100	2.4922	0.901	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.12 Put	Bond Future	832.1200	0.8321	828.2100	0.8282	0.470	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.13 Call	Bond Future	2545.3300	2.5453	2522.6200	2.5226	0.892	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.13 Put	Bond Future	819.9800	0.8200	816.0300	0.8160	0.482	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.11 Call	Bond Future	2484.7000	2.4847	2462.0700	2.4621	0.911	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.11 Put	Bond Future	844.5600	0.8446	840.6900	0.8407	0.458	0.0000	0.0000
2023/08/25	R213	02/11/2023	12.70 Call	Bond Future	8137.3700	8.1374	8116.6200	8.1166	0.255	0.0000	0.0000
2023/08/25	R213	02/11/2023	12.70 Put	Bond Future	68.1800	0.0682	66.1900	0.0662	2.919	0.0000	0.0000
2023/08/25	R213	02/11/2023	11.44 Put	Bond Future	513.4500	0.5135	508.9800	0.5090	0.871	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	
2023/08/25	R213	02/11/2023	11.44 Call	Bond Future	3544.9100	3.5449	3521.6800	3.5217	0.655	0.0000	0.0000
2023/08/25	R213	02/11/2023	10.94 Put	Bond Future	1081.6600	1.0817	1078.6900	1.0787	0.275	0.0000	0.0000
2023/08/25	R213	02/11/2023	10.94 Call	Bond Future	1992.8900	1.9929	1971.1600	1.9712	1.090	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.71 Call	Bond Future	4715.6400	4.7156	4695.1200	4.6951	0.435	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.71 Put	Bond Future	993.7500	0.9938	992.5100	0.9925	0.125	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.72 Call	Bond Future	4746.5700	4.7466	4726.0200	4.7260	0.433	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.72 Put	Bond Future	984.4800	0.9845	983.2100	0.9832	0.129	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.70 Call	Bond Future	4684.9600	4.6850	4664.4500	4.6645	0.438	0.0000	0.0000
2023/08/25	R213	01/02/2024	11.70 Put	Bond Future	1003.3000	1.0033	1002.0700	1.0021	0.123	0.0000	0.0000
2023/08/25	R213	01/02/2024		Bond Future	10.8114	84.5732	10.8159	84.5539	0.042	0.0000	0.0000
2023/08/25	R213	02/05/2024		Bond Future	10.8880	82.9151	10.8927	82.8956	0.043	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.29 Call	Bond Future	1637.7300	1.6377	1625.4800	1.6255	0.748	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.29 Put	Bond Future	4173.3400	4.1733	4180.6400	4.1806	0.175	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.30 Call	Bond Future	1653.2600	1.6533	1640.9400	1.6409	0.745	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.30 Put	Bond Future	4145.6600	4.1457	4152.8900	4.1529	0.174	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.28 Call	Bond Future	1622.0500	1.6221	1609.8500	1.6099	0.752	0.0000	0.0000
2023/08/25	R213	02/05/2024	10.28 Put	Bond Future	4200.8900	4.2009	4208.2400	4.2082	0.175	0.0000	0.0000
2023/08/25	R213	01/08/2024		Bond Future	10.9743	84.7553	10.9792	84.7355	0.045	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.87 Call	Bond Future	2816.9600	2.8170	2802.7600	2.8028	0.504	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.87 Put	Bond Future	3240.5700	3.2406	3246.1700	3.2462	0.173	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.88 Call	Bond Future	2838.0400	2.8380	2823.7900	2.8238	0.502	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.88 Put	Bond Future	3220.9100	3.2209	3226.4600	3.2265	0.172	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.86 Call	Bond Future	2795.9500	2.7960	2781.8000	2.7818	0.506	0.0000	0.0000
2023/08/25	R213	01/08/2024	10.86 Put	Bond Future	3260.3300	3.2603	3265.9800	3.2660	0.173	0.0000	0.0000
2023/08/25	R213	07/11/2024		Bond Future	11.1049	83.1379	11.1100	83.1181	0.045	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.22 Call	Bond Future	3565.9500	3.5660	3551.4700	3.5515	0.406	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.22 Put	Bond Future	3116.2700	3.1163	3121.5900	3.1216	0.171	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.23 Call	Bond Future	3587.6800	3.5877	3573.1500	3.5732	0.405	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.23 Put	Bond Future	3099.0700	3.0991	3104.3400	3.1043	0.170	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.21 Call	Bond Future	3543.9200	3.5439	3529.4700	3.5295	0.408	0.0000	0.0000
2023/08/25	R213	07/11/2024	11.21 Put	Bond Future	3133.2000	3.1332	3138.5500	3.1386	0.171	0.0000	0.0000
