



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2023 TO 01/09/2023

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
2023/09/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/01	2025	02/11/2023		Bond Future	173.0359	173.0359	172.9781	0.033	0.0000	0.0000
2023/09/01	2025	01/02/2024		Bond Future	175.1493	175.1493	175.0901	0.034	0.0000	0.0000
2023/09/01	2025	02/05/2024		Bond Future	179.0950	179.0950	179.0349	0.034	0.0000	0.0000
2023/09/01	2025	01/08/2024		Bond Future	181.2117	181.2117	181.1511	0.033	0.0000	0.0000
2023/09/01	2025	07/11/2024		Bond Future	185.3811	185.3811	185.3200	0.033	0.0000	0.0000
2023/09/01	2029	02/11/2023		Bond Future	125.5518	125.5518	125.4137	0.110	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	
2023/09/01	2029	01/02/2024		Bond Future	128.3877	128.3877	128.2465	128.2465	0.110	0.0000	0.0000
2023/09/01	2029	02/05/2024		Bond Future	129.9131	129.9131	129.7690	129.7690	0.111	0.0000	0.0000
2023/09/01	2029	01/08/2024		Bond Future	132.7820	132.7820	132.6352	132.6352	0.111	0.0000	0.0000
2023/09/01	2029	07/11/2024		Bond Future	134.4366	134.4366	134.2874	134.2874	0.111	0.0000	0.0000
2023/09/01	2030	02/11/2023		Bond Future	10.2974	91.7510	10.3225	91.6452	0.244	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.81 Call	Bond Future	2739.6100	2.7396	2653.1700	2.6532	3.155	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.81 Put	Bond Future	609.3400	0.6093	628.6600	0.6287	3.171	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.82 Call	Bond Future	2770.9200	2.7709	2684.1500	2.6842	3.131	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.82 Put	Bond Future	599.7300	0.5997	618.7200	0.6187	3.166	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.80 Call	Bond Future	2708.5400	2.7085	2622.4400	2.6224	3.179	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.80 Put	Bond Future	619.2100	0.6192	638.8700	0.6389	3.175	0.0000	0.0000
2023/09/01	2030	02/11/2023	9.57 Put	Bond Future	3371.7700	3.3718	3456.2300	3.4562	2.505	0.0000	0.0000
2023/09/01	2030	02/11/2023	9.57 Call	Bond Future	236.6100	0.2366	215.3100	0.2153	9.002	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.07 Put	Bond Future	1826.8000	1.8268	1882.3900	1.8824	3.043	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.07 Call	Bond Future	861.2300	0.8612	811.0600	0.8111	5.825	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.57 Call	Bond Future	5344.9700	5.3450	5243.6000	5.2436	1.897	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.57 Put	Bond Future	172.0900	0.1721	176.4800	0.1765	2.551	0.0000	0.0000
2023/09/01	2030	02/11/2023	9.89 Put	Bond Future	2311.5800	2.3116	2378.2500	2.3783	2.884	0.0000	0.0000
2023/09/01	2030	02/11/2023	9.89 Call	Bond Future	572.3300	0.5723	533.2400	0.5332	6.830	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.39 Put	Bond Future	1161.0800	1.1611	1198.3000	1.1983	3.206	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.39 Call	Bond Future	1550.8100	1.5508	1482.2700	1.4823	4.420	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.43 Call	Bond Future	4841.3900	4.8414	4741.5500	4.7416	2.062	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.43 Put	Bond Future	218.8700	0.2189	224.7900	0.2248	2.705	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.62 Put	Bond Future	820.5100	0.8205	846.9300	0.8469	3.220	0.0000	0.0000
2023/09/01	2030	02/11/2023	10.62 Call	Bond Future	2168.7200	2.1687	2089.3800	2.0894	3.658	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.12 Put	Bond Future	368.5700	0.3686	379.6000	0.3796	2.993	0.0000	0.0000
2023/09/01	2030	02/11/2023	11.12 Call	Bond Future	3756.2800	3.7563	3661.5500	3.6616	2.522	0.0000	0.0000
2023/09/01	2030	02/11/2023	12.27 Call	Bond Future	7908.8600	7.9089	7803.8700	7.8039	1.327	0.0000	0.0000
2023/09/01	2030	02/11/2023	12.27 Put	Bond Future	50.5500	0.0506	51.3200	0.0513	1.523	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.89 Put	Bond Future	3239.9600	3.2400	3302.3500	3.3024	1.926	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.89 Call	Bond Future	1291.3300	1.2913	1245.4800	1.2455	3.551	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.39 Put	Bond Future	2105.3200	2.1053	2150.5600	2.1506	2.149	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.39 Call	Bond Future	2227.2000	2.2272	2164.2000	2.1642	2.829	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.86 Call	Bond Future	6394.7100	6.3947	6298.5700	6.2986	1.503	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.86 Put	Bond Future	515.4200	0.5154	527.5200	0.5275	2.348	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.16 Put	Bond Future	2579.9400	2.5799	2632.9500	2.6330	2.055	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.16 Call	Bond Future	1756.7100	1.7567	1701.4800	1.7015	3.144	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.00 Call	Bond Future	3764.8000	3.7648	3684.1600	3.6842	2.142	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	
2023/09/01	2030	01/02/2024	11.00 Put	Bond Future	1195.4300	1.1954	1223.0300	1.2230	2.309	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.75 Call	Bond Future	6039.9800	6.0400	5945.2700	5.9453	1.568	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.75 Put	Bond Future	575.1300	0.5751	588.6600	0.5887	2.353	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.57 Put	Bond Future	4172.5500	4.1726	4245.5700	4.2456	1.750	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.57 Call	Bond Future	867.4100	0.8674	832.1900	0.8322	4.060	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.07 Put	Bond Future	2787.0300	2.7870	2843.1600	2.8432	2.014	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.07 Call	Bond Future	1590.5900	1.5906	1538.4800	1.5385	3.276	0.0000	0.0000
2023/09/01	2030	01/02/2024	12.10 Call	Bond Future	7180.0800	7.1801	7081.2700	7.0813	1.376	0.0000	0.0000
2023/09/01	2030	01/02/2024	12.10 Put	Bond Future	405.4100	0.4054	414.8400	0.4148	2.326	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.31 Call	Bond Future	4667.4000	4.6674	4579.9500	4.5800	1.874	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.31 Put	Bond Future	886.3200	0.8863	907.1100	0.9071	2.346	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.93 Put	Bond Future	3134.7900	3.1348	3195.8000	3.1958	1.946	0.0000	0.0000
