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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2023 TO 31/08/2023

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
2023/08/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/31	2025	02/11/2023		Bond Future	173.0788	173.0788	173.0359	0.025	0.0000	0.0000
2023/08/31	2025	01/02/2024		Bond Future	175.2059	175.2059	175.1493	0.032	0.0000	0.0000
2023/08/31	2025	02/05/2024		Bond Future	179.1883	179.1883	179.0950	0.052	0.0000	0.0000
2023/08/31	2025	01/08/2024		Bond Future	181.3716	181.3716	181.2117	0.088	0.0000	0.0000
2023/08/31	2025	07/11/2024		Bond Future	185.5878	185.5878	185.3811	0.111	0.0000	0.0000
2023/08/31	2029	02/11/2023		Bond Future	125.5658	125.5658	125.5518	0.011	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	
2023/08/31	2029	01/02/2024		Bond Future	128.4113	128.4113	128.3877	128.3877	0.018	0.0000	0.0000
2023/08/31	2029	02/05/2024		Bond Future	129.9630	129.9630	129.9131	129.9131	0.038	0.0000	0.0000
2023/08/31	2029	01/08/2024		Bond Future	132.8800	132.8800	132.7820	132.7820	0.074	0.0000	0.0000
2023/08/31	2029	07/11/2024		Bond Future	134.5681	134.5681	134.4366	134.4366	0.098	0.0000	0.0000
2023/08/31	2030	02/11/2023		Bond Future	10.2297	92.0369	10.2974	91.7510	0.661	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.81 Call	Bond Future	2944.6300	2.9446	2739.6100	2.7396	6.963	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.81 Put	Bond Future	528.4100	0.5284	609.3400	0.6093	15.316	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.82 Call	Bond Future	2976.8600	2.9769	2770.9200	2.7709	6.918	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.82 Put	Bond Future	519.7200	0.5197	599.7300	0.5997	15.395	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.80 Call	Bond Future	2912.6300	2.9126	2708.5400	2.7085	7.007	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.80 Put	Bond Future	537.3500	0.5374	619.2100	0.6192	15.234	0.0000	0.0000
2023/08/31	2030	02/11/2023	9.57 Put	Bond Future	3151.0200	3.1510	3371.7700	3.3718	7.006	0.0000	0.0000
2023/08/31	2030	02/11/2023	9.57 Call	Bond Future	301.8100	0.3018	236.6100	0.2366	21.603	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.07 Put	Bond Future	1665.3200	1.6653	1826.8000	1.8268	9.697	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.07 Call	Bond Future	985.7000	0.9857	861.2300	0.8612	12.628	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.57 Call	Bond Future	5599.1500	5.5992	5344.9700	5.3450	4.540	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.57 Put	Bond Future	140.3200	0.1403	172.0900	0.1721	22.641	0.0000	0.0000
2023/08/31	2030	02/11/2023	9.89 Put	Bond Future	2128.1400	2.1281	2311.5800	2.3116	8.620	0.0000	0.0000
2023/08/31	2030	02/11/2023	9.89 Call	Bond Future	674.8400	0.6748	572.3300	0.5723	15.190	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.39 Put	Bond Future	1038.3200	1.0383	1161.0800	1.1611	11.823	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.39 Call	Bond Future	1714.0000	1.7140	1550.8100	1.5508	9.521	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.43 Call	Bond Future	5089.0300	5.0890	4841.3900	4.8414	4.866	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.43 Put	Bond Future	180.5600	0.1806	218.8700	0.2189	21.217	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.62 Put	Bond Future	721.7800	0.7218	820.5100	0.8205	13.679	0.0000	0.0000
2023/08/31	2030	02/11/2023	10.62 Call	Bond Future	2355.9400	2.3559	2168.7200	2.1687	7.947	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.12 Put	Bond Future	312.0000	0.3120	368.5700	0.3686	18.131	0.0000	0.0000
2023/08/31	2030	02/11/2023	11.12 Call	Bond Future	3985.6600	3.9857	3756.2800	3.7563	5.755	0.0000	0.0000
2023/08/31	2030	02/11/2023	12.27 Call	Bond Future	8182.8700	8.1829	7908.8600	7.9089	3.349	0.0000	0.0000
2023/08/31	2030	02/11/2023	12.27 Put	Bond Future	38.6100	0.0386	50.5500	0.0506	30.925	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.89 Put	Bond Future	2992.1800	2.9922	3239.9600	3.2400	8.281	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.89 Call	Bond Future	1342.6900	1.3427	1291.3300	1.2913	3.825	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.39 Put	Bond Future	1882.2000	1.8822	2105.3200	2.1053	11.854	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.39 Call	Bond Future	2303.2200	2.3032	2227.2000	2.2272	3.301	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.86 Call	Bond Future	6596.3800	6.5964	6394.7100	6.3947	3.057	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.86 Put	Bond Future	417.9500	0.4180	515.4200	0.5154	23.321	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.16 Put	Bond Future	2341.8100	2.3418	2579.9400	2.5799	10.169	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.16 Call	Bond Future	1817.7200	1.8177	1756.7100	1.7567	3.356	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.00 Call	Bond Future	3891.8100	3.8918	3764.8000	3.7648	3.264	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	
2023/08/31	2030	01/02/2024	11.00 Put	Bond Future	1023.3000	1.0233	1195.4300	1.1954	16.821	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.75 Call	Bond Future	6233.3300	6.2333	6039.9800	6.0400	3.102	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.75 Put	Bond Future	469.3400	0.4693	575.1300	0.5751	22.540	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.57 Put	Bond Future	3913.2500	3.9133	4172.5500	4.1726	6.626	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.57 Call	Bond Future	907.2500	0.9073	867.4100	0.8674	4.391	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.07 Put	Bond Future	2543.9000	2.5439	2787.0300	2.7870	9.557	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.07 Call	Bond Future	1646.6000	1.6466	1590.5900	1.5906	3.402	0.0000	0.0000
2023/08/31	2030	01/02/2024	12.10 Call	Bond Future	7398.1400	7.3981	7180.0800	7.1801	2.947	0.0000	0.0000
2023/08/31	2030	01/02/2024	12.10 Put	Bond Future	324.3300	0.3243	405.4100	0.4054	24.999	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.31 Call	Bond Future	4824.1500	4.8242	4667.4000	4.6674	3.249	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.31 Put	Bond Future	743.9300	0.7439	886.3200	0.8863	19.140	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.93 Put	Bond Future	2887.1700	2.8872	3134.7900	3.1348	8.577	0.0000	0.0000
2023/08/31	2030	01/02/2024	9.93 Call	Bond Future	1405.5000	1.4055	1353.9800	1.3540	3.666	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.36 Call	Bond Future	4979.8000	4.9798	4818.7900	4.8188	3.233	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.36 Put	Bond Future	706.1300	0.7061	844.2600	0.8443	19.562	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.37 Call	Bond Future	5011.0800	5.0111	4849.1600	4.8492	3.231	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.37 Put	Bond Future	698.7800	0.6988	836.0000	0.8360	19.637	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.35 Call	Bond Future	4948.5700	4.9486	4788.4800	4.7885	3.235	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.35 Put	Bond Future	713.5400	0.7135	852.5900	0.8526	19.487	0.0000	0.0000
2023/08/31	2030	01/02/2024		Bond Future	10.2872	90.0946	10.3602	89.7954	0.710	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.85 Call	Bond Future	6563.3100	6.5633	6362.3600	6.3624	3.062	0.0000	0.0000
2023/08/31	2030	01/02/2024	11.85 Put	Bond Future	422.4500	0.4225	520.6400	0.5206	23.243	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.00 Put	Bond Future	2709.1000	2.7091	2956.1900	2.9562	9.121	0.0000	0.0000
2023/08/31	2030	01/02/2024	10.00 Call	Bond Future	1520.2000	1.5202	1468.1500	1.4682	3.424	0.0000	0.0000
2023/08/31	2030	02/05/2024		Bond Future	10.3529	92.1209	10.4346	91.7967	0.789	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.66 Put	Bond Future	4138.4100	4.1384	4416.8500	4.4169	6.728	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.66 Call	Bond Future	1330.0800	1.3301	1284.2900	1.2843	3.443	0.0000	0.0000
2023/08/31	2030	02/05/2024	10.16 Put	Bond Future	2911.5200	2.9115	3178.2200	3.1782	9.160	0.0000	0.0000
2023/08/31	2030	02/05/2024	10.16 Call	Bond Future	2140.5700	2.1406	2083.0400	2.0830	2.688	0.0000	0.0000
2023/08/31	2030	02/05/2024	11.94 Call	Bond Future	6806.5000	6.8065	6619.8600	6.6199	2.742	0.0000	0.0000
2023/08/31	2030	02/05/2024	11.94 Put	Bond Future	761.6900	0.7617	899.2800	0.8993	18.064	0.0000	0.0000
2023/08/31	2030	02/05/2024	10.62 Put	Bond Future	2072.0300	2.0720	2313.1300	2.3131	11.636	0.0000	0.0000
2023/08/31	2030	02/05/2024	10.62 Call	Bond Future	3126.6000	3.1266	3043.4700	3.0435	2.659	0.0000	0.0000
2023/08/31	2030	02/05/2024	11.12 Put	Bond Future	1422.1000	1.4221	1623.8200	1.6238	14.185	0.0000	0.0000
2023/08/31	2030	02/05/2024	11.12 Call	Bond Future	4409.3700	4.4094	4286.8600	4.2869	2.778	0.0000	0.0000
2023/08/31	2030	02/05/2024	13.15 Call	Bond Future	10561.5700	10.5616	10276.3800	10.2764	2.700	0.0000	0.0000
2023/08/31	2030	02/05/2024	13.15 Put	Bond Future	246.6600	0.2467	285.7000	0.2857	15.827	0.0000	0.0000
2023/08/31	2030	02/05/2024	12.38 Call	Bond Future	8175.7100	8.1757	7939.9100	7.9399	2.884	0.0000	0.0000
2023/08/31	2030	02/05/2024	12.38 Put	Bond Future	545.6600	0.5457	634.0900	0.6341	16.206	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	
2023/08/31	2030	02/05/2024	10.82 Put	Bond Future	1782.3000	1.7823	2009.4500	2.0095	12.745	0.0000	0.0000
2023/08/31	2030	02/05/2024	10.82 Call	Bond Future	3616.3100	3.6163	3519.2300	3.5192	2.685	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.82 Call	Bond Future	1560.4400	1.5604	1508.8000	1.5088	3.309	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.82 Put	Bond Future	3710.6900	3.7107	3983.2800	3.9833	7.346	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.83 Call	Bond Future	1575.5000	1.5755	1523.7800	1.5238	3.283	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.83 Put	Bond Future	3684.8100	3.6848	3957.3200	3.9573	7.395	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.81 Call	Bond Future	1545.1800	1.5452	1493.6300	1.4936	3.336	0.0000	0.0000