2023/08/25	R214	02/11/2023		Bond Future	12.2073	60.4559	12.2165	60.4119	0.075	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.46 Call	Bond Future	417.2200	0.4172	400.9800	0.4010	3.892	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.46 Put	Bond Future	4167.2700	4.1673	4195.0100	4.1950	0.666	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.47 Call	Bond Future	427.5400	0.4275	411.0400	0.4110	3.859	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.47 Put	Bond Future	4125.0000	4.1250	4152.4800	4.1525	0.666	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.45 Call	Bond Future	407.1500	0.4072	391.1700	0.3912	3.925	0.0000	0.0000
2023/08/25	R214	02/11/2023	11.45 Put	Bond Future	4209.8500	4.2099	4237.8500	4.2379	0.665	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	
2023/08/25	R214	01/02/2024	12.15 Call	Bond Future	2223.0000	2.2230	2193.7600	2.1938	1.315	0.0000	0.0000
2023/08/25	R214	01/02/2024	12.15 Put	Bond Future	2970.0800	2.9701	2985.8100	2.9858	0.530	0.0000	0.0000
2023/08/25	R214	01/02/2024	12.16 Call	Bond Future	2246.3900	2.2464	2217.0000	2.2170	1.308	0.0000	0.0000
2023/08/25	R214	01/02/2024	12.16 Put	Bond Future	2945.3400	2.9453	2960.9200	2.9609	0.529	0.0000	0.0000
2023/08/25	R214	01/02/2024	12.14 Call	Bond Future	2199.7300	2.1997	2170.6500	2.1707	1.322	0.0000	0.0000
2023/08/25	R214	01/02/2024	12.14 Put	Bond Future	2994.9900	2.9950	3010.8800	3.0109	0.531	0.0000	0.0000
2023/08/25	R214	01/02/2024		Bond Future	12.3067	61.8116	12.3162	61.7666	0.077	0.0000	0.0000
2023/08/25	R214	02/05/2024		Bond Future	12.4015	59.8959	12.4114	59.8500	0.079	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.47 Call	Bond Future	1386.1100	1.3861	1366.9400	1.3669	1.383	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.47 Put	Bond Future	5994.1500	5.9942	6020.9100	6.0209	0.446	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.48 Call	Bond Future	1399.7900	1.3998	1380.4900	1.3805	1.379	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.48 Put	Bond Future	5955.4500	5.9555	5982.0800	5.9821	0.447	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.46 Call	Bond Future	1372.7000	1.3727	1353.6400	1.3536	1.389	0.0000	0.0000
2023/08/25	R214	02/05/2024	11.46 Put	Bond Future	6033.1800	6.0332	6060.0500	6.0601	0.445	0.0000	0.0000
2023/08/25	R214	01/08/2024		Bond Future	12.5030	61.2247	12.5131	61.1780	0.081	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.17 Call	Bond Future	2916.3600	2.9164	2889.6200	2.8896	0.917	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.17 Put	Bond Future	4481.4500	4.4815	4501.4700	4.5015	0.447	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.18 Call	Bond Future	2938.1000	2.9381	2911.2500	2.9113	0.914	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.18 Put	Bond Future	4455.2500	4.4553	4475.1600	4.4752	0.447	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.16 Call	Bond Future	2894.4600	2.8945	2867.8200	2.8678	0.920	0.0000	0.0000
2023/08/25	R214	01/08/2024	12.16 Put	Bond Future	4507.5500	4.5076	4527.6700	4.5277	0.446	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.61 Call	Bond Future	3909.3100	3.9093	3879.7200	3.8797	0.757	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.61 Put	Bond Future	4025.2100	4.0252	4043.1700	4.0432	0.446	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.62 Call	Bond Future	3933.1900	3.9332	3903.5200	3.9035	0.754	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.62 Put	Bond Future	4003.6600	4.0037	4021.5400	4.0215	0.447	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.60 Call	Bond Future	3885.4900	3.8855	3855.9900	3.8560	0.759	0.0000	0.0000
2023/08/25	R214	07/11/2024	12.60 Put	Bond Future	4046.8600	4.0469	4064.9100	4.0649	0.446	0.0000	0.0000
2023/08/25	R214	07/11/2024		Bond Future	12.6355	59.3208	12.6460	59.2732	0.083	0.0000	0.0000
2023/08/25	R248	02/11/2023		Bond Future	12.3514	74.0374	12.3554	74.0141	0.033	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.48 Call	Bond Future	379.5300	0.3795	367.7500	0.3678	3.104	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.48 Put	Bond Future	5752.9100	5.7529	5764.3900	5.7644	0.200	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.49 Call	Bond Future	388.7500	0.3888	376.7900	0.3768	3.077	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.49 Put	Bond Future	5696.5300	5.6965	5707.8300	5.7078	0.198	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.47 Call	Bond Future	370.5700	0.3706	358.9600	0.3590	3.133	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.47 Put	Bond Future	5809.6400	5.8096	5821.2900	5.8213	0.201	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.80 Put	Bond Future	4128.9400	4.1289	4134.0100	4.1340	0.123	0.0000	0.0000