2023/09/01	2030	01/02/2024	9.93 Call	Bond Future	1353.9800	1.3540	1306.7500	1.3068	3.488	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.36 Call	Bond Future	4818.7900	4.8188	4730.3800	4.7304	1.835	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.36 Put	Bond Future	844.2600	0.8443	864.0900	0.8641	2.349	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.37 Call	Bond Future	4849.1600	4.8492	4760.5700	4.7606	1.827	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.37 Put	Bond Future	836.0000	0.8360	855.6500	0.8557	2.350	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.35 Call	Bond Future	4788.4800	4.7885	4700.2600	4.7003	1.842	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.35 Put	Bond Future	852.5900	0.8526	872.6100	0.8726	2.348	0.0000	0.0000
2023/09/01	2030	01/02/2024		Bond Future	10.3602	89.7954	10.3867	89.6872	0.256	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.85 Call	Bond Future	6362.3600	6.3624	6266.3500	6.2664	1.509	0.0000	0.0000
2023/09/01	2030	01/02/2024	11.85 Put	Bond Future	520.6400	0.5206	532.8700	0.5329	2.349	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.00 Put	Bond Future	2956.1900	2.9562	3014.7700	3.0148	1.982	0.0000	0.0000
2023/09/01	2030	01/02/2024	10.00 Call	Bond Future	1468.1500	1.4682	1418.4900	1.4185	3.382	0.0000	0.0000
2023/09/01	2030	02/05/2024		Bond Future	10.4346	91.7967	10.4625	91.6862	0.268	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.66 Put	Bond Future	4416.8500	4.4169	4487.2500	4.4873	1.594	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.66 Call	Bond Future	1284.2900	1.2843	1244.2500	1.2443	3.118	0.0000	0.0000
2023/09/01	2030	02/05/2024	10.16 Put	Bond Future	3178.2200	3.1782	3234.4600	3.2345	1.770	0.0000	0.0000
2023/09/01	2030	02/05/2024	10.16 Call	Bond Future	2083.0400	2.0830	2028.8400	2.0288	2.602	0.0000	0.0000
2023/09/01	2030	02/05/2024	11.94 Call	Bond Future	6619.8600	6.6199	6527.8300	6.5278	1.390	0.0000	0.0000
2023/09/01	2030	02/05/2024	11.94 Put	Bond Future	899.2800	0.8993	917.6900	0.9177	2.047	0.0000	0.0000
2023/09/01	2030	02/05/2024	10.62 Put	Bond Future	2313.1300	2.3131	2356.9000	2.3569	1.892	0.0000	0.0000
2023/09/01	2030	02/05/2024	10.62 Call	Bond Future	3043.4700	3.0435	2976.8000	2.9768	2.191	0.0000	0.0000
2023/09/01	2030	02/05/2024	11.12 Put	Bond Future	1623.8200	1.6238	1655.9800	1.6560	1.981	0.0000	0.0000
2023/09/01	2030	02/05/2024	11.12 Call	Bond Future	4286.8600	4.2869	4208.5800	4.2086	1.826	0.0000	0.0000
2023/09/01	2030	02/05/2024	13.15 Call	Bond Future	10276.3800	10.2764	10172.4200	10.1724	1.012	0.0000	0.0000
2023/09/01	2030	02/05/2024	13.15 Put	Bond Future	285.7000	0.2857	292.1800	0.2922	2.268	0.0000	0.0000
2023/09/01	2030	02/05/2024	12.38 Call	Bond Future	7939.9100	7.9399	7842.6900	7.8427	1.224	0.0000	0.0000
2023/09/01	2030	02/05/2024	12.38 Put	Bond Future	634.0900	0.6341	647.3100	0.6473	2.085	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	
2023/09/01	2030	02/05/2024	10.82 Put	Bond Future	2009.4500	2.0095	2048.2800	2.0483	1.932	0.0000	0.0000
2023/09/01	2030	02/05/2024	10.82 Call	Bond Future	3519.2300	3.5192	3447.6200	3.4476	2.035	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.82 Call	Bond Future	1508.8000	1.5088	1464.3000	1.4643	2.949	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.82 Put	Bond Future	3983.2800	3.9833	4049.2200	4.0492	1.655	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.83 Call	Bond Future	1523.7800	1.5238	1478.9900	1.4790	2.939	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.83 Put	Bond Future	3957.3200	3.9573	4022.9700	4.0230	1.659	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.81 Call	Bond Future	1493.6300	1.4936	1449.4100	1.4494	2.961	0.0000	0.0000
2023/09/01	2030	02/05/2024	9.81 Put	Bond Future	4009.0700	4.0091	4075.2900	4.0753	1.652	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.38 Call	Bond Future	2613.7000	2.6137	2555.2100	2.5552	2.238	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.38 Put	Bond Future	3179.7100	3.1797	3233.7500	3.2338	1.700	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.39 Call	Bond Future	2633.2300	2.6332	2574.5000	2.5745	2.230	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.39 Put	Bond Future	3160.7600	3.1608	3214.5600	3.2146	1.702	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.37 Call	Bond Future	2594.2500	2.5943	2536.0100	2.5360	2.245	0.0000	0.0000
2023/09/01	2030	01/08/2024	10.37 Put	Bond Future	3198.7500	3.1988	3253.0400	3.2530	1.697	0.0000	0.0000
2023/09/01	2030	01/08/2024		Bond Future	10.5276	89.7962	10.5571	89.6837	0.280	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.75 Call	Bond Future	3387.2400	3.3872	3322.4700	3.3225	1.912	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.75 Put	Bond Future	3020.5000	3.0205	3070.3800	3.0704	1.651	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.76 Call	Bond Future	3408.3200	3.4083	3343.3500	3.3434	1.906	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.76 Put	Bond Future	3005.1000	3.0051	3054.7800	3.0548	1.653	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.74 Call	Bond Future	3366.6000	3.3666	3302.0500	3.3021	1.917	0.0000	0.0000
2023/09/01	2030	07/11/2024	10.74 Put	Bond Future	3036.3700	3.0364	3086.4700	3.0865	1.650	0.0000	0.0000
2023/09/01	2030	07/11/2024		Bond Future	10.6498	91.8341	10.6811	91.7195	0.294	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.78 Call	Bond Future	3764.4100	3.7644	3661.7700	3.6618	2.727	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.78 Put	Bond Future	565.6300	0.5656	581.7700	0.5818	2.853	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.28 Call	Bond Future	2064.7600	2.0648	1982.3200	1.9823	3.993	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.28 Put	Bond Future	1199.7400	1.1997	1236.0800	1.2361	3.029	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.71 Put	Bond Future	2601.6800	2.6017	2674.5800	2.6746	2.802	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.71 Call	Bond Future	698.1900	0.6982	652.3100	0.6523	6.571	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.50 Call	Bond Future	2769.9600	2.7700	2677.1200	2.6771	3.352	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.50 Put	Bond Future	867.4200	0.8674	893.3600	0.8934	2.990	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.00 Call	Bond Future	1298.5500	1.2986	1232.7700	1.2328	5.066	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.00 Put	Bond Future	1778.8000	1.7788	1831.8000	1.8318	2.980	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.58 Put	Bond Future	3049.8000	3.0498	3131.6600	3.1317	2.684	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.58 Call	Bond Future	498.2300	0.4982	461.3100	0.4613	7.410	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.60 Call	Bond Future	3114.1500	3.1142	3017.3900	3.0174	3.107	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.60 Put	Bond Future	745.5800	0.7456	767.6000	0.7676	2.953	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.35 Put	Bond Future	3961.9800	3.9620	4058.0700	4.0581	2.425	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.35 Call	Bond Future	248.2500	0.2483	225.5600	0.2256	9.140	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/09/01	2032	02/11/2023	11.90 Put	Bond Future	469.4900	0.4695	482.4800	0.4825	2.767	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.90 Call	Bond Future	4215.6200	4.2156	4109.8300	4.1098	2.509	0.0000	0.0000