2023/08/31	2030	02/05/2024	9.81 Put	Bond Future	3736.3900	3.7364	4009.0700	4.0091	7.298	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.38 Call	Bond Future	2717.4000	2.7174	2613.7000	2.6137	3.816	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.38 Put	Bond Future	2918.4900	2.9185	3179.7100	3.1797	8.951	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.39 Call	Bond Future	2738.0700	2.7381	2633.2300	2.6332	3.829	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.39 Put	Bond Future	2900.6800	2.9007	3160.7600	3.1608	8.966	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.37 Call	Bond Future	2697.1600	2.6972	2594.2500	2.5943	3.815	0.0000	0.0000
2023/08/31	2030	01/08/2024	10.37 Put	Bond Future	2936.7400	2.9367	3198.7500	3.1988	8.922	0.0000	0.0000
2023/08/31	2030	01/08/2024		Bond Future	10.4323	90.1612	10.5276	89.7962	0.914	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.75 Call	Bond Future	3474.9100	3.4749	3387.2400	3.3872	2.523	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.75 Put	Bond Future	2713.4500	2.7135	3020.5000	3.0205	11.316	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.76 Call	Bond Future	3496.7800	3.4968	3408.3200	3.4083	2.530	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.76 Put	Bond Future	2698.8400	2.6988	3005.1000	3.0051	11.348	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.74 Call	Bond Future	3453.4700	3.4535	3366.6000	3.3666	2.515	0.0000	0.0000
2023/08/31	2030	07/11/2024	10.74 Put	Bond Future	2728.5200	2.7285	3036.3700	3.0364	11.283	0.0000	0.0000
2023/08/31	2030	07/11/2024		Bond Future	10.5425	92.2288	10.6498	91.8341	1.018	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.78 Call	Bond Future	4034.8300	4.0348	3764.4100	3.7644	6.702	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.78 Put	Bond Future	488.2500	0.4883	565.6300	0.5656	15.848	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.28 Call	Bond Future	2280.7700	2.2808	2064.7600	2.0648	9.471	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.28 Put	Bond Future	1067.9500	1.0680	1199.7400	1.1997	12.340	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.71 Put	Bond Future	2385.8900	2.3859	2601.6800	2.6017	9.044	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.71 Call	Bond Future	830.2000	0.8302	698.1900	0.6982	15.901	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.50 Call	Bond Future	3012.7400	3.0127	2769.9600	2.7700	8.058	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.50 Put	Bond Future	762.4000	0.7624	867.4200	0.8674	13.775	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.00 Call	Bond Future	1476.5500	1.4766	1298.5500	1.2986	12.055	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.00 Put	Bond Future	1609.0000	1.6090	1778.8000	1.7788	10.553	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.58 Put	Bond Future	2813.5400	2.8135	3049.8000	3.0498	8.397	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.58 Call	Bond Future	609.7700	0.6098	498.2300	0.4982	18.292	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.60 Call	Bond Future	3367.6300	3.3676	3114.1500	3.1142	7.527	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.60 Put	Bond Future	651.2600	0.6513	745.5800	0.7456	14.483	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.35 Put	Bond Future	3690.4100	3.6904	3961.9800	3.9620	7.359	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.35 Call	Bond Future	324.4800	0.3245	248.2500	0.2483	23.493	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
2023/08/31	2032	02/11/2023	11.90 Put	Bond Future	401.8900	0.4019	469.4900	0.4695	16.821	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.90 Call	Bond Future	4495.8200	4.4958	4215.6200	4.2156	6.232	0.0000	0.0000
2023/08/31	2032	02/11/2023		Bond Future	11.0273	85.8797	11.0993	85.5319	0.653	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.23 Call	Bond Future	2125.5600	2.1256	1916.3100	1.9163	9.844	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.23 Put	Bond Future	1150.9200	1.1509	1289.4700	1.2895	12.038	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.24 Call	Bond Future	2156.3200	2.1563	1945.6200	1.9456	9.771	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.24 Put	Bond Future	1133.9700	1.1340	1271.0700	1.2711	12.090	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.22 Call	Bond Future	2095.1200	2.0951	1887.0600	1.8871	9.931	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.22 Put	Bond Future	1168.2200	1.1682	1307.9600	1.3080	11.962	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.59 Put	Bond Future	2778.9500	2.7790	3013.6500	3.0137	8.446	0.0000	0.0000
2023/08/31	2032	02/11/2023	10.59 Call	Bond Future	625.2600	0.6253	512.1600	0.5122	18.088	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.09 Put	Bond Future	1414.3200	1.4143	1571.3900	1.5714	11.106	0.0000	0.0000
2023/08/31	2032	02/11/2023	11.09 Call	Bond Future	1717.3400	1.7173	1526.6100	1.5266	11.106	0.0000	0.0000
2023/08/31	2032	02/11/2023	12.26 Call	Bond Future	5927.3200	5.9273	5623.0400	5.6230	5.134	0.0000	0.0000
2023/08/31	2032	02/11/2023	12.26 Put	Bond Future	220.1300	0.2201	263.6500	0.2637	19.770	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.59 Put	Bond Future	3913.3100	3.9133	4252.4200	4.2524	8.666	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.59 Call	Bond Future	1397.3300	1.3973	1374.4200	1.3744	1.640	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.09 Put	Bond Future	2550.9600	2.5510	2863.5900	2.8636	12.255	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.09 Call	Bond Future	2451.9300	2.4519	2402.5400	2.4025	2.014	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.73 Call	Bond Future	7787.7500	7.7878	7561.1900	7.5612	2.909	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.73 Put	Bond Future	546.6600	0.5467	682.1200	0.6821	24.780	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.78 Put	Bond Future	3337.1500	3.3372	3671.6700	3.6717	10.024	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.78 Call	Bond Future	1750.0000	1.7500	1722.5000	1.7225	1.571	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.75 Call	Bond Future	4354.0200	4.3540	4234.9600	4.2350	2.734	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.75 Put	Bond Future	1394.2100	1.3942	1637.1700	1.6372	17.426	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.50 Call	Bond Future	6945.8500	6.9459	6741.3500	6.7414	2.944	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.50 Put	Bond Future	682.6300	0.6826	840.1500	0.8402	23.075	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.01 Put	Bond Future	6085.7200	6.0857	6417.4100	6.4174	5.450	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.01 Call	Bond Future	653.2300	0.6532	622.9000	0.6229	4.643	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.76 Put	Bond Future	3393.6300	3.3936	3729.4500	3.7295	9.896	0.0000	0.0000
2023/08/31	2032	01/02/2024	10.76 Call	Bond Future	1709.3200	1.7093	1683.1200	1.6831	1.533	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.62 Call	Bond Future	7383.3700	7.3834	7167.0600	7.1671	2.930	0.0000	0.0000
2023/08/31	2032	01/02/2024	12.62 Put	Bond Future	607.9400	0.6079	753.6500	0.7537	23.968	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.84 Call	Bond Future	4647.2000	4.6472	4517.2000	4.5172	2.797	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.84 Put	Bond Future	1281.4900	1.2815	1513.5100	1.5135	18.105	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.85 Call	Bond Future	4680.0400	4.6800	4549.0300	4.5490	2.799	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.85 Put	Bond Future	1269.3900	1.2694	1500.4000	1.5004	18.199	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.83 Call	Bond Future	4614.2400	4.6142	4485.6500	4.4857	2.787	0.0000	0.0000
2023/08/31	2032	01/02/2024	11.83 Put	Bond Future	1293.5000	1.2935	1526.9300	1.5269	18.046	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	
2023/08/31	2032	01/02/2024		Bond Future	11.1109	87.8053	11.1875	87.4433	0.689	0.0000	0.0000
2023/08/31	2032	02/05/2024		Bond Future	11.1991	85.6177	11.2831	85.2302	0.750	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.36 Put	Bond Future	5425.4200	5.4254	5765.0800	5.7651	6.261	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.36 Call	Bond Future	1421.4200	1.4214	1373.5200	1.3735	3.370	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.86 Put	Bond Future	3902.7500	3.9028	4203.1000	4.2031	7.696	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.86 Call	Bond Future	2313.2800	2.3133	2226.0700	2.2261	3.770	0.0000	0.0000
2023/08/31	2032	02/05/2024	12.90 Call	Bond Future	8345.8500	8.3459	8081.4400	8.0814	3.168	0.0000	0.0000
2023/08/31	2032	02/05/2024	12.90 Put	Bond Future	923.2800	0.9233	1046.4300	1.0464	13.338	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.59 Put	Bond Future	4677.6900	4.6777	5001.0700	5.0011	6.913	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.59 Call	Bond Future	1795.0600	1.7951	1730.8800	1.7309	3.575	0.0000	0.0000
2023/08/31	2032	02/05/2024	11.09 Put	Bond Future	3334.6300	3.3346	3612.7200	3.6127	8.339	0.0000	0.0000
2023/08/31	2032	02/05/2024	11.09 Call	Bond Future	2827.3500	2.8274	2717.8800	2.7179	3.872	0.0000	0.0000
2023/08/31	2032	02/05/2024	13.18 Call	Bond Future	9318.1900	9.3182	9036.4400	9.0364	3.024	0.0000	0.0000
2023/08/31	2032	02/05/2024	13.18 Put	Bond Future	756.3300	0.7563	862.1400	0.8621	13.990	0.0000	0.0000
2023/08/31	2032	02/05/2024	13.35 Call	Bond Future	9896.9600	9.8970	9604.7900	9.6048	2.952	0.0000	0.0000
2023/08/31	2032	02/05/2024	13.35 Put	Bond Future	654.1600	0.6542	749.5500	0.7496	14.582	0.0000	0.0000