2023/08/25	R248	02/11/2023	11.80 Call	Bond Future	807.7400	0.8077	789.5500	0.7896	2.252	0.0000	0.0000
2023/08/25	R248	02/11/2023	12.50 Put	Bond Future	1752.2300	1.7522	1746.8600	1.7469	0.306	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	
2023/08/25	R248	02/11/2023	12.50 Call	Bond Future	2603.3800	2.6034	2574.7500	2.5748	1.100	0.0000	0.0000
2023/08/25	R248	02/11/2023	13.60 Call	Bond Future	7009.8800	7.0099	6980.6200	6.9806	0.417	0.0000	0.0000
2023/08/25	R248	02/11/2023	13.60 Put	Bond Future	376.0000	0.3760	370.0000	0.3700	1.596	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.15 Call	Bond Future	2394.0300	2.3940	2374.0200	2.3740	0.836	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.15 Put	Bond Future	4180.3500	4.1804	4184.1600	4.1842	0.091	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.16 Call	Bond Future	2420.4000	2.4204	2400.2900	2.4003	0.831	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.16 Put	Bond Future	4147.2300	4.1472	4150.9400	4.1509	0.089	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.14 Call	Bond Future	2367.8200	2.3678	2347.9000	2.3479	0.841	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.14 Put	Bond Future	4213.7100	4.2137	4217.6100	4.2176	0.093	0.0000	0.0000
2023/08/25	R248	01/02/2024		Bond Future	12.4566	75.6977	12.4608	75.6739	0.034	0.0000	0.0000
2023/08/25	R248	01/02/2024	11.50 Put	Bond Future	6877.7200	6.8777	6888.4200	6.8884	0.156	0.0000	0.0000
2023/08/25	R248	01/02/2024	11.50 Call	Bond Future	1035.7100	1.0357	1022.5900	1.0226	1.267	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.30 Put	Bond Future	3708.1500	3.7082	3710.6300	3.7106	0.067	0.0000	0.0000
2023/08/25	R248	01/02/2024	12.30 Call	Bond Future	2805.3300	2.8053	2783.9900	2.7840	0.761	0.0000	0.0000
2023/08/25	R248	01/02/2024	13.37 Call	Bond Future	6451.3000	6.4513	6424.6400	6.4246	0.413	0.0000	0.0000
2023/08/25	R248	01/02/2024	13.37 Put	Bond Future	1561.7300	1.5617	1558.8900	1.5589	0.182	0.0000	0.0000
2023/08/25	R248	02/05/2024		Bond Future	12.5572	72.9499	12.5615	72.9257	0.034	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.47 Call	Bond Future	1493.0400	1.4930	1480.1600	1.4802	0.863	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.47 Put	Bond Future	8097.8500	8.0979	8109.2400	8.1092	0.141	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.48 Call	Bond Future	1508.1100	1.5081	1495.1600	1.4952	0.859	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.48 Put	Bond Future	8047.3600	8.0474	8058.6800	8.0587	0.141	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.46 Call	Bond Future	1477.8600	1.4779	1465.0600	1.4651	0.866	0.0000	0.0000
2023/08/25	R248	02/05/2024	11.46 Put	Bond Future	8148.3300	8.1483	8159.8000	8.1598	0.141	0.0000	0.0000
2023/08/25	R248	01/08/2024		Bond Future	12.6648	74.5682	12.6692	74.5436	0.035	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.31 Call	Bond Future	3599.6600	3.5997	3581.8800	3.5819	0.494	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.31 Put	Bond Future	5612.0800	5.6121	5618.8600	5.6189	0.121	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.32 Call	Bond Future	3626.1400	3.6261	3608.3100	3.6083	0.492	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.32 Put	Bond Future	5580.4600	5.5805	5587.1900	5.5872	0.121	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.30 Call	Bond Future	3573.5500	3.5736	3555.8300	3.5558	0.496	0.0000	0.0000
2023/08/25	R248	01/08/2024	12.30 Put	Bond Future	5644.1500	5.6442	5650.9900	5.6510	0.121	0.0000	0.0000
2023/08/25	R248	07/11/2024		Bond Future	12.8045	71.8244	12.8090	71.7997	0.036	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.79 Call	Bond Future	4891.5900	4.8916	4872.8600	4.8729	0.383	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.79 Put	Bond Future	4970.1500	4.9702	4976.1700	4.9762	0.121	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.80 Call	Bond Future	4920.5800	4.9206	4901.8000	4.9018	0.382	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.80 Put	Bond Future	4944.7900	4.9448	4950.7600	4.9508	0.121	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.78 Call	Bond Future	4862.6600	4.8627	4843.9800	4.8440	0.384	0.0000	0.0000
2023/08/25	R248	07/11/2024	12.78 Put	Bond Future	4995.6500	4.9957	5001.7200	5.0017	0.122	0.0000	0.0000
2023/08/25	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
2023/08/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/08/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

Open Interest

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