2023/09/01	2032	02/11/2023		Bond Future	11.0993	85.5319	11.1240	85.4131	0.222	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.23 Call	Bond Future	1916.3100	1.9163	1836.5800	1.8366	4.161	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.23 Put	Bond Future	1289.4700	1.2895	1328.5200	1.3285	3.028	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.24 Call	Bond Future	1945.6200	1.9456	1865.3300	1.8653	4.127	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.24 Put	Bond Future	1271.0700	1.2711	1309.5600	1.3096	3.028	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.22 Call	Bond Future	1887.0600	1.8871	1807.8900	1.8079	4.195	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.22 Put	Bond Future	1307.9600	1.3080	1347.5700	1.3476	3.028	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.59 Put	Bond Future	3013.6500	3.0137	3094.8400	3.0948	2.694	0.0000	0.0000
2023/09/01	2032	02/11/2023	10.59 Call	Bond Future	512.1600	0.5122	474.5700	0.4746	7.340	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.09 Put	Bond Future	1571.3900	1.5714	1618.6500	1.6187	3.008	0.0000	0.0000
2023/09/01	2032	02/11/2023	11.09 Call	Bond Future	1526.6100	1.5266	1455.0900	1.4551	4.685	0.0000	0.0000
2023/09/01	2032	02/11/2023	12.26 Call	Bond Future	5623.0400	5.6230	5510.6700	5.5107	1.998	0.0000	0.0000
2023/09/01	2032	02/11/2023	12.26 Put	Bond Future	263.6500	0.2637	270.0600	0.2701	2.431	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.59 Put	Bond Future	4252.4200	4.2524	4325.5900	4.3256	1.721	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.59 Call	Bond Future	1374.4200	1.3744	1326.0600	1.3261	3.519	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.09 Put	Bond Future	2863.5900	2.8636	2917.8800	2.9179	1.896	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.09 Call	Bond Future	2402.5400	2.4025	2335.3000	2.3353	2.799	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.73 Call	Bond Future	7561.1900	7.5612	7453.5000	7.4535	1.424	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.73 Put	Bond Future	682.1200	0.6821	695.9600	0.6960	2.029	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.78 Put	Bond Future	3671.6700	3.6717	3737.6000	3.7376	1.796	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.78 Call	Bond Future	1722.5000	1.7225	1666.9000	1.6669	3.228	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.75 Call	Bond Future	4234.9600	4.2350	4146.5600	4.1466	2.087	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.75 Put	Bond Future	1637.1700	1.6372	1670.3000	1.6703	2.024	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.50 Call	Bond Future	6741.3500	6.7414	6637.0000	6.6370	1.548	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.50 Put	Bond Future	840.1500	0.8402	857.3300	0.8573	2.045	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.01 Put	Bond Future	6417.4100	6.4174	6510.8300	6.5108	1.456	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.01 Call	Bond Future	622.9000	0.6229	594.7900	0.5948	4.513	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.76 Put	Bond Future	3729.4500	3.7295	3796.1500	3.7962	1.788	0.0000	0.0000
2023/09/01	2032	01/02/2024	10.76 Call	Bond Future	1683.1200	1.6831	1628.2900	1.6283	3.258	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.62 Call	Bond Future	7167.0600	7.1671	7060.8800	7.0609	1.482	0.0000	0.0000
2023/09/01	2032	01/02/2024	12.62 Put	Bond Future	753.6500	0.7537	769.0000	0.7690	2.037	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.84 Call	Bond Future	4517.2000	4.5172	4426.4300	4.4264	2.009	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.84 Put	Bond Future	1513.5100	1.5135	1544.2700	1.5443	2.032	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.85 Call	Bond Future	4549.0300	4.5490	4458.0100	4.4580	2.001	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.85 Put	Bond Future	1500.4000	1.5004	1530.9100	1.5309	2.033	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.83 Call	Bond Future	4485.6500	4.4857	4395.1300	4.3951	2.018	0.0000	0.0000
2023/09/01	2032	01/02/2024	11.83 Put	Bond Future	1526.9300	1.5269	1557.9400	1.5579	2.031	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	
2023/09/01	2032	01/02/2024		Bond Future	11.1875	87.4433	11.2133	87.3217	0.231	0.0000	0.0000
2023/09/01	2032	02/05/2024		Bond Future	11.2831	85.2302	11.3100	85.1061	0.239	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.36 Put	Bond Future	5765.0800	5.7651	5846.9500	5.8470	1.420	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.36 Call	Bond Future	1373.5200	1.3735	1331.3100	1.3313	3.073	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.86 Put	Bond Future	4203.1000	4.2031	4269.6100	4.2696	1.582	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.86 Call	Bond Future	2226.0700	2.2261	2168.5000	2.1685	2.586	0.0000	0.0000
2023/09/01	2032	02/05/2024	12.90 Call	Bond Future	8081.4400	8.0814	7976.6800	7.9767	1.296	0.0000	0.0000
2023/09/01	2032	02/05/2024	12.90 Put	Bond Future	1046.4300	1.0464	1065.7500	1.0658	1.846	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.59 Put	Bond Future	5001.0700	5.0011	5075.9700	5.0760	1.498	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.59 Call	Bond Future	1730.8800	1.7309	1681.7000	1.6817	2.841	0.0000	0.0000
2023/09/01	2032	02/05/2024	11.09 Put	Bond Future	3612.7200	3.6127	3672.1200	3.6721	1.644	0.0000	0.0000
2023/09/01	2032	02/05/2024	11.09 Call	Bond Future	2717.8800	2.7179	2653.2000	2.6532	2.380	0.0000	0.0000
2023/09/01	2032	02/05/2024	13.18 Call	Bond Future	9036.4400	9.0364	8928.2600	8.9283	1.197	0.0000	0.0000
2023/09/01	2032	02/05/2024	13.18 Put	Bond Future	862.1400	0.8621	878.0400	0.8780	1.844	0.0000	0.0000
2023/09/01	2032	02/05/2024	13.35 Call	Bond Future	9604.7900	9.6048	9494.6700	9.4947	1.147	0.0000	0.0000
2023/09/01	2032	02/05/2024	13.35 Put	Bond Future	749.5500	0.7496	763.5100	0.7635	1.862	0.0000	0.0000
2023/09/01	2032	02/05/2024	11.35 Put	Bond Future	3035.8500	3.0359	3087.5500	3.0876	1.703	0.0000	0.0000