2023/08/31	2032	02/05/2024	11.35 Put	Bond Future	2782.0800	2.7821	3035.8500	3.0359	9.122	0.0000	0.0000
2023/08/31	2032	02/05/2024	11.35 Call	Bond Future	3477.0600	3.4771	3343.2700	3.3433	3.848	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.65 Put	Bond Future	4494.8700	4.4949	4813.6400	4.8136	7.092	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.65 Call	Bond Future	1901.7600	1.9018	1832.9700	1.8330	3.617	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.55 Call	Bond Future	1726.1900	1.7262	1665.0100	1.6650	3.544	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.55 Put	Bond Future	4802.5200	4.8025	5128.9000	5.1289	6.796	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.56 Call	Bond Future	1743.1200	1.7431	1681.1900	1.6812	3.553	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.56 Put	Bond Future	4770.9800	4.7710	5096.6100	5.0966	6.825	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.54 Call	Bond Future	1709.1000	1.7091	1648.6600	1.6487	3.536	0.0000	0.0000
2023/08/31	2032	02/05/2024	10.54 Put	Bond Future	4833.9500	4.8340	5161.0700	5.1611	6.767	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.14 Call	Bond Future	2903.7900	2.9038	2944.9300	2.9449	1.417	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.14 Put	Bond Future	3624.1600	3.6242	4092.8800	4.0929	12.933	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.15 Call	Bond Future	2926.5800	2.9266	2967.2000	2.9672	1.388	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.15 Put	Bond Future	3601.2700	3.6013	4069.4700	4.0695	13.001	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.13 Call	Bond Future	2881.0900	2.8811	2922.7500	2.9228	1.446	0.0000	0.0000
2023/08/31	2032	01/08/2024	11.13 Put	Bond Future	3647.1700	3.6472	4116.4100	4.1164	12.866	0.0000	0.0000
2023/08/31	2032	01/08/2024		Bond Future	11.2985	87.5183	11.3934	87.0907	0.840	0.0000	0.0000
2023/08/31	2032	07/11/2024		Bond Future	11.4344	85.3602	11.5391	84.9024	0.915	0.0000	0.0000
2023/08/31	2032	07/11/2024	11.48 Call	Bond Future	3784.3700	3.7844	3693.3400	3.6933	2.405	0.0000	0.0000
2023/08/31	2032	07/11/2024	11.48 Put	Bond Future	3584.5900	3.5846	3951.3000	3.9513	10.230	0.0000	0.0000
2023/08/31	2032	07/11/2024	11.49 Call	Bond Future	3808.3100	3.8083	3716.3900	3.7164	2.414	0.0000	0.0000
2023/08/31	2032	07/11/2024	11.49 Put	Bond Future	3564.7800	3.5648	3930.6000	3.9306	10.262	0.0000	0.0000
2023/08/31	2032	07/11/2024	11.47 Call	Bond Future	3760.1200	3.7601	3669.9800	3.6700	2.397	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	
2023/08/31	2032	07/11/2024	11.47 Put	Bond Future	3604.1300	3.6041	3971.7300	3.9717	10.199	0.0000	0.0000
2023/08/31	2033	02/11/2023		Bond Future	118.9301	118.9301	118.8187	118.8187	0.094	0.0000	0.0000
2023/08/31	2033	01/02/2024		Bond Future	121.6253	121.6253	121.5026	121.5026	0.101	0.0000	0.0000
2023/08/31	2033	02/05/2024		Bond Future	122.9270	122.9270	122.7772	122.7772	0.122	0.0000	0.0000
2023/08/31	2033	01/08/2024		Bond Future	125.6863	125.6863	125.4888	125.4888	0.157	0.0000	0.0000
2023/08/31	2033	07/11/2024		Bond Future	127.1091	127.1091	126.8775	126.8775	0.182	0.0000	0.0000
2023/08/31	2037	02/11/2023		Bond Future	12.0894	78.8478	12.1505	78.5206	0.505	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.56 Call	Bond Future	687.2400	0.6872	634.5900	0.6346	7.661	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.56 Put	Bond Future	3609.9100	3.6099	3884.4400	3.8844	7.605	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.57 Call	Bond Future	702.6800	0.7027	649.2300	0.6492	7.607	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.57 Put	Bond Future	3568.6400	3.5686	3842.3700	3.8424	7.670	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.55 Call	Bond Future	672.1300	0.6721	620.1700	0.6202	7.731	0.0000	0.0000
2023/08/31	2037	02/11/2023	11.55 Put	Bond Future	3651.5700	3.6516	3926.7900	3.9268	7.537	0.0000	0.0000
2023/08/31	2037	02/11/2023	13.89 Call	Bond Future	8940.9600	8.9410	8641.2200	8.6412	3.352	0.0000	0.0000
2023/08/31	2037	02/11/2023	13.89 Put	Bond Future	104.5700	0.1046	132.0100	0.1320	26.241	0.0000	0.0000
2023/08/31	2037	02/11/2023	12.52 Put	Bond Future	989.2000	0.9892	1141.3500	1.1414	15.381	0.0000	0.0000
2023/08/31	2037	02/11/2023	12.52 Call	Bond Future	3251.9500	3.2520	3076.9200	3.0769	5.382	0.0000	0.0000
2023/08/31	2037	02/11/2023	12.02 Put	Bond Future	2027.0700	2.0271	2252.6500	2.2527	11.128	0.0000	0.0000
2023/08/31	2037	02/11/2023	12.02 Call	Bond Future	1653.1200	1.6531	1551.5200	1.5515	6.146	0.0000	0.0000
2023/08/31	2037	01/02/2024	13.93 Call	Bond Future	9056.3100	9.0563	8785.0600	8.7851	2.995	0.0000	0.0000
2023/08/31	2037	01/02/2024	13.93 Put	Bond Future	636.6200	0.6366	705.7000	0.7057	10.851	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.93 Call	Bond Future	5290.0500	5.2901	5083.6100	5.0836	3.902	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.93 Put	Bond Future	1540.0000	1.5400	1673.8900	1.6739	8.694	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.09 Put	Bond Future	3168.1200	3.1681	3379.4100	3.3794	6.669	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.09 Call	Bond Future	2617.3500	2.6174	2488.3100	2.4883	4.930	0.0000	0.0000
2023/08/31	2037	01/02/2024		Bond Future	12.1937	76.3593	12.2583	76.0190	0.530	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.32 Call	Bond Future	3273.4500	3.2735	3121.3700	3.1214	4.646	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.32 Put	Bond Future	2610.0800	2.6101	2798.3300	2.7983	7.212	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.33 Call	Bond Future	3303.6100	3.3036	3150.5400	3.1505	4.633	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.33 Put	Bond Future	2588.0900	2.5881	2775.3500	2.7754	7.235	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.31 Call	Bond Future	3243.6000	3.2436	3092.5100	3.0925	4.658	0.0000	0.0000
2023/08/31	2037	01/02/2024	12.31 Put	Bond Future	2632.4300	2.6324	2821.6700	2.8217	7.189	0.0000	0.0000
2023/08/31	2037	02/05/2024		Bond Future	12.3038	78.0766	12.3740	77.7130	0.570	0.0000	0.0000
2023/08/31	2037	02/05/2024	11.44 Call	Bond Future	1620.9700	1.6210	1593.7100	1.5937	1.682	0.0000	0.0000
2023/08/31	2037	02/05/2024	11.44 Put	Bond Future	6313.9400	6.3139	6650.2800	6.6503	5.327	0.0000	0.0000
2023/08/31	2037	02/05/2024	11.45 Call	Bond Future	1636.7200	1.6367	1610.9300	1.6109	1.576	0.0000	0.0000
2023/08/31	2037	02/05/2024	11.45 Put	Bond Future	6272.9900	6.2730	6610.8000	6.6108	5.385	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/08/31	2037	02/05/2024	11.43 Call	Bond Future		1605.5600	1.6056	1576.8200	1.5768	1.790	0.0000	0.0000
2023/08/31	2037	02/05/2024	11.43 Put	Bond Future		6355.2800	6.3553	6690.1400	6.6901	5.269	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.10 Call	Bond Future		3151.1100	3.1511	3137.6300	3.1376	0.428	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.10 Put	Bond Future		4843.7300	4.8437	5230.3000	5.2303	7.981	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.11 Call	Bond Future		3175.2000	3.1752	3161.2600	3.1613	0.439	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.11 Put	Bond Future		4815.1000	4.8151	5201.2100	5.2012	8.019	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.09 Call	Bond Future		3127.1100	3.1271	3114.0800	3.1141	0.417	0.0000	0.0000
2023/08/31	2037	01/08/2024	12.09 Put	Bond Future		4872.5000	4.8725	5259.5200	5.2595	7.943	0.0000	0.0000
2023/08/31	2037	01/08/2024		Bond Future		12.4261	75.5541	12.5047	75.1540	0.633	0.0000	0.0000
2023/08/31	2037	07/11/2024		Bond Future		12.5718	77.2845	12.6574	76.8574	0.681	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.58 Call	Bond Future		4333.4500	4.3335	4361.6500	4.3617	0.651	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.58 Put	Bond Future		4292.1600	4.2922	4747.5200	4.7475	10.609	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.59 Call	Bond Future		4360.2000	4.3602	4388.2300	4.3882	0.643	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.59 Put	Bond Future		4268.9000	4.2689	4724.0900	4.7241	10.663	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.57 Call	Bond Future		4306.4300	4.3064	4335.4800	4.3355	0.675	0.0000	0.0000
2023/08/31	2037	07/11/2024	12.57 Put	Bond Future		4315.1900	4.3152	4771.4000	4.7714	10.572	0.0000	0.0000
2023/08/31	2038	02/11/2023		Bond Future		128.6184	128.6184	129.3549	129.3549	0.573	0.0000	0.0000
2023/08/31	2038	01/02/2024		Bond Future		129.5135	129.5135	130.2571	130.2571	0.574	0.0000	0.0000
2023/08/31	2038	02/05/2024		Bond Future		132.4572	132.4572	133.1914	133.1914	0.554	0.0000	0.0000
2023/08/31	2038	01/08/2024		Bond Future		133.3612	133.3612	134.0639	134.0639	0.527	0.0000	0.0000
2023/08/31	2038	07/11/2024		Bond Future		136.4595	136.4595	137.1467	137.1467	0.504	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.50 Put	Bond Future		5618.1000	5.6181	5991.6500	5.9917	6.649	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.50 Call	Bond Future		296.4900	0.2965	242.5200	0.2425	18.203	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.10 Put	Bond Future		2897.8900	2.8979	3170.7200	3.1707	9.415	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.10 Call	Bond Future		1193.1400	1.1931	1038.4500	1.0385	12.965	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.97 Call	Bond Future		3983.0900	3.9831	3669.6500	3.6697	7.869	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.97 Put	Bond Future		871.6500	0.8717	985.7300	0.9857	13.088	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.59 Call	Bond Future		380.2600	0.3803	314.4000	0.3144	17.320	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.59 Put	Bond Future		5142.9700	5.1430	5504.6300	5.5046	7.032	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.60 Call	Bond Future		390.5000	0.3905	323.3100	0.3233	17.206	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.60 Put	Bond Future		5091.4800	5.0915	5451.8100	5.4518	7.077	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.58 Call	Bond Future		370.1400	0.3701	305.7600	0.3058	17.393	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.58 Put	Bond Future		5194.6600	5.1947	5557.8000	5.5578	6.991	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.80 Put	Bond Future		4121.5500	4.1216	4450.7400	4.4507	7.987	0.0000	0.0000
2023/08/31	2040	02/11/2023	11.80 Call	Bond Future		640.1600	0.6402	541.8300	0.5418	15.360	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.60 Put	Bond Future		1492.5100	1.4925	1666.9900	1.6670	11.690	0.0000	0.0000
2023/08/31	2040	02/11/2023	12.60 Call	Bond Future		2614.5400	2.6145	2361.5000	2.3615	9.678	0.0000	0.0000
2023/08/31	2040	02/11/2023	13.64 Call	Bond Future		6815.2900	6.8153	6434.4400	6.4344	5.588	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	
2023/08/31	2040	02/11/2023	13.64 Put	Bond Future	308.0200	0.3080	354.6900	0.3547	15.152	0.0000	0.0000
2023/08/31	2040	02/11/2023		Bond Future	12.3981	78.8696	12.4745	78.4421	0.616	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.34 Call	Bond Future	2623.6200	2.6236	2456.9000	2.4569	6.355	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.34 Put	Bond Future	3562.4500	3.5625	3838.6000	3.8386	7.752	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.35 Call	Bond Future	2651.2000	2.6512	2483.1800	2.4832	6.338	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.35 Put	Bond Future	3533.6600	3.5337	3808.5100	3.8085	7.778	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.33 Call	Bond Future	2596.1900	2.5962	2430.7600	2.4308	6.372	0.0000	0.0000
2023/08/31	2040	01/02/2024	12.33 Put	Bond Future	3591.4500	3.5915	3868.8900	3.8689	7.725	0.0000	0.0000
2023/08/31	2040	01/02/2024		Bond Future	12.5081	76.1312	12.5885	75.6883	0.643	0.0000	0.0000
2023/08/31	2040	02/05/2024		Bond Future	12.6234	77.8433	12.7099	77.3748	0.685	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.61 Call	Bond Future	1501.5100	1.5015	1422.4500	1.4225	5.265	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.61 Put	Bond Future	7352.1000	7.3521	7741.4900	7.7415	5.296	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.62 Call	Bond Future	1516.4200	1.5164	1436.7900	1.4368	5.251	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.62 Put	Bond Future	7305.9000	7.3059	7694.7200	7.6947	5.322	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.60 Call	Bond Future	1486.4800	1.4865	1408.4300	1.4084	5.251	0.0000	0.0000
2023/08/31	2040	02/05/2024	11.60 Put	Bond Future	7398.2600	7.3983	7788.6600	7.7887	5.277	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.33 Call	Bond Future	3165.2100	3.1652	3109.4000	3.1094	1.763	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.33 Put	Bond Future	5470.8600	5.4709	5922.1900	5.9222	8.250	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.34 Call	Bond Future	3189.8000	3.1898	3133.0700	3.1331	1.778	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.34 Put	Bond Future	5439.3900	5.4394	5889.8000	5.8898	8.281	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.32 Call	Bond Future	3140.7000	3.1407	3085.8100	3.0858	1.748	0.0000	0.0000
2023/08/31	2040	01/08/2024	12.32 Put	Bond Future	5502.4800	5.5025	5954.7300	5.9547	8.219	0.0000	0.0000
2023/08/31	2040	01/08/2024		Bond Future	12.7508	75.0651	12.8461	74.5580	0.747	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.85 Call	Bond Future	4480.8400	4.4808	4380.1900	4.3802	2.246	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.85 Put	Bond Future	4747.9400	4.7479	5183.8800	5.1839	9.182	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.86 Call	Bond Future	4508.5300	4.5085	4406.8900	4.4069	2.254	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.86 Put	Bond Future	4722.8800	4.7229	5157.8300	5.1578	9.209	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.84 Call	Bond Future	4452.8700	4.4529	4353.2300	4.3532	2.238	0.0000	0.0000
2023/08/31	2040	07/11/2024	12.84 Put	Bond Future	4772.7800	4.7728	5209.7300	5.2097	9.155	0.0000	0.0000
2023/08/31	2040	07/11/2024		Bond Future	12.9008	76.7837	13.0036	76.2471	0.797	0.0000	0.0000
2023/08/31	2044	02/11/2023	12.00 Put	Bond Future	3642.3800	3.6424	3929.0800	3.9291	7.871	0.0000	0.0000
2023/08/31	2044	02/11/2023	12.00 Call	Bond Future	849.1000	0.8491	736.9000	0.7369	13.214	0.0000	0.0000
2023/08/31	2044	02/11/2023	12.75 Call	Bond Future	2875.5900	2.8756	2630.0200	2.6300	8.540	0.0000	0.0000
2023/08/31	2044	02/11/2023	12.75 Put	Bond Future	1388.3200	1.3883	1541.6500	1.5417	11.044	0.0000	0.0000
2023/08/31	2044	02/11/2023	13.00 Call	Bond Future	3796.8100	3.7968	3513.1300	3.5131	7.472	0.0000	0.0000
2023/08/31	2044	02/11/2023	13.00 Put	Bond Future	972.9500	0.9730	1088.1700	1.0882	11.842	0.0000	0.0000
2023/08/31	2044	02/11/2023		Bond Future	12.4810	75.0088	12.5522	74.6099	0.571	0.0000	0.0000
2023/08/31	2044	02/11/2023	11.56 Call	Bond Future	287.4700	0.2875	239.2600	0.2393	16.770	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	
2023/08/31	2044	02/11/2023	11.56 Put	Bond Future	5796.3400	5.7963	6147.0300	6.1470	6.050	0.0000	0.0000
2023/08/31	2044	02/11/2023	11.57 Call	Bond Future	295.8300	0.2958	246.4800	0.2465	16.682	0.0000	0.0000
2023/08/31	2044	02/11/2023	11.57 Put	Bond Future	5741.2000	5.7412	6090.7500	6.0908	6.088	0.0000	0.0000
2023/08/31	2044	02/11/2023	11.55 Call	Bond Future	279.2900	0.2793	232.2000	0.2322	16.861	0.0000	0.0000
2023/08/31	2044	02/11/2023	11.55 Put	Bond Future	5851.7500	5.8518	6203.5600	6.2036	6.012	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.28 Call	Bond Future	2227.6000	2.2276	2164.2100	2.1642	2.846	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.28 Put	Bond Future	3968.9700	3.9690	4318.9500	4.3190	8.818	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.29 Call	Bond Future	2253.0700	2.2531	2188.7800	2.1888	2.853	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.29 Put	Bond Future	3936.8100	3.9368	4285.8900	4.2859	8.867	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.27 Call	Bond Future	2202.4600	2.2025	2139.9700	2.1400	2.837	0.0000	0.0000
2023/08/31	2044	01/02/2024	12.27 Put	Bond Future	4001.5400	4.0015	4352.4200	4.3524	8.769	0.0000	0.0000
2023/08/31	2044	01/02/2024		Bond Future	12.5881	72.3091	12.6630	71.8957	0.596	0.0000	0.0000
2023/08/31	2044	02/05/2024		Bond Future	12.6999	73.9351	12.7805	73.4977	0.634	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.66 Call	Bond Future	1480.2300	1.4802	1414.2800	1.4143	4.455	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.66 Put	Bond Future	7555.4500	7.5555	7926.9500	7.9270	4.917	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.67 Call	Bond Future	1495.0900	1.4951	1428.4400	1.4284	4.458	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.67 Put	Bond Future	7507.8700	7.5079	7878.6700	7.8787	4.939	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.65 Call	Bond Future	1465.2600	1.4653	1400.0200	1.4000	4.452	0.0000	0.0000
2023/08/31	2044	02/05/2024	11.65 Put	Bond Future	7603.0000	7.6030	7975.2100	7.9752	4.896	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.29 Call	Bond Future	3059.0400	3.0590	2985.9300	2.9859	2.390	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.29 Put	Bond Future	6018.1500	6.0182	6419.1500	6.4192	6.663	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.30 Call	Bond Future	3081.9300	3.0819	3009.0500	3.0091	2.365	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.30 Put	Bond Future	5983.6300	5.9836	6384.8600	6.3849	6.705	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.28 Call	Bond Future	3035.9700	3.0360	2962.9100	2.9629	2.406	0.0000	0.0000
2023/08/31	2044	01/08/2024	12.28 Put	Bond Future	6052.5500	6.0526	6453.6000	6.4536	6.626	0.0000	0.0000
2023/08/31	2044	01/08/2024		Bond Future	12.8230	71.1954	12.9118	70.7212	0.693	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.91 Call	Bond Future	4680.0000	4.6800	4526.2000	4.5262	3.286	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.91 Put	Bond Future	4982.0700	4.9821	5330.0900	5.3301	6.985	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.92 Call	Bond Future	4707.4300	4.7074	4552.7300	4.5527	3.286	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.92 Put	Bond Future	4956.5000	4.9565	5303.6200	5.3036	7.003	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.90 Call	Bond Future	4652.3100	4.6523	4499.4100	4.4994	3.287	0.0000	0.0000
2023/08/31	2044	07/11/2024	12.90 Put	Bond Future	5007.4500	5.0075	5356.3700	5.3564	6.968	0.0000	0.0000
2023/08/31	2044	07/11/2024		Bond Future	12.9672	72.8250	13.0630	72.3232	0.739	0.0000	0.0000
2023/08/31	2046	02/11/2023		Bond Future	111.0870	111.0870	111.5980	111.5980	0.460	0.0000	0.0000
2023/08/31	2046	01/02/2024		Bond Future	113.6046	113.6046	114.1189	114.1189	0.453	0.0000	0.0000
2023/08/31	2046	02/05/2024		Bond Future	114.0382	114.0382	114.5415	114.5415	0.441	0.0000	0.0000
2023/08/31	2046	01/08/2024		Bond Future	116.5973	116.5973	117.0702	117.0702	0.406	0.0000	0.0000
2023/08/31	2046	07/11/2024		Bond Future	117.1041	117.1041	117.5608	117.5608	0.390	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	
2023/08/31	2050	02/11/2023		Bond Future	112.8447	112.8447	113.3189	113.3189	0.420	0.0000	0.0000
2023/08/31	2050	01/02/2024		Bond Future	113.1515	113.1515	113.6283	113.6283	0.421	0.0000	0.0000
2023/08/31	2050	02/05/2024		Bond Future	115.7233	115.7233	116.1879	116.1879	0.402	0.0000	0.0000
2023/08/31	2050	01/08/2024		Bond Future	116.0150	116.0150	116.4484	116.4484	0.373	0.0000	0.0000
2023/08/31	2050	07/11/2024		Bond Future	118.7098	118.7098	119.1255	119.1255	0.350	0.0000	0.0000
2023/08/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	AL37	02/11/2023		Index Future	913.7300	913.7300	911.8940	911.8940	0.201	0.0000	0.0000
2023/08/31	AL37	01/02/2024		Index Future	934.2160	934.2160	932.2710	932.2710	0.208	0.0000	0.0000
2023/08/31	AL37	02/05/2024		Index Future	955.2370	955.2370	953.0610	953.0610	0.228	0.0000	0.0000