2023/09/01	2032	02/05/2024	11.35 Call	Bond Future	3343.2700	3.3433	3270.8900	3.2709	2.165	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.65 Put	Bond Future	4813.6400	4.8136	4886.6900	4.8867	1.518	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.65 Call	Bond Future	1832.9700	1.8330	1781.9400	1.7819	2.784	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.55 Call	Bond Future	1665.0100	1.6650	1617.0500	1.6171	2.880	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.55 Put	Bond Future	5128.9000	5.1289	5205.0200	5.2050	1.484	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.56 Call	Bond Future	1681.1900	1.6812	1632.9300	1.6329	2.871	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.56 Put	Bond Future	5096.6100	5.0966	5172.4300	5.1724	1.488	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.54 Call	Bond Future	1648.6600	1.6487	1601.0000	1.6010	2.891	0.0000	0.0000
2023/09/01	2032	02/05/2024	10.54 Put	Bond Future	5161.0700	5.1611	5237.4900	5.2375	1.481	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.14 Call	Bond Future	2944.9300	2.9449	2881.0300	2.8810	2.170	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.14 Put	Bond Future	4092.8800	4.0929	4155.4400	4.1554	1.529	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.15 Call	Bond Future	2967.2000	2.9672	2903.0200	2.9030	2.163	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.15 Put	Bond Future	4069.4700	4.0695	4131.7500	4.1318	1.530	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.13 Call	Bond Future	2922.7500	2.9228	2859.1300	2.8591	2.177	0.0000	0.0000
2023/09/01	2032	01/08/2024	11.13 Put	Bond Future	4116.4100	4.1164	4179.2500	4.1793	1.527	0.0000	0.0000
2023/09/01	2032	01/08/2024		Bond Future	11.3934	87.0907	11.4216	86.9643	0.247	0.0000	0.0000
2023/09/01	2032	07/11/2024		Bond Future	11.5391	84.9024	11.5686	84.7736	0.256	0.0000	0.0000
2023/09/01	2032	07/11/2024	11.48 Call	Bond Future	3693.3400	3.6933	3623.3500	3.6234	1.895	0.0000	0.0000
2023/09/01	2032	07/11/2024	11.48 Put	Bond Future	3951.3000	3.9513	4010.1600	4.0102	1.490	0.0000	0.0000
2023/09/01	2032	07/11/2024	11.49 Call	Bond Future	3716.3900	3.7164	3646.1600	3.6462	1.890	0.0000	0.0000
2023/09/01	2032	07/11/2024	11.49 Put	Bond Future	3930.6000	3.9306	3989.2200	3.9892	1.491	0.0000	0.0000
2023/09/01	2032	07/11/2024	11.47 Call	Bond Future	3669.9800	3.6700	3600.2400	3.6002	1.900	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	
2023/09/01	2032	07/11/2024	11.47 Put	Bond Future	3971.7300	3.9717	4030.8400	4.0308	1.488	0.0000	0.0000
2023/09/01	2033	02/11/2023		Bond Future	118.8187	118.8187	118.4145	118.4145	0.340	0.0000	0.0000
2023/09/01	2033	01/02/2024		Bond Future	121.5026	121.5026	121.0891	121.0891	0.340	0.0000	0.0000
2023/09/01	2033	02/05/2024		Bond Future	122.7772	122.7772	122.3548	122.3548	0.344	0.0000	0.0000
2023/09/01	2033	01/08/2024		Bond Future	125.4888	125.4888	125.0574	125.0574	0.344	0.0000	0.0000
2023/09/01	2033	07/11/2024		Bond Future	126.8775	126.8775	126.4372	126.4372	0.347	0.0000	0.0000
2023/09/01	2037	02/11/2023		Bond Future	12.1505	78.5206	12.1698	78.4178	0.159	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.56 Call	Bond Future	634.5900	0.6346	598.6200	0.5986	5.668	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.56 Put	Bond Future	3884.4400	3.8844	3951.3300	3.9513	1.722	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.57 Call	Bond Future	649.2300	0.6492	612.7300	0.6127	5.622	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.57 Put	Bond Future	3842.3700	3.8424	3908.7300	3.9087	1.727	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.55 Call	Bond Future	620.1700	0.6202	584.7400	0.5847	5.713	0.0000	0.0000
2023/09/01	2037	02/11/2023	11.55 Put	Bond Future	3926.7900	3.9268	3994.2200	3.9942	1.717	0.0000	0.0000
2023/09/01	2037	02/11/2023	13.89 Call	Bond Future	8641.2200	8.6412	8538.9200	8.5389	1.184	0.0000	0.0000
2023/09/01	2037	02/11/2023	13.89 Put	Bond Future	132.0100	0.1320	132.5700	0.1326	0.424	0.0000	0.0000
2023/09/01	2037	02/11/2023	12.52 Put	Bond Future	1141.3500	1.1414	1161.6700	1.1617	1.780	0.0000	0.0000
2023/09/01	2037	02/11/2023	12.52 Call	Bond Future	3076.9200	3.0769	2994.3800	2.9944	2.683	0.0000	0.0000
2023/09/01	2037	02/11/2023	12.02 Put	Bond Future	2252.6500	2.2527	2294.6300	2.2946	1.864	0.0000	0.0000
2023/09/01	2037	02/11/2023	12.02 Call	Bond Future	1551.5200	1.5515	1490.6400	1.4906	3.924	0.0000	0.0000
2023/09/01	2037	01/02/2024	13.93 Call	Bond Future	8785.0600	8.7851	8689.0500	8.6891	1.093	0.0000	0.0000
2023/09/01	2037	01/02/2024	13.93 Put	Bond Future	705.7000	0.7057	714.9100	0.7149	1.305	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.93 Call	Bond Future	5083.6100	5.0836	5002.2300	5.0022	1.601	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.93 Put	Bond Future	1673.8900	1.6739	1697.7300	1.6977	1.424	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.09 Put	Bond Future	3379.4100	3.3794	3426.0700	3.4261	1.381	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.09 Call	Bond Future	2488.3100	2.4883	2429.7500	2.4298	2.353	0.0000	0.0000
2023/09/01	2037	01/02/2024		Bond Future	12.2583	76.0190	12.2783	75.9138	0.164	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.32 Call	Bond Future	3121.3700	3.1214	3055.5900	3.0556	2.107	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.32 Put	Bond Future	2798.3300	2.7983	2837.7700	2.8378	1.409	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.33 Call	Bond Future	3150.5400	3.1505	3084.4600	3.0845	2.097	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.33 Put	Bond Future	2775.3500	2.7754	2814.4900	2.8145	1.410	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.31 Call	Bond Future	3092.5100	3.0925	3027.0300	3.0270	2.117	0.0000	0.0000
2023/09/01	2037	01/02/2024	12.31 Put	Bond Future	2821.6700	2.8217	2861.4100	2.8614	1.408	0.0000	0.0000
2023/09/01	2037	02/05/2024		Bond Future	12.3740	77.7130	12.3948	77.6055	0.168	0.0000	0.0000
2023/09/01	2037	02/05/2024	11.44 Call	Bond Future	1593.7100	1.5937	1555.0000	1.5550	2.429	0.0000	0.0000
2023/09/01	2037	02/05/2024	11.44 Put	Bond Future	6650.2800	6.6503	6719.0300	6.7190	1.034	0.0000	0.0000
2023/09/01	2037	02/05/2024	11.45 Call	Bond Future	1610.9300	1.6109	1571.9500	1.5720	2.420	0.0000	0.0000
2023/09/01	2037	02/05/2024	11.45 Put	Bond Future	6610.8000	6.6108	6679.2800	6.6793	1.036	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	
2023/09/01	2037	02/05/2024	11.43 Call	Bond Future	1576.8200	1.5768	1538.3800	1.5384	2.438	0.0000	0.0000
2023/09/01	2037	02/05/2024	11.43 Put	Bond Future	6690.1400	6.6901	6759.1600	6.7592	1.032	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.10 Call	Bond Future	3137.6300	3.1376	3083.0800	3.0831	1.739	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.10 Put	Bond Future	5230.3000	5.2303	5285.2600	5.2853	1.051	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.11 Call	Bond Future	3161.2600	3.1613	3106.4700	3.1065	1.733	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.11 Put	Bond Future	5201.2100	5.2012	5255.9300	5.2559	1.052	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.09 Call	Bond Future	3114.0800	3.1141	3059.7700	3.0598	1.744	0.0000	0.0000