2023/08/31	AL37	01/08/2024		Index Future	976.4740	976.4740	973.9060	973.9060	0.263	0.0000	0.0000
2023/08/31	AL37	07/11/2024		Index Future	998.9760	998.9760	996.1170	996.1170	0.286	0.0000	0.0000
2023/08/31	AL7T	02/11/2023		Index Future	1041.9250	1041.9250	1037.9580	1037.9580	0.381	0.0000	0.0000
2023/08/31	AL7T	01/02/2024		Index Future	1065.2850	1065.2850	1061.1530	1061.1530	0.388	0.0000	0.0000
2023/08/31	AL7T	02/05/2024		Index Future	1089.2560	1089.2560	1084.8170	1084.8170	0.408	0.0000	0.0000
2023/08/31	AL7T	01/08/2024		Index Future	1113.4720	1113.4720	1108.5430	1108.5430	0.443	0.0000	0.0000
2023/08/31	AL7T	07/11/2024		Index Future	1139.1310	1139.1310	1133.8250	1133.8250	0.466	0.0000	0.0000
2023/08/31	ALBI	02/11/2023		Index Future	907.9820	907.9820	904.6790	904.6790	0.364	0.0000	0.0000
2023/08/31	ALBI	01/02/2024		Index Future	928.3390	928.3390	924.8950	924.8950	0.371	0.0000	0.0000
2023/08/31	ALBI	02/05/2024		Index Future	949.2280	949.2280	945.5200	945.5200	0.391	0.0000	0.0000
2023/08/31	ALBI	01/08/2024		Index Future	970.3320	970.3320	966.2000	966.2000	0.426	0.0000	0.0000
2023/08/31	ALBI	07/11/2024		Index Future	992.6920	992.6920	988.2360	988.2360	0.449	0.0000	0.0000
2023/08/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	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	
2023/08/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/31	ES33	02/11/2023		Bond Future	12.5870	72.7911	12.6472	72.5246	0.478	0.0000	0.0000
2023/08/31	ES33	01/02/2024		Bond Future	12.7255	74.4407	12.7896	74.1628	0.503	0.0000	0.0000
2023/08/31	ES33	02/05/2024		Bond Future	12.8672	72.3327	12.9375	72.0339	0.546	0.0000	0.0000
2023/08/31	ES33	01/08/2024		Bond Future	13.0205	73.9544	13.1003	73.6226	0.613	0.0000	0.0000
2023/08/31	ES33	07/11/2024		Bond Future	13.2191	71.8658	13.3070	71.5094	0.665	0.0000	0.0000
2023/08/31	ES42	02/11/2023		Bond Future	13.1146	68.4774	13.1806	68.1454	0.503	0.0000	0.0000
2023/08/31	ES42	01/02/2024		Bond Future	13.2433	70.0294	13.3130	69.6848	0.526	0.0000	0.0000
2023/08/31	ES42	02/05/2024		Bond Future	13.3798	67.3581	13.4552	66.9916	0.563	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	
2023/08/31	ES42	01/08/2024		Bond Future	13.5235	68.8667	13.6072	68.4671	0.619	0.0000	0.0000
2023/08/31	ES42	07/11/2024		Bond Future	13.7036	66.1934	13.7947	65.7683	0.664	0.0000	0.0000
2023/08/31	GOVI	02/11/2023		GOVI	895.0780	895.0780	891.7970	891.7970	0.367	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.81 Call	GOVI	92680.0000	9.2680	59870.0000	5.9870	35.401	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.82 Call	GOVI	92580.0000	9.2580	59770.0000	5.9770	35.440	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.80 Call	GOVI	92780.0000	9.2780	59970.0000	5.9970	35.363	0.0000	0.0000
2023/08/31	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	879.99 Call	GOVI	351560.0000	35.1560	317350.0000	31.7350	9.731	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	880.00 Call	GOVI	351460.0000	35.1460	317250.0000	31.7250	9.734	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	879.98 Call	GOVI	351660.0000	35.1660	317450.0000	31.7450	9.728	0.0000	0.0000
2023/08/31	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/02/2024		GOVI	915.1460	915.1460	911.7250	911.7250	0.374	0.0000	0.0000
2023/08/31	GOVI	02/05/2024		GOVI	935.7380	935.7380	932.0570	932.0570	0.393	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.98 Put	GOVI	152420.0000	15.2420	189230.0000	18.9230	24.150	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.99 Put	GOVI	152520.0000	15.2520	189330.0000	18.9330	24.135	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	02/05/2024	950.97 Put	GOVI	152320.0000	15.2320	189130.0000	18.9130	24.166	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.38 Call	GOVI	131620.0000	13.1620	90620.0000	9.0620	31.150	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.39 Call	GOVI	131520.0000	13.1520	90520.0000	9.0520	31.174	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.37 Call	GOVI	131720.0000	13.1720	90720.0000	9.0720	31.127	0.0000	0.0000
2023/08/31	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	01/08/2024		GOVI	956.5420	956.5420	952.4420	952.4420	0.429	0.0000	0.0000
2023/08/31	GOVI	07/11/2024		GOVI	978.5840	978.5840	974.1640	974.1640	0.452	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.79 Call	GOVI	297940.0000	29.7940	253740.0000	25.3740	14.835	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.80 Call	GOVI	297840.0000	29.7840	253640.0000	25.3640	14.840	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.78 Call	GOVI	298040.0000	29.8040	253840.0000	25.3840	14.830	0.0000	0.0000
2023/08/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/31	IGOV	02/11/2023		Index Future	333.9280	333.9280	334.4610	334.4610	0.160	0.0000	0.0000
2023/08/31	IGOV	01/02/2024		Index Future	341.4950	341.4950	342.0160	342.0160	0.153	0.0000	0.0000
2023/08/31	IGOV	02/05/2024		Index Future	349.2580	349.2580	349.7220	349.7220	0.133	0.0000	0.0000
2023/08/31	IGOV	01/08/2024		Index Future	357.1000	357.1000	357.4480	357.4480	0.097	0.0000	0.0000
2023/08/31	IGOV	07/11/2024		Index Future	365.4110	365.4110	365.6810	365.6810	0.074	0.0000	0.0000
2023/08/31	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/31	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3650	91.6350	0.000	0.0000	0.0000
2023/08/31	JBAF	18/10/2023		Jibar Tradeable Future	8.3150	91.6850	8.3150	91.6850	0.000	0.0000	0.0000
2023/08/31	JBAF	15/11/2023		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2023/08/31	JBAF	20/12/2023		Jibar Tradeable Future	8.3050	91.6950	8.3050	91.6950	0.000	0.0000	0.0000
2023/08/31	JBAF	17/01/2024		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2023/08/31	JBAF	21/02/2024		Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000
2023/08/31	JBAF	20/03/2024		Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000
2023/08/31	JBAF	19/06/2024		Jibar Tradeable Future	7.9600	92.0400	7.9400	92.0600	0.251	0.0000	0.0000
2023/08/31	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.7800	92.2200	0.765	0.0000	0.0000
2023/08/31	JBAF	18/12/2024		Jibar Tradeable Future	7.6950	92.3050	7.6250	92.3750	0.910	0.0000	0.0000
2023/08/31	JBAF	19/03/2025		Jibar Tradeable Future	7.6100	92.3900	7.5700	92.4300	0.526	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	
2023/08/31	JBAF	18/06/2025		Jibar Tradeable Future	7.6050	92.3950	7.5550	92.4450	0.657	0.0000	0.0000
2023/08/31	R035	02/11/2023		Bond Future	11.7298	84.0027	11.7910	83.6735	0.522	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.42 Call	Bond Future	1086.1600	1.0862	966.8400	0.9668	10.985	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.42 Put	Bond Future	2781.0500	2.7811	2990.8800	2.9909	7.545	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.43 Call	Bond Future	1107.1100	1.1071	986.2300	0.9862	10.919	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.43 Put	Bond Future	2746.5300	2.7465	2954.8000	2.9548	7.583	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.41 Call	Bond Future	1065.3300	1.0653	947.5800	0.9476	11.053	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.41 Put	Bond Future	2815.7300	2.8157	3027.1300	3.0271	7.508	0.0000	0.0000
2023/08/31	R035	02/11/2023	10.62 Put	Bond Future	6449.5800	6.4496	6753.6300	6.7536	4.714	0.0000	0.0000
2023/08/31	R035	02/11/2023	10.62 Call	Bond Future	146.2800	0.1463	121.1800	0.1212	17.159	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.12 Put	Bond Future	3954.9100	3.9549	4208.9100	4.2089	6.422	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.12 Call	Bond Future	571.9300	0.5719	496.7800	0.4968	13.140	0.0000	0.0000
2023/08/31	R035	02/11/2023	12.85 Call	Bond Future	6069.5100	6.0695	5779.2200	5.7792	4.783	0.0000	0.0000
2023/08/31	R035	02/11/2023	12.85 Put	Bond Future	328.9900	0.3290	367.8500	0.3679	11.812	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.70 Put	Bond Future	1931.8900	1.9319	2096.2300	2.0962	8.507	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.70 Call	Bond Future	1770.8100	1.7708	1606.0000	1.6060	9.307	0.0000	0.0000
2023/08/31	R035	02/11/2023	13.59 Call	Bond Future	9315.4600	9.3155	8997.9100	8.9979	3.409	0.0000	0.0000
2023/08/31	R035	02/11/2023	13.59 Put	Bond Future	91.2000	0.0912	102.8000	0.1028	12.719	0.0000	0.0000
2023/08/31	R035	02/11/2023	12.24 Put	Bond Future	880.6100	0.8806	971.3800	0.9714	10.308	0.0000	0.0000
2023/08/31	R035	02/11/2023	12.24 Call	Bond Future	3568.1600	3.5682	3329.7800	3.3298	6.681	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.74 Put	Bond Future	1829.1300	1.8291	1986.9800	1.9870	8.630	0.0000	0.0000
2023/08/31	R035	02/11/2023	11.74 Call	Bond Future	1883.9500	1.8840	1712.6500	1.7127	9.093	0.0000	0.0000
2023/08/31	R035	01/02/2024	10.62 Put	Bond Future	7388.7800	7.3888	7693.5700	7.6936	4.125	0.0000	0.0000
2023/08/31	R035	01/02/2024	10.62 Call	Bond Future	589.0100	0.5890	551.0100	0.5510	6.452	0.0000	0.0000
2023/08/31	R035	01/02/2024	11.12 Put	Bond Future	5118.2000	5.1182	5432.4800	5.4325	6.140	0.0000	0.0000
2023/08/31	R035	01/02/2024	11.12 Call	Bond Future	1208.7300	1.2087	1180.2200	1.1802	2.359	0.0000	0.0000
2023/08/31	R035	01/02/2024	13.46 Call	Bond Future	8657.8500	8.6579	8431.6300	8.4316	2.613	0.0000	0.0000
2023/08/31	R035	01/02/2024	13.46 Put	Bond Future	654.5300	0.6545	771.1000	0.7711	17.810	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.19 Call	Bond Future	3926.4000	3.9264	3823.7200	3.8237	2.615	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.19 Put	Bond Future	2076.2300	2.0762	2316.3400	2.3163	11.565	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.20 Call	Bond Future	3959.1400	3.9591	3855.5700	3.8556	2.616	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.20 Put	Bond Future	2057.7400	2.0577	2296.9600	2.2970	11.625	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.18 Call	Bond Future	3893.7700	3.8938	3791.9700	3.7920	2.614	0.0000	0.0000
2023/08/31	R035	01/02/2024	12.18 Put	Bond Future	2094.8900	2.0949	2335.8800	2.3359	11.504	0.0000	0.0000
2023/08/31	R035	01/02/2024		Bond Future	11.8348	85.8861	11.8998	85.5433	0.549	0.0000	0.0000
2023/08/31	R035	02/05/2024		Bond Future	11.9352	83.3046	12.0061	82.9373	0.594	0.0000	0.0000
2023/08/31	R035	02/05/2024	11.20 Call	Bond Future	1825.1600	1.8252	1751.2100	1.7512	4.052	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	
2023/08/31	R035	02/05/2024	11.20 Put	Bond Future	5777.3500	5.7774	6070.6900	6.0707	5.077	0.0000	0.0000
2023/08/31	R035	02/05/2024	11.21 Call	Bond Future	1843.9600	1.8440	1769.5100	1.7695	4.038	0.0000	0.0000
2023/08/31	R035	02/05/2024	11.21 Put	Bond Future	5740.6400	5.7406	6033.4800	6.0335	5.101	0.0000	0.0000
2023/08/31	R035	02/05/2024	11.19 Call	Bond Future	1806.4800	1.8065	1733.0200	1.7330	4.066	0.0000	0.0000
2023/08/31	R035	02/05/2024	11.19 Put	Bond Future	5814.2400	5.8142	6108.0700	6.1081	5.054	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.80 Call	Bond Future	3254.4300	3.2544	3292.1400	3.2921	1.159	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.80 Put	Bond Future	4514.9700	4.5150	4958.5800	4.9586	9.825	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.81 Call	Bond Future	3279.2900	3.2793	3316.5600	3.3166	1.137	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.81 Put	Bond Future	4487.7100	4.4877	4930.8800	4.9309	9.875	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.79 Call	Bond Future	3229.6700	3.2297	3267.4900	3.2675	1.171	0.0000	0.0000
2023/08/31	R035	01/08/2024	11.79 Put	Bond Future	4542.3700	4.5424	4986.0900	4.9861	9.768	0.0000	0.0000
2023/08/31	R035	01/08/2024		Bond Future	12.0444	85.1543	12.1242	84.7484	0.663	0.0000	0.0000
2023/08/31	R035	07/11/2024		Bond Future	12.1921	82.5931	12.2796	82.1584	0.717	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.18 Call	Bond Future	4241.0400	4.2410	4176.4500	4.1765	1.523	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.18 Put	Bond Future	4301.5300	4.3015	4671.5900	4.6716	8.603	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.19 Call	Bond Future	4267.8700	4.2679	4202.4500	4.2025	1.533	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.19 Put	Bond Future	4278.4400	4.2784	4647.6700	4.6477	8.630	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.17 Call	Bond Future	4214.6300	4.2146	4150.8900	4.1509	1.512	0.0000	0.0000
2023/08/31	R035	07/11/2024	12.17 Put	Bond Future	4325.0800	4.3251	4695.9900	4.6960	8.576	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.82 Call	Bond Future	4968.8800	4.9689	4692.7200	4.6927	5.558	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.82 Put	Bond Future	1306.3300	1.3063	1523.0300	1.5230	16.588	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.83 Call	Bond Future	5019.6100	5.0196	4741.4500	4.7415	5.541	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.83 Put	Bond Future	1287.5200	1.2875	1502.2200	1.5022	16.675	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.81 Call	Bond Future	4918.1600	4.9182	4644.1700	4.6442	5.571	0.0000	0.0000
2023/08/31	R053	02/11/2023	12.81 Put	Bond Future	1325.2400	1.3252	1544.1100	1.5441	16.515	0.0000	0.0000
2023/08/31	R053	02/11/2023		Bond Future	12.3127	95.7602	12.3788	95.2674	0.537	0.0000	0.0000
2023/08/31	R053	01/02/2024		Bond Future	12.4123	97.9074	12.4820	97.3963	0.561	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.93 Call	Bond Future	6414.8400	6.4148	6143.0500	6.1431	4.237	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.93 Put	Bond Future	2735.7900	2.7358	2975.0700	2.9751	8.746	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.94 Call	Bond Future	6460.9800	6.4610	6187.8800	6.1879	4.227	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.94 Put	Bond Future	2713.5000	2.7135	2951.4700	2.9515	8.770	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.92 Call	Bond Future	6368.8000	6.3688	6098.3200	6.0983	4.247	0.0000	0.0000
2023/08/31	R053	01/02/2024	12.92 Put	Bond Future	2758.2700	2.7583	2998.8600	2.9989	8.722	0.0000	0.0000
2023/08/31	R053	02/05/2024	13.03 Call	Bond Future	7385.6400	7.3856	7141.5800	7.1416	3.305	0.0000	0.0000
2023/08/31	R053	02/05/2024	13.03 Put	Bond Future	3785.5500	3.7856	4083.3700	4.0834	7.867	0.0000	0.0000
2023/08/31	R053	02/05/2024	13.04 Call	Bond Future	7429.2200	7.4292	7184.3000	7.1843	3.297	0.0000	0.0000
2023/08/31	R053	02/05/2024	13.04 Put	Bond Future	3761.7100	3.7617	4058.6700	4.0587	7.894	0.0000	0.0000
2023/08/31	R053	02/05/2024	13.02 Call	Bond Future	7341.8200	7.3418	7099.2200	7.0992	3.304	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	
2023/08/31	R053	02/05/2024	13.02 Put	Bond Future	3809.2500	3.8093	4108.5300	4.1085	7.857	0.0000	0.0000
2023/08/31	R053	02/05/2024		Bond Future	12.5156	94.2439	12.5907	93.7020	0.600	0.0000	0.0000
2023/08/31	R053	01/08/2024		Bond Future	12.6263	96.3351	12.7093	95.7465	0.657	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.14 Call	Bond Future	8047.9000	8.0479	7717.8700	7.7179	4.101	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.14 Put	Bond Future	4510.4500	4.5105	4769.0800	4.7691	5.734	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.15 Call	Bond Future	8089.6400	8.0896	7758.6000	7.7586	4.092	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.15 Put	Bond Future	4485.8300	4.4858	4743.4500	4.7435	5.743	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.13 Call	Bond Future	8006.2000	8.0062	7676.8400	7.6768	4.114	0.0000	0.0000
2023/08/31	R053	01/08/2024	13.13 Put	Bond Future	4535.2100	4.5352	4794.5100	4.7945	5.717	0.0000	0.0000
2023/08/31	R053	07/11/2024		Bond Future	12.7657	92.6723	12.8555	92.0479	0.704	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.80 Call	Bond Future	6560.1100	6.5601	6406.1500	6.4062	2.347	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.80 Put	Bond Future	6320.4400	6.3204	6790.8800	6.7909	7.443	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.81 Call	Bond Future	6597.3500	6.5974	6442.6500	6.4427	2.345	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.81 Put	Bond Future	6288.1200	6.2881	6757.8200	6.7578	7.470	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.79 Call	Bond Future	6522.5400	6.5225	6369.7200	6.3697	2.343	0.0000	0.0000
2023/08/31	R053	07/11/2024	12.79 Put	Bond Future	6352.5200	6.3525	6824.1000	6.8241	7.424	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.39 Call	Bond Future	1800.3800	1.8004	1691.5000	1.6915	6.048	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.39 Put	Bond Future	246.2400	0.2462	259.8000	0.2598	5.507	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.40 Call	Bond Future	1822.4300	1.8224	1713.3600	1.7134	5.985	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.40 Put	Bond Future	241.2700	0.2413	254.6400	0.2546	5.542	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.38 Call	Bond Future	1778.4000	1.7784	1669.8700	1.6699	6.103	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.38 Put	Bond Future	251.2900	0.2513	265.2000	0.2652	5.535	0.0000	0.0000
2023/08/31	R186	02/11/2023		Bond Future	8.8204	108.4629	8.8649	108.3405	0.504	0.0000	0.0000
2023/08/31	R186	02/11/2023	10.42 Call	Bond Future	4317.6700	4.3177	4197.1700	4.1972	2.791	0.0000	0.0000
2023/08/31	R186	02/11/2023	10.42 Put	Bond Future	26.5200	0.0265	28.4600	0.0285	7.315	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.15 Put	Bond Future	397.1700	0.3972	416.6100	0.4166	4.895	0.0000	0.0000
2023/08/31	R186	02/11/2023	9.15 Call	Bond Future	1300.0900	1.3001	1197.0900	1.1971	7.923	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.51 Call	Bond Future	2325.1800	2.3252	2207.2200	2.2072	5.073	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.51 Put	Bond Future	504.0100	0.5040	519.0800	0.5191	2.990	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.52 Call	Bond Future	2344.6400	2.3446	2226.2100	2.2262	5.051	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.52 Put	Bond Future	498.4500	0.4985	513.0500	0.5131	2.929	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.50 Call	Bond Future	2305.9900	2.3060	2188.0500	2.1881	5.115	0.0000	0.0000
2023/08/31	R186	01/02/2024	9.50 Put	Bond Future	509.8500	0.5099	524.9400	0.5249	2.960	0.0000	0.0000
2023/08/31	R186	01/02/2024		Bond Future	8.7903	105.5841	8.8424	105.4510	0.592	0.0000	0.0000
2023/08/31	R186	02/05/2024		Bond Future	8.7512	107.9590	8.8180	107.8015	0.764	0.0000	0.0000
2023/08/31	R186	02/05/2024	10.40 Call	Bond Future	4144.3800	4.1444	3996.9200	3.9969	3.558	0.0000	0.0000
2023/08/31	R186	02/05/2024	10.40 Put	Bond Future	344.1200	0.3441	354.2000	0.3542	2.929	0.0000	0.0000
2023/08/31	R186	02/05/2024	9.73 Put	Bond Future	586.6400	0.5866	610.0700	0.6101	3.994	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	
2023/08/31	R186	02/05/2024	9.73 Call	Bond Future	2864.3000	2.8643	2730.1900	2.7302	4.682	0.0000	0.0000
2023/08/31	R186	02/05/2024	8.00 Call	Bond Future	497.1100	0.4971	427.2700	0.4273	14.049	0.0000	0.0000
2023/08/31	R186	02/05/2024	8.00 Put	Bond Future	2289.2600	2.2893	2376.9600	2.3770	3.831	0.0000	0.0000
2023/08/31	R186	02/05/2024	8.01 Call	Bond Future	504.8100	0.5048	434.0600	0.4341	14.015	0.0000	0.0000
2023/08/31	R186	02/05/2024	8.01 Put	Bond Future	2272.8400	2.2728	2359.6300	2.3596	3.819	0.0000	0.0000
2023/08/31	R186	02/05/2024	7.99 Call	Bond Future	490.9600	0.4910	420.5500	0.4206	14.341	0.0000	0.0000
2023/08/31	R186	02/05/2024	7.99 Put	Bond Future	2307.2300	2.3072	2394.3600	2.3944	3.776	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.69 Call	Bond Future	1320.4800	1.3205	1175.8400	1.1758	10.954	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.69 Put	Bond Future	1381.8300	1.3818	1436.9600	1.4370	3.990	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.70 Call	Bond Future	1332.6100	1.3326	1187.8400	1.1878	10.864	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.70 Put	Bond Future	1372.3800	1.3724	1427.3800	1.4274	4.008	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.68 Call	Bond Future	1308.0000	1.3080	1163.9000	1.1639	11.017	0.0000	0.0000