2023/09/01	2037	01/08/2024	12.09 Put	Bond Future	5259.5200	5.2595	5314.7200	5.3147	1.050	0.0000	0.0000
2023/09/01	2037	01/08/2024		Bond Future	12.5047	75.1540	12.5264	75.0445	0.173	0.0000	0.0000
2023/09/01	2037	07/11/2024		Bond Future	12.6574	76.8574	12.6799	76.7458	0.178	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.58 Call	Bond Future	4361.6500	4.3617	4299.0400	4.2990	1.435	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.58 Put	Bond Future	4747.5200	4.7475	4796.5200	4.7965	1.032	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.59 Call	Bond Future	4388.2300	4.3882	4325.4100	4.3254	1.432	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.59 Put	Bond Future	4724.0900	4.7241	4772.8800	4.7729	1.033	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.57 Call	Bond Future	4335.4800	4.3355	4273.0700	4.2731	1.440	0.0000	0.0000
2023/09/01	2037	07/11/2024	12.57 Put	Bond Future	4771.4000	4.7714	4820.6000	4.8206	1.031	0.0000	0.0000
2023/09/01	2038	02/11/2023		Bond Future	129.3549	129.3549	128.1547	128.1547	0.928	0.0000	0.0000
2023/09/01	2038	01/02/2024		Bond Future	130.2571	130.2571	129.0298	129.0298	0.942	0.0000	0.0000
2023/09/01	2038	02/05/2024		Bond Future	133.1914	133.1914	131.9367	131.9367	0.942	0.0000	0.0000
2023/09/01	2038	01/08/2024		Bond Future	134.0639	134.0639	132.7822	132.7822	0.956	0.0000	0.0000
2023/09/01	2038	07/11/2024		Bond Future	137.1467	137.1467	135.8362	135.8362	0.956	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.50 Put	Bond Future	5991.6500	5.9917	6029.2300	6.0292	0.627	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.50 Call	Bond Future	242.5200	0.2425	230.1400	0.2301	5.105	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.10 Put	Bond Future	3170.7200	3.1707	3190.0300	3.1900	0.609	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.10 Call	Bond Future	1038.4500	1.0385	1007.8000	1.0078	2.952	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.97 Call	Bond Future	3669.6500	3.6697	3619.9100	3.6199	1.355	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.97 Put	Bond Future	985.7300	0.9857	985.9500	0.9860	0.022	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.59 Call	Bond Future	314.4000	0.3144	299.6000	0.2996	4.707	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.59 Put	Bond Future	5504.6300	5.5046	5539.7900	5.5398	0.639	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.60 Call	Bond Future	323.3100	0.3233	308.2200	0.3082	4.667	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.60 Put	Bond Future	5451.8100	5.4518	5486.6800	5.4867	0.640	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.58 Call	Bond Future	305.7600	0.3058	291.2300	0.2912	4.752	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.58 Put	Bond Future	5557.8000	5.5578	5593.2300	5.5932	0.637	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.80 Put	Bond Future	4450.7400	4.4507	4479.6100	4.4796	0.649	0.0000	0.0000
2023/09/01	2040	02/11/2023	11.80 Call	Bond Future	541.8300	0.5418	520.7400	0.5207	3.892	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.60 Put	Bond Future	1666.9900	1.6670	1672.9200	1.6729	0.356	0.0000	0.0000
2023/09/01	2040	02/11/2023	12.60 Call	Bond Future	2361.5000	2.3615	2317.4700	2.3175	1.864	0.0000	0.0000
2023/09/01	2040	02/11/2023	13.64 Call	Bond Future	6434.4400	6.4344	6381.4900	6.3815	0.823	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	
2023/09/01	2040	02/11/2023	13.64 Put	Bond Future	354.6900	0.3547	351.7000	0.3517	0.843	0.0000	0.0000
2023/09/01	2040	02/11/2023		Bond Future	12.4745	78.4421	12.4834	78.3921	0.072	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.34 Call	Bond Future	2456.9000	2.4569	2424.1000	2.4241	1.335	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.34 Put	Bond Future	3838.6000	3.8386	3856.9200	3.8569	0.477	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.35 Call	Bond Future	2483.1800	2.4832	2450.2100	2.4502	1.328	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.35 Put	Bond Future	3808.5100	3.8085	3826.6600	3.8267	0.477	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.33 Call	Bond Future	2430.7600	2.4308	2398.1300	2.3981	1.342	0.0000	0.0000
2023/09/01	2040	01/02/2024	12.33 Put	Bond Future	3868.8900	3.8689	3887.3800	3.8874	0.478	0.0000	0.0000
2023/09/01	2040	01/02/2024		Bond Future	12.5885	75.6883	12.5978	75.6372	0.074	0.0000	0.0000
2023/09/01	2040	02/05/2024		Bond Future	12.7099	77.3748	12.7195	77.3227	0.076	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.61 Call	Bond Future	1422.4500	1.4225	1402.2600	1.4023	1.419	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.61 Put	Bond Future	7741.4900	7.7415	7773.4300	7.7734	0.413	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.62 Call	Bond Future	1436.7900	1.4368	1416.4600	1.4165	1.415	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.62 Put	Bond Future	7694.7200	7.6947	7726.5200	7.7265	0.413	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.60 Call	Bond Future	1408.4300	1.4084	1388.3600	1.3884	1.425	0.0000	0.0000
2023/09/01	2040	02/05/2024	11.60 Put	Bond Future	7788.6600	7.7887	7820.7200	7.8207	0.412	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.33 Call	Bond Future	3109.4000	3.1094	3080.5600	3.0806	0.928	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.33 Put	Bond Future	5922.1900	5.9222	5946.3200	5.9463	0.407	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.34 Call	Bond Future	3133.0700	3.1331	3104.1100	3.1041	0.924	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.34 Put	Bond Future	5889.8000	5.8898	5913.8100	5.9138	0.408	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.32 Call	Bond Future	3085.8100	3.0858	3057.0900	3.0571	0.931	0.0000	0.0000
2023/09/01	2040	01/08/2024	12.32 Put	Bond Future	5954.7300	5.9547	5978.9800	5.9790	0.407	0.0000	0.0000
2023/09/01	2040	01/08/2024		Bond Future	12.8461	74.5580	12.8561	74.5050	0.078	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.85 Call	Bond Future	4380.1900	4.3802	4347.6400	4.3476	0.743	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.85 Put	Bond Future	5183.8800	5.1839	5205.1200	5.2051	0.410	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.86 Call	Bond Future	4406.8900	4.4069	4374.2300	4.3742	0.741	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.86 Put	Bond Future	5157.8300	5.1578	5178.9600	5.1790	0.410	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.84 Call	Bond Future	4353.2300	4.3532	4320.7800	4.3208	0.745	0.0000	0.0000