2023/08/31	R186	01/08/2024	8.68 Put	Bond Future	1390.9300	1.3909	1446.6000	1.4466	4.002	0.0000	0.0000
2023/08/31	R186	01/08/2024		Bond Future	8.7184	105.0466	8.8112	104.8468	1.064	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.14 Call	Bond Future	1878.1900	1.8782	1702.0400	1.7020	9.379	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.14 Put	Bond Future	1086.7100	1.0867	1139.8900	1.1399	4.894	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.15 Call	Bond Future	1891.1000	1.8911	1714.5400	1.7145	9.336	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.15 Put	Bond Future	1080.5200	1.0805	1133.2900	1.1333	4.884	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.13 Call	Bond Future	1865.3000	1.8653	1689.5800	1.6896	9.420	0.0000	0.0000
2023/08/31	R186	07/11/2024	9.13 Put	Bond Future	1092.9300	1.0929	1146.5400	1.1465	4.905	0.0000	0.0000
2023/08/31	R186	07/11/2024		Bond Future	8.7278	107.4564	8.8468	107.2270	1.363	0.0000	0.0000
2023/08/31	R197	02/11/2023		Bond Future	341.6884	341.6884	341.6896	341.6896	0.000	0.0000	0.0000
2023/08/31	R202	02/11/2023		Bond Future	257.8389	257.8389	257.1904	257.1904	0.252	0.0000	0.0000
2023/08/31	R202	01/02/2024		Bond Future	258.7046	258.7046	258.0227	258.0227	0.264	0.0000	0.0000
2023/08/31	R202	02/05/2024		Bond Future	264.5848	264.5848	263.8355	263.8355	0.283	0.0000	0.0000
2023/08/31	R202	01/08/2024		Bond Future	265.4258	265.4258	264.5652	264.5652	0.324	0.0000	0.0000
2023/08/31	R202	07/11/2024		Bond Future	271.5928	271.5928	270.6494	270.6494	0.347	0.0000	0.0000
2023/08/31	R209	02/11/2023		Bond Future	11.8061	64.9262	11.8672	64.6381	0.517	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.35 Call	Bond Future	683.7800	0.6838	630.3000	0.6303	7.821	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.35 Put	Bond Future	2893.7100	2.8937	3128.3400	3.1283	8.108	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.33 Call	Bond Future	654.7600	0.6548	602.7800	0.6028	7.939	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.33 Put	Bond Future	2963.9800	2.9640	3200.1100	3.2001	7.967	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.34 Call	Bond Future	669.1700	0.6692	616.3900	0.6164	7.887	0.0000	0.0000
2023/08/31	R209	02/11/2023	11.34 Put	Bond Future	2928.7200	2.9287	3164.0500	3.1641	8.035	0.0000	0.0000
2023/08/31	R209	01/02/2024	12.13 Call	Bond Future	3119.7500	3.1198	2976.8400	2.9768	4.581	0.0000	0.0000
2023/08/31	R209	01/02/2024	12.13 Put	Bond Future	2040.7900	2.0408	2197.2700	2.1973	7.668	0.0000	0.0000
2023/08/31	R209	01/02/2024	12.14 Call	Bond Future	3147.3200	3.1473	3003.7000	3.0037	4.563	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	
2023/08/31	R209	01/02/2024	12.14 Put	Bond Future	2022.7800	2.0228	2178.5500	2.1786	7.701	0.0000	0.0000
2023/08/31	R209	01/02/2024	12.12 Call	Bond Future	3092.2700	3.0923	2950.2400	2.9502	4.593	0.0000	0.0000
2023/08/31	R209	01/02/2024	12.12 Put	Bond Future	2058.9500	2.0590	2216.3100	2.2163	7.643	0.0000	0.0000
2023/08/31	R209	01/02/2024		Bond Future	11.8962	66.3819	11.9605	66.0826	0.541	0.0000	0.0000
2023/08/31	R209	02/05/2024		Bond Future	11.9899	64.7216	12.0595	64.4023	0.580	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.18 Call	Bond Future	1490.0800	1.4901	1431.7100	1.4317	3.917	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.18 Put	Bond Future	5374.7300	5.3747	5635.6200	5.6356	4.854	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.19 Call	Bond Future	1505.9300	1.5059	1446.9400	1.4469	3.917	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.19 Put	Bond Future	5340.6800	5.3407	5600.9500	5.6010	4.873	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.17 Call	Bond Future	1474.1400	1.4741	1416.4000	1.4164	3.917	0.0000	0.0000
2023/08/31	R209	02/05/2024	11.17 Put	Bond Future	5408.7500	5.4088	5670.2700	5.6703	4.835	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.79 Call	Bond Future	2760.3000	2.7603	2805.1700	2.8052	1.626	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.79 Put	Bond Future	4150.3200	4.1503	4545.2900	4.5453	9.517	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.80 Call	Bond Future	2781.8000	2.7818	2826.5300	2.8265	1.608	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.80 Put	Bond Future	4125.0900	4.1251	4519.9200	4.5199	9.571	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.78 Call	Bond Future	2738.6300	2.7386	2784.1300	2.7841	1.661	0.0000	0.0000
2023/08/31	R209	01/08/2024	11.78 Put	Bond Future	4175.4200	4.1754	4571.0200	4.5710	9.474	0.0000	0.0000
2023/08/31	R209	01/08/2024		Bond Future	12.0917	66.1583	12.1692	65.8082	0.640	0.0000	0.0000
2023/08/31	R209	07/11/2024		Bond Future	12.2227	64.5201	12.3068	64.1466	0.688	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.22 Call	Bond Future	3793.1200	3.7931	3744.4400	3.7444	1.283	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.22 Put	Bond Future	3805.0700	3.8051	4129.8900	4.1299	8.537	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.23 Call	Bond Future	3816.9100	3.8169	3767.5100	3.7675	1.294	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.23 Put	Bond Future	3784.2800	3.7843	4108.3800	4.1084	8.564	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.21 Call	Bond Future	3769.6600	3.7697	3721.4400	3.7214	1.279	0.0000	0.0000
2023/08/31	R209	07/11/2024	12.21 Put	Bond Future	3826.2400	3.8262	4151.5200	4.1515	8.501	0.0000	0.0000
2023/08/31	R210	02/11/2023		Bond Future	227.5346	227.5346	227.5091	227.5091	0.011	0.0000	0.0000
2023/08/31	R210	01/02/2024		Bond Future	232.6910	232.6910	232.6481	232.6481	0.018	0.0000	0.0000
2023/08/31	R210	02/05/2024		Bond Future	234.7233	234.7233	234.6329	234.6329	0.038	0.0000	0.0000
2023/08/31	R210	01/08/2024		Bond Future	239.9912	239.9912	239.8138	239.8138	0.074	0.0000	0.0000
2023/08/31	R210	07/11/2024		Bond Future	242.2313	242.2313	241.9934	241.9934	0.098	0.0000	0.0000
2023/08/31	R213	02/11/2023		Bond Future	10.7349	82.6977	10.8019	82.4053	0.624	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.12 Call	Bond Future	2440.2800	2.4403	2247.9800	2.2480	7.880	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.12 Put	Bond Future	778.0800	0.7781	878.1600	0.8782	12.862	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.13 Call	Bond Future	2470.8600	2.4709	2277.4800	2.2775	7.826	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.13 Put	Bond Future	766.0700	0.7661	865.0700	0.8651	12.923	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.11 Call	Bond Future	2409.9700	2.4100	2218.6200	2.2186	7.940	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.11 Put	Bond Future	790.3900	0.7904	891.4200	0.8914	12.782	0.0000	0.0000
2023/08/31	R213	02/11/2023	12.70 Call	Bond Future	8102.2700	8.1023	7824.6300	7.8246	3.427	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	
2023/08/31	R213	02/11/2023	12.70 Put	Bond Future	53.6400	0.0536	68.3800	0.0684	27.479	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.44 Put	Bond Future	466.2300	0.4662	537.6900	0.5377	15.327	0.0000	0.0000
2023/08/31	R213	02/11/2023	11.44 Call	Bond Future	3477.1300	3.4771	3256.2100	3.2562	6.354	0.0000	0.0000
2023/08/31	R213	02/11/2023	10.94 Put	Bond Future	1026.3000	1.0263	1145.3500	1.1454	11.600	0.0000	0.0000
2023/08/31	R213	02/11/2023	10.94 Call	Bond Future	1916.9700	1.9170	1743.6400	1.7436	9.042	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.71 Call	Bond Future	4662.3000	4.6623	4513.1500	4.5132	3.199	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.71 Put	Bond Future	961.8200	0.9618	1117.7800	1.1178	16.215	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.72 Call	Bond Future	4693.3000	4.6933	4543.0400	4.5430	3.202	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.72 Put	Bond Future	952.6200	0.9526	1107.4700	1.1075	16.255	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.70 Call	Bond Future	4631.5300	4.6315	4483.1400	4.4831	3.204	0.0000	0.0000
2023/08/31	R213	01/02/2024	11.70 Put	Bond Future	971.2800	0.9713	1128.0000	1.1280	16.135	0.0000	0.0000
2023/08/31	R213	01/02/2024		Bond Future	10.8164	84.5518	10.8881	84.2467	0.663	0.0000	0.0000
2023/08/31	R213	02/05/2024		Bond Future	10.8931	82.8940	10.9723	82.5655	0.727	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.29 Call	Bond Future	1599.6100	1.5996	1534.7200	1.5347	4.057	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.29 Put	Bond Future	4156.3500	4.1564	4420.0200	4.4200	6.344	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.30 Call	Bond Future	1615.0100	1.6150	1549.4500	1.5495	4.059	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.30 Put	Bond Future	4128.5400	4.1285	4391.5400	4.3915	6.370	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.28 Call	Bond Future	1584.0500	1.5841	1519.8300	1.5198	4.054	0.0000	0.0000
2023/08/31	R213	02/05/2024	10.28 Put	Bond Future	4184.0200	4.1840	4448.3600	4.4484	6.318	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.87 Call	Bond Future	2780.4800	2.7805	2724.4700	2.7245	2.014	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.87 Put	Bond Future	3224.2500	3.2243	3534.3200	3.5343	9.617	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.88 Call	Bond Future	2801.4900	2.8015	2744.7100	2.7447	2.027	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.88 Put	Bond Future	3204.5200	3.2045	3513.8200	3.5138	9.652	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.86 Call	Bond Future	2759.5400	2.7595	2704.2900	2.7043	2.002	0.0000	0.0000
2023/08/31	R213	01/08/2024	10.86 Put	Bond Future	3244.0800	3.2441	3554.9100	3.5549	9.581	0.0000	0.0000
2023/08/31	R213	01/08/2024		Bond Future	10.9793	84.7351	11.0699	84.3690	0.826	0.0000	0.0000
2023/08/31	R213	07/11/2024		Bond Future	11.1095	83.1199	11.2103	82.7259	0.907	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.22 Call	Bond Future	3533.4600	3.5335	3442.5400	3.4425	2.573	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.22 Put	Bond Future	3101.8500	3.1019	3404.9000	3.4049	9.770	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.23 Call	Bond Future	3555.1400	3.5551	3463.4600	3.4635	2.579	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.23 Put	Bond Future	3084.6000	3.0846	3386.8900	3.3869	9.800	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.21 Call	Bond Future	3511.4600	3.5115	3421.3200	3.4213	2.567	0.0000	0.0000
2023/08/31	R213	07/11/2024	11.21 Put	Bond Future	3118.8100	3.1188	3422.6400	3.4226	9.742	0.0000	0.0000
2023/08/31	R214	02/11/2023	11.46 Call	Bond Future	340.8300	0.3408	290.0100	0.2900	14.911	0.0000	0.0000
2023/08/31	R214	02/11/2023	11.46 Put	Bond Future	4254.7500	4.2548	4517.1200	4.5171	6.167	0.0000	0.0000
2023/08/31	R214	02/11/2023	11.47 Call	Bond Future	349.9600	0.3500	298.0500	0.2981	14.833	0.0000	0.0000
2023/08/31	R214	02/11/2023	11.47 Put	Bond Future	4211.2900	4.2113	4472.5700	4.4726	6.204	0.0000	0.0000
2023/08/31	R214	02/11/2023	11.45 Call	Bond Future	331.9500	0.3320	282.1800	0.2822	14.993	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	
2023/08/31	R214	02/11/2023	11.45 Put	Bond Future	4298.5200	4.2985	4561.9400	4.5619	6.128	0.0000	0.0000
2023/08/31	R214	02/11/2023		Bond Future	12.2416	60.2920	12.3077	59.9788	0.539	0.0000	0.0000
2023/08/31	R214	01/02/2024		Bond Future	12.3423	61.6438	12.4117	61.3191	0.562	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.15 Call	Bond Future	2096.3000	2.0963	2044.2700	2.0443	2.482	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.15 Put	Bond Future	3011.1900	3.0112	3283.8400	3.2838	9.055	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.16 Call	Bond Future	2119.1000	2.1191	2066.3200	2.0663	2.491	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.16 Put	Bond Future	2985.8600	2.9859	3257.7600	3.2578	9.106	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.14 Call	Bond Future	2073.6200	2.0736	2022.3300	2.0223	2.473	0.0000	0.0000
2023/08/31	R214	01/02/2024	12.14 Put	Bond Future	3036.6900	3.0367	3310.0800	3.3101	9.003	0.0000	0.0000
2023/08/31	R214	02/05/2024		Bond Future	12.4383	59.7249	12.5127	59.3808	0.598	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.47 Call	Bond Future	1303.3700	1.3034	1249.2800	1.2493	4.150	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.47 Put	Bond Future	6082.4800	6.0825	6372.4400	6.3724	4.767	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.48 Call	Bond Future	1316.5600	1.3166	1261.8800	1.2619	4.153	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.48 Put	Bond Future	6043.2900	6.0433	6332.6600	6.3327	4.788	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.46 Call	Bond Future	1290.4400	1.2904	1236.9300	1.2369	4.147	0.0000	0.0000
2023/08/31	R214	02/05/2024	11.46 Put	Bond Future	6121.9900	6.1220	6412.5300	6.4125	4.746	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.17 Call	Bond Future	2805.5300	2.8055	2758.2700	2.7583	1.685	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.17 Put	Bond Future	4544.3900	4.5444	4870.6400	4.8706	7.179	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.18 Call	Bond Future	2826.8600	2.8269	2778.9000	2.7789	1.697	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.18 Put	Bond Future	4517.7800	4.5178	4843.3300	4.8433	7.206	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.16 Call	Bond Future	2784.0500	2.7841	2737.4900	2.7375	1.672	0.0000	0.0000
2023/08/31	R214	01/08/2024	12.16 Put	Bond Future	4570.9100	4.5709	4897.8600	4.8979	7.153	0.0000	0.0000
2023/08/31	R214	01/08/2024		Bond Future	12.5408	61.0510	12.6227	60.6775	0.653	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.61 Call	Bond Future	3789.9100	3.7899	3717.5800	3.7176	1.908	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.61 Put	Bond Future	4081.7900	4.0818	4405.4100	4.4054	7.928	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.62 Call	Bond Future	3813.4600	3.8135	3740.3700	3.7404	1.917	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.62 Put	Bond Future	4059.9100	4.0599	4382.7700	4.3828	7.952	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.60 Call	Bond Future	3766.4300	3.7664	3694.8500	3.6949	1.900	0.0000	0.0000
2023/08/31	R214	07/11/2024	12.60 Put	Bond Future	4103.7800	4.1038	4428.1500	4.4282	7.904	0.0000	0.0000
2023/08/31	R214	07/11/2024		Bond Future	12.6745	59.1448	12.7627	58.7488	0.696	0.0000	0.0000
2023/08/31	R248	02/11/2023		Bond Future	12.3957	73.7817	12.4618	73.4033	0.533	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.48 Call	Bond Future	295.3500	0.2954	250.1000	0.2501	15.321	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.48 Put	Bond Future	5924.3800	5.9244	6257.5600	6.2576	5.624	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.49 Call	Bond Future	303.1600	0.3032	256.8500	0.2569	15.276	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.49 Put	Bond Future	5866.5900	5.8666	6198.7100	6.1987	5.661	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.47 Call	Bond Future	287.7700	0.2878	243.4300	0.2434	15.408	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.47 Put	Bond Future	5982.4900	5.9825	6316.5800	6.3166	5.584	0.0000	0.0000
2023/08/31	R248	02/11/2023	11.80 Put	Bond Future	4247.6900	4.2477	4539.6900	4.5397	6.874	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/31	R248	02/11/2023	11.80 Call	Bond Future	670.8400	0.6708	584.4100	0.5844	12.884	0.0000	0.0000
2023/08/31	R248	02/11/2023	12.50 Put	Bond Future	1769.2700	1.7693	1942.2600	1.9423	9.777	0.0000	0.0000
2023/08/31	R248	02/11/2023	12.50 Call	Bond Future	2364.7700	2.3648	2159.3300	2.1593	8.688	0.0000	0.0000
2023/08/31	R248	02/11/2023	13.60 Call	Bond Future	6731.2600	6.7313	6399.6100	6.3996	4.927	0.0000	0.0000
2023/08/31	R248	02/11/2023	13.60 Put	Bond Future	353.0300	0.3530	399.8100	0.3998	13.251	0.0000	0.0000
2023/08/31	R248	01/02/2024		Bond Future	12.5027	75.4360	12.5723	75.0436	0.557	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.15 Call	Bond Future	2224.2600	2.2243	2107.3400	2.1073	5.257	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.15 Put	Bond Future	4272.2900	4.2723	4547.7500	4.5478	6.448	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.16 Call	Bond Future	2249.6900	2.2497	2131.6700	2.1317	5.246	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.16 Put	Bond Future	4238.2300	4.2382	4512.5900	4.5126	6.473	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.14 Call	Bond Future	2198.9600	2.1990	2083.1600	2.0832	5.266	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.14 Put	Bond Future	4306.5600	4.3066	4583.1400	4.5831	6.422	0.0000	0.0000
2023/08/31	R248	01/02/2024	11.50 Put	Bond Future	7034.1300	7.0341	7371.6500	7.3717	4.798	0.0000	0.0000
2023/08/31	R248	01/02/2024	11.50 Call	Bond Future	930.4100	0.9304	875.5500	0.8756	5.896	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.30 Put	Bond Future	3786.6500	3.7867	4045.7100	4.0457	6.841	0.0000	0.0000
2023/08/31	R248	01/02/2024	12.30 Call	Bond Future	2622.1200	2.6221	2488.8000	2.4888	5.084	0.0000	0.0000
2023/08/31	R248	01/02/2024	13.37 Call	Bond Future	6204.4500	6.2045	5962.3900	5.9624	3.901	0.0000	0.0000
2023/08/31	R248	01/02/2024	13.37 Put	Bond Future	1576.5900	1.5766	1726.9100	1.7269	9.535	0.0000	0.0000
2023/08/31	R248	02/05/2024		Bond Future	12.6048	72.6830	12.6797	72.2671	0.594	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.47 Call	Bond Future	1384.3700	1.3844	1333.7900	1.3338	3.654	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.47 Put	Bond Future	8256.1400	8.2561	8621.4300	8.6214	4.424	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.48 Call	Bond Future	1398.7500	1.3988	1347.5400	1.3475	3.661	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.48 Put	Bond Future	8204.9600	8.2050	8569.6200	8.5696	4.444	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.46 Call	Bond Future	1369.9100	1.3699	1319.9400	1.3199	3.648	0.0000	0.0000
2023/08/31	R248	02/05/2024	11.46 Put	Bond Future	8307.3400	8.3073	8673.2400	8.6732	4.405	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.31 Call	Bond Future	3437.2600	3.4373	3324.4800	3.3245	3.281	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.31 Put	Bond Future	5721.2800	5.7213	6060.2400	6.0602	5.925	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.32 Call	Bond Future	3463.1200	3.4631	3349.1900	3.3492	3.290	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.32 Put	Bond Future	5689.0400	5.6890	6026.8500	6.0269	5.938	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.30 Call	Bond Future	3411.7600	3.4118	3299.5700	3.2996	3.288	0.0000	0.0000
2023/08/31	R248	01/08/2024	12.30 Put	Bond Future	5753.9600	5.7540	6093.5100	6.0935	5.901	0.0000	0.0000
2023/08/31	R248	01/08/2024		Bond Future	12.7140	74.2966	12.7967	73.8448	0.650	0.0000	0.0000
2023/08/31	R248	07/11/2024		Bond Future	12.8554	71.5488	12.9448	71.0699	0.695	0.0000	0.0000
2023/08/31	R248	07/11/2024	12.79 Call	Bond Future	4712.7600	4.7128	4662.1700	4.6622	1.073	0.0000	0.0000
2023/08/31	R248	07/11/2024	12.79 Put	Bond Future	5066.9100	5.0669	5495.2700	5.4953	8.454	0.0000	0.0000
2023/08/31	R248	07/11/2024	12.80 Call	Bond Future	4741.2400	4.7412	4689.7700	4.6898	1.086	0.0000	0.0000
2023/08/31	R248	07/11/2024	12.80 Put	Bond Future	5041.0400	5.0410	5468.5200	5.4685	8.480	0.0000	0.0000
2023/08/31	R248	07/11/2024	12.78 Call	Bond Future	4684.3400	4.6843	4634.6300	4.6346	1.061	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	
2023/08/31	R248	07/11/2024	12.78 Put	Bond Future	5092.9200	5.0929	5522.1600	5.5222	8.428	0.0000	0.0000
2023/08/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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