2023/09/01	2040	07/11/2024	12.84 Put	Bond Future	5209.7300	5.2097	5231.0700	5.2311	0.410	0.0000	0.0000
2023/09/01	2040	07/11/2024		Bond Future	13.0036	76.2471	13.0139	76.1933	0.080	0.0000	0.0000
2023/09/01	2044	02/11/2023	12.00 Put	Bond Future	3929.0800	3.9291	3974.9900	3.9750	1.168	0.0000	0.0000
2023/09/01	2044	02/11/2023	12.00 Call	Bond Future	736.9000	0.7369	704.1200	0.7041	4.448	0.0000	0.0000
2023/09/01	2044	02/11/2023	12.75 Call	Bond Future	2630.0200	2.6300	2567.3000	2.5673	2.385	0.0000	0.0000
2023/09/01	2044	02/11/2023	12.75 Put	Bond Future	1541.6500	1.5417	1557.6200	1.5576	1.036	0.0000	0.0000
2023/09/01	2044	02/11/2023	13.00 Call	Bond Future	3513.1300	3.5131	3443.9600	3.4440	1.969	0.0000	0.0000
2023/09/01	2044	02/11/2023	13.00 Put	Bond Future	1088.1700	1.0882	1097.6900	1.0977	0.875	0.0000	0.0000
2023/09/01	2044	02/11/2023		Bond Future	12.5522	74.6099	12.5664	74.5312	0.113	0.0000	0.0000
2023/09/01	2044	02/11/2023	11.56 Call	Bond Future	239.2600	0.2393	223.9400	0.2239	6.403	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	
2023/09/01	2044	02/11/2023	11.56 Put	Bond Future	6147.0300	6.1470	6210.4000	6.2104	1.031	0.0000	0.0000
2023/09/01	2044	02/11/2023	11.57 Call	Bond Future	246.4800	0.2465	230.8200	0.2308	6.353	0.0000	0.0000
2023/09/01	2044	02/11/2023	11.57 Put	Bond Future	6090.7500	6.0908	6153.7800	6.1538	1.035	0.0000	0.0000
2023/09/01	2044	02/11/2023	11.55 Call	Bond Future	232.2000	0.2322	217.2100	0.2172	6.456	0.0000	0.0000
2023/09/01	2044	02/11/2023	11.55 Put	Bond Future	6203.5600	6.2036	6267.2600	6.2673	1.027	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.28 Call	Bond Future	2164.2100	2.1642	2121.4500	2.1215	1.976	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.28 Put	Bond Future	4318.9500	4.3190	4356.6700	4.3567	0.873	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.29 Call	Bond Future	2188.7800	2.1888	2145.7500	2.1458	1.966	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.29 Put	Bond Future	4285.8900	4.2859	4323.3400	4.3233	0.874	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.27 Call	Bond Future	2139.9700	2.1400	2097.4700	2.0975	1.986	0.0000	0.0000
2023/09/01	2044	01/02/2024	12.27 Put	Bond Future	4352.4200	4.3524	4390.4000	4.3904	0.873	0.0000	0.0000
2023/09/01	2044	01/02/2024		Bond Future	12.6630	71.8957	12.6777	71.8152	0.116	0.0000	0.0000
2023/09/01	2044	02/05/2024		Bond Future	12.7805	73.4977	12.7957	73.4155	0.119	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.66 Call	Bond Future	1414.2800	1.4143	1386.2100	1.3862	1.985	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.66 Put	Bond Future	7926.9500	7.9270	7981.0200	7.9810	0.682	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.67 Call	Bond Future	1428.4400	1.4284	1400.1700	1.4002	1.979	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.67 Put	Bond Future	7878.6700	7.8787	7932.5400	7.9325	0.684	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.65 Call	Bond Future	1400.0200	1.4000	1372.1400	1.3721	1.991	0.0000	0.0000
2023/09/01	2044	02/05/2024	11.65 Put	Bond Future	7975.2100	7.9752	8029.4700	8.0295	0.680	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.29 Call	Bond Future	2985.9300	2.9859	2945.3700	2.9454	1.358	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.29 Put	Bond Future	6419.1500	6.4192	6462.2300	6.4622	0.671	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.30 Call	Bond Future	3009.0500	3.0091	2968.3100	2.9683	1.354	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.30 Put	Bond Future	6384.8600	6.3849	6427.7600	6.4278	0.672	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.28 Call	Bond Future	2962.9100	2.9629	2922.5300	2.9225	1.363	0.0000	0.0000
2023/09/01	2044	01/08/2024	12.28 Put	Bond Future	6453.6000	6.4536	6496.8600	6.4969	0.670	0.0000	0.0000
2023/09/01	2044	01/08/2024		Bond Future	12.9118	70.7212	12.9276	70.6376	0.122	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.91 Call	Bond Future	4526.2000	4.5262	4477.3900	4.4774	1.078	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.91 Put	Bond Future	5330.0900	5.3301	5366.5200	5.3665	0.683	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.92 Call	Bond Future	4552.7300	4.5527	4503.7700	4.5038	1.075	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.92 Put	Bond Future	5303.6200	5.3036	5339.9000	5.3399	0.684	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.90 Call	Bond Future	4499.4100	4.4994	4450.7600	4.4508	1.081	0.0000	0.0000
2023/09/01	2044	07/11/2024	12.90 Put	Bond Future	5356.3700	5.3564	5392.9600	5.3930	0.683	0.0000	0.0000
2023/09/01	2044	07/11/2024		Bond Future	13.0630	72.3232	13.0794	72.2380	0.126	0.0000	0.0000
2023/09/01	2046	02/11/2023		Bond Future	111.5980	111.5980	110.6402	110.6402	0.858	0.0000	0.0000
2023/09/01	2046	01/02/2024		Bond Future	114.1189	114.1189	113.1393	113.1393	0.858	0.0000	0.0000
2023/09/01	2046	02/05/2024		Bond Future	114.5415	114.5415	113.5402	113.5402	0.874	0.0000	0.0000
2023/09/01	2046	01/08/2024		Bond Future	117.0702	117.0702	116.0472	116.0472	0.874	0.0000	0.0000
2023/09/01	2046	07/11/2024		Bond Future	117.5608	117.5608	116.5153	116.5153	0.889	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
2023/09/01	2050	02/11/2023	Bond Future	113.3189	113.3189	112.2519	112.2519	0.942	0.0000	0.0000
2023/09/01	2050	01/02/2024	Bond Future	113.6283	113.6283	112.5371	112.5371	0.960	0.0000	0.0000
2023/09/01	2050	02/05/2024	Bond Future	116.1879	116.1879	115.0724	115.0724	0.960	0.0000	0.0000
2023/09/01	2050	01/08/2024	Bond Future	116.4484	116.4484	115.3088	115.3088	0.979	0.0000	0.0000
2023/09/01	2050	07/11/2024	Bond Future	119.1255	119.1255	117.9605	117.9605	0.978	0.0000	0.0000
2023/09/01	8607	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	8608	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	8657	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	AL37	02/11/2023	Index Future	911.8940	911.8940	910.6670	910.6670	0.135	0.0000	0.0000
2023/09/01	AL37	01/02/2024	Index Future	932.2710	932.2710	931.0160	931.0160	0.135	0.0000	0.0000
2023/09/01	AL37	02/05/2024	Index Future	953.0610	953.0610	951.7800	951.7800	0.134	0.0000	0.0000
2023/09/01	AL37	01/08/2024	Index Future	973.9060	973.9060	972.6000	972.6000	0.134	0.0000	0.0000
2023/09/01	AL37	07/11/2024	Index Future	996.1170	996.1170	994.7860	994.7860	0.134	0.0000	0.0000
2023/09/01	AL7T	02/11/2023	Index Future	1037.9580	1037.9580	1036.6880	1036.6880	0.122	0.0000	0.0000
2023/09/01	AL7T	01/02/2024	Index Future	1061.1530	1061.1530	1059.8530	1059.8530	0.123	0.0000	0.0000
2023/09/01	AL7T	02/05/2024	Index Future	1084.8170	1084.8170	1083.4900	1083.4900	0.122	0.0000	0.0000
2023/09/01	AL7T	01/08/2024	Index Future	1108.5430	1108.5430	1107.1920	1107.1920	0.122	0.0000	0.0000
2023/09/01	AL7T	07/11/2024	Index Future	1133.8250	1133.8250	1132.4480	1132.4480	0.121	0.0000	0.0000
2023/09/01	ALBI	02/11/2023	Index Future	904.6790	904.6790	903.5130	903.5130	0.129	0.0000	0.0000
2023/09/01	ALBI	01/02/2024	Index Future	924.8950	924.8950	923.7020	923.7020	0.129	0.0000	0.0000
2023/09/01	ALBI	02/05/2024	Index Future	945.5200	945.5200	944.3030	944.3030	0.129	0.0000	0.0000
2023/09/01	ALBI	01/08/2024	Index Future	966.2000	966.2000	964.9590	964.9590	0.128	0.0000	0.0000
2023/09/01	ALBI	07/11/2024	Index Future	988.2360	988.2360	986.9710	986.9710	0.128	0.0000	0.0000
2023/09/01	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	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	
2023/09/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/01	ES33	02/11/2023		Bond Future	12.6472	72.5246	12.6662	72.4406	0.151	0.0000	0.0000
2023/09/01	ES33	01/02/2024		Bond Future	12.7896	74.1628	12.8095	74.0768	0.155	0.0000	0.0000
2023/09/01	ES33	02/05/2024		Bond Future	12.9375	72.0339	12.9583	71.9461	0.160	0.0000	0.0000
2023/09/01	ES33	01/08/2024		Bond Future	13.1003	73.6226	13.1219	73.5331	0.165	0.0000	0.0000
2023/09/01	ES33	07/11/2024		Bond Future	13.3070	71.5094	13.3296	71.4183	0.170	0.0000	0.0000
2023/09/01	ES42	02/11/2023		Bond Future	13.1806	68.1454	13.1944	68.0760	0.105	0.0000	0.0000
2023/09/01	ES42	01/02/2024		Bond Future	13.3130	69.6848	13.3274	69.6138	0.108	0.0000	0.0000
2023/09/01	ES42	02/05/2024		Bond Future	13.4552	66.9916	13.4702	66.9192	0.111	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	
2023/09/01	ES42	01/08/2024		Bond Future	13.6072	68.4671	13.6228	68.3933	0.114	0.0000	0.0000
2023/09/01	ES42	07/11/2024		Bond Future	13.7947	65.7683	13.8108	65.6933	0.117	0.0000	0.0000
2023/09/01	GOVI	02/11/2023		GOVI	891.7970	891.7970	890.6370	890.6370	0.130	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.81 Call	GOVI	59870.0000	5.9870	48270.0000	4.8270	19.375	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.82 Call	GOVI	59770.0000	5.9770	48170.0000	4.8170	19.408	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.80 Call	GOVI	59970.0000	5.9970	48370.0000	4.8370	19.343	0.0000	0.0000
2023/09/01	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	879.99 Call	GOVI	317350.0000	31.7350	305490.0000	30.5490	3.737	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	880.00 Call	GOVI	317250.0000	31.7250	305390.0000	30.5390	3.738	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	879.98 Call	GOVI	317450.0000	31.7450	305590.0000	30.5590	3.736	0.0000	0.0000
2023/09/01	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/02/2024		GOVI	911.7250	911.7250	910.5390	910.5390	0.130	0.0000	0.0000
2023/09/01	GOVI	02/05/2024		GOVI	932.0570	932.0570	930.8460	930.8460	0.130	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.98 Put	GOVI	189230.0000	18.9230	201340.0000	20.1340	6.400	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.99 Put	GOVI	189330.0000	18.9330	201440.0000	20.1440	6.396	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	02/05/2024	950.97 Put	GOVI	189130.0000	18.9130	201240.0000	20.1240	6.403	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.38 Call	GOVI	90620.0000	9.0620	78280.0000	7.8280	13.617	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.39 Call	GOVI	90520.0000	9.0520	78180.0000	7.8180	13.632	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.37 Call	GOVI	90720.0000	9.0720	78380.0000	7.8380	13.602	0.0000	0.0000
2023/09/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	01/08/2024		GOVI	952.4420	952.4420	951.2080	951.2080	0.130	0.0000	0.0000
2023/09/01	GOVI	07/11/2024		GOVI	974.1640	974.1640	972.9060	972.9060	0.129	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.79 Call	GOVI	253740.0000	25.3740	241160.0000	24.1160	4.958	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.80 Call	GOVI	253640.0000	25.3640	241060.0000	24.1060	4.960	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.78 Call	GOVI	253840.0000	25.3840	241260.0000	24.1260	4.956	0.0000	0.0000
2023/09/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	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	
2023/09/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/01	IGOV	02/11/2023		Index Future	334.4610	334.4610	332.8320	332.8320	0.487	0.0000	0.0000
2023/09/01	IGOV	01/02/2024		Index Future	342.0160	342.0160	340.3500	340.3500	0.487	0.0000	0.0000
2023/09/01	IGOV	02/05/2024		Index Future	349.7220	349.7220	348.0190	348.0190	0.487	0.0000	0.0000
2023/09/01	IGOV	01/08/2024		Index Future	357.4480	357.4480	355.7090	355.7090	0.487	0.0000	0.0000
2023/09/01	IGOV	07/11/2024		Index Future	365.6810	365.6810	363.9040	363.9040	0.486	0.0000	0.0000
2023/09/01	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/01	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3650	91.6350	0.000	0.0000	0.0000
2023/09/01	JBAF	18/10/2023		Jibar Tradeable Future	8.3150	91.6850	8.3250	91.6750	0.120	0.0000	0.0000
2023/09/01	JBAF	15/11/2023		Jibar Tradeable Future	8.3100	91.6900	8.3200	91.6800	0.120	0.0000	0.0000
2023/09/01	JBAF	20/12/2023		Jibar Tradeable Future	8.3050	91.6950	8.3250	91.6750	0.241	0.0000	0.0000
2023/09/01	JBAF	17/01/2024		Jibar Tradeable Future	8.2900	91.7100	8.3200	91.6800	0.362	0.0000	0.0000
2023/09/01	JBAF	21/02/2024		Jibar Tradeable Future	8.2100	91.7900	8.2500	91.7500	0.487	0.0000	0.0000
2023/09/01	JBAF	20/03/2024		Jibar Tradeable Future	8.2000	91.8000	8.2400	91.7600	0.488	0.0000	0.0000
2023/09/01	JBAF	19/06/2024		Jibar Tradeable Future	7.9400	92.0600	8.0200	91.9800	1.008	0.0000	0.0000
2023/09/01	JBAF	18/09/2024		Jibar Tradeable Future	7.7800	92.2200	7.8800	92.1200	1.285	0.0000	0.0000
2023/09/01	JBAF	18/12/2024		Jibar Tradeable Future	7.6250	92.3750	7.7150	92.2850	1.180	0.0000	0.0000
2023/09/01	JBAF	19/03/2025		Jibar Tradeable Future	7.5700	92.4300	7.6700	92.3300	1.321	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	
2023/09/01	JBAF	18/06/2025		Jibar Tradeable Future	7.5550	92.4450	7.6450	92.3550	1.191	0.0000	0.0000
2023/09/01	R035	02/11/2023		Bond Future	11.7910	83.6735	11.8104	83.5700	0.164	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.42 Call	Bond Future	966.8400	0.9668	919.6200	0.9196	4.884	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.42 Put	Bond Future	2990.8800	2.9909	3047.1600	3.0472	1.882	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.43 Call	Bond Future	986.2300	0.9862	938.4500	0.9385	4.845	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.43 Put	Bond Future	2954.8000	2.9548	3010.5200	3.0105	1.886	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.41 Call	Bond Future	947.5800	0.9476	900.9200	0.9009	4.924	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.41 Put	Bond Future	3027.1300	3.0271	3083.9700	3.0840	1.878	0.0000	0.0000
2023/09/01	R035	02/11/2023	10.62 Put	Bond Future	6753.6300	6.7536	6846.2000	6.8462	1.371	0.0000	0.0000
2023/09/01	R035	02/11/2023	10.62 Call	Bond Future	121.1800	0.1212	110.2500	0.1103	9.020	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.12 Put	Bond Future	4208.9100	4.2089	4281.5500	4.2816	1.726	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.12 Call	Bond Future	496.7800	0.4968	465.9200	0.4659	6.212	0.0000	0.0000
2023/09/01	R035	02/11/2023	12.85 Call	Bond Future	5779.2200	5.7792	5680.7500	5.6808	1.704	0.0000	0.0000
2023/09/01	R035	02/11/2023	12.85 Put	Bond Future	367.8500	0.3679	372.8800	0.3729	1.367	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.70 Put	Bond Future	2096.2300	2.0962	2137.1600	2.1372	1.953	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.70 Call	Bond Future	1606.0000	1.6060	1543.4300	1.5434	3.896	0.0000	0.0000
2023/09/01	R035	02/11/2023	13.59 Call	Bond Future	8997.9100	8.9979	8894.8100	8.8948	1.146	0.0000	0.0000
2023/09/01	R035	02/11/2023	13.59 Put	Bond Future	102.8000	0.1028	103.2000	0.1032	0.389	0.0000	0.0000
2023/09/01	R035	02/11/2023	12.24 Put	Bond Future	971.3800	0.9714	989.3200	0.9893	1.847	0.0000	0.0000
2023/09/01	R035	02/11/2023	12.24 Call	Bond Future	3329.7800	3.3298	3244.2200	3.2442	2.570	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.74 Put	Bond Future	1986.9800	1.9870	2025.8400	2.0258	1.956	0.0000	0.0000
2023/09/01	R035	02/11/2023	11.74 Call	Bond Future	1712.6500	1.7127	1648.0100	1.6480	3.774	0.0000	0.0000
2023/09/01	R035	01/02/2024	10.62 Put	Bond Future	7693.5700	7.6936	7777.2700	7.7773	1.088	0.0000	0.0000
2023/09/01	R035	01/02/2024	10.62 Call	Bond Future	551.0100	0.5510	528.8700	0.5289	4.018	0.0000	0.0000
2023/09/01	R035	01/02/2024	11.12 Put	Bond Future	5432.4800	5.4325	5500.7500	5.5008	1.257	0.0000	0.0000
2023/09/01	R035	01/02/2024	11.12 Call	Bond Future	1180.2200	1.1802	1142.6500	1.1427	3.183	0.0000	0.0000
2023/09/01	R035	01/02/2024	13.46 Call	Bond Future	8431.6300	8.4316	8336.2000	8.3362	1.132	0.0000	0.0000
2023/09/01	R035	01/02/2024	13.46 Put	Bond Future	771.1000	0.7711	781.5100	0.7815	1.350	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.19 Call	Bond Future	3823.7200	3.8237	3751.2700	3.7513	1.895	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.19 Put	Bond Future	2316.3400	2.3163	2349.7300	2.3497	1.441	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.20 Call	Bond Future	3855.5700	3.8556	3782.8500	3.7829	1.886	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.20 Put	Bond Future	2296.9600	2.2970	2330.0800	2.3301	1.442	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.18 Call	Bond Future	3791.9700	3.7920	3719.7800	3.7198	1.904	0.0000	0.0000
2023/09/01	R035	01/02/2024	12.18 Put	Bond Future	2335.8800	2.3359	2369.5300	2.3695	1.441	0.0000	0.0000
2023/09/01	R035	01/02/2024		Bond Future	11.8998	85.5433	11.9199	85.4374	0.169	0.0000	0.0000
2023/09/01	R035	02/05/2024		Bond Future	12.0061	82.9373	12.0270	82.8293	0.174	0.0000	0.0000
2023/09/01	R035	02/05/2024	11.20 Call	Bond Future	1751.2100	1.7512	1709.6000	1.7096	2.376	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	
2023/09/01	R035	02/05/2024	11.20 Put	Bond Future	6070.6900	6.0707	6137.1000	6.1371	1.094	0.0000	0.0000
2023/09/01	R035	02/05/2024	11.21 Call	Bond Future	1769.5100	1.7695	1727.6200	1.7276	2.367	0.0000	0.0000
2023/09/01	R035	02/05/2024	11.21 Put	Bond Future	6033.4800	6.0335	6099.6100	6.0996	1.096	0.0000	0.0000
2023/09/01	R035	02/05/2024	11.19 Call	Bond Future	1733.0200	1.7330	1691.6800	1.6917	2.385	0.0000	0.0000
2023/09/01	R035	02/05/2024	11.19 Put	Bond Future	6108.0700	6.1081	6174.7500	6.1748	1.092	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.80 Call	Bond Future	3292.1400	3.2921	3235.9000	3.2359	1.708	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.80 Put	Bond Future	4958.5800	4.9586	5012.4600	5.0125	1.087	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.81 Call	Bond Future	3316.5600	3.3166	3260.0800	3.2601	1.703	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.81 Put	Bond Future	4930.8800	4.9309	4984.5200	4.9845	1.088	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.79 Call	Bond Future	3267.4900	3.2675	3211.4800	3.2115	1.714	0.0000	0.0000
2023/09/01	R035	01/08/2024	11.79 Put	Bond Future	4986.0900	4.9861	5040.2000	5.0402	1.085	0.0000	0.0000
2023/09/01	R035	01/08/2024		Bond Future	12.1242	84.7484	12.1459	84.6383	0.179	0.0000	0.0000
2023/09/01	R035	07/11/2024		Bond Future	12.2796	82.1584	12.3023	82.0462	0.185	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.18 Call	Bond Future	4176.4500	4.1765	4114.5000	4.1145	1.483	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.18 Put	Bond Future	4671.5900	4.6716	4721.8300	4.7218	1.075	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.19 Call	Bond Future	4202.4500	4.2025	4140.2900	4.1403	1.479	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.19 Put	Bond Future	4647.6700	4.6477	4697.7000	4.6977	1.076	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.17 Call	Bond Future	4150.8900	4.1509	4089.1400	4.0891	1.488	0.0000	0.0000
2023/09/01	R035	07/11/2024	12.17 Put	Bond Future	4695.9900	4.6960	4746.4300	4.7464	1.074	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.82 Call	Bond Future	4692.7200	4.6927	4652.5400	4.6525	0.856	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.82 Put	Bond Future	1523.0300	1.5230	1511.6900	1.5117	0.745	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.83 Call	Bond Future	4741.4500	4.7415	4701.2500	4.7013	0.848	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.83 Put	Bond Future	1502.2200	1.5022	1490.8600	1.4909	0.756	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.81 Call	Bond Future	4644.1700	4.6442	4604.0100	4.6040	0.865	0.0000	0.0000
2023/09/01	R053	02/11/2023	12.81 Put	Bond Future	1544.1100	1.5441	1532.7900	1.5328	0.733	0.0000	0.0000
2023/09/01	R053	02/11/2023		Bond Future	12.3788	95.2674	12.3827	95.2385	0.031	0.0000	0.0000
2023/09/01	R053	01/02/2024		Bond Future	12.4820	97.3963	12.4860	97.3667	0.032	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.93 Call	Bond Future	6143.0500	6.1431	6110.6400	6.1106	0.528	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.93 Put	Bond Future	2975.0700	2.9751	2972.2200	2.9722	0.096	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.94 Call	Bond Future	6187.8800	6.1879	6155.4100	6.1554	0.525	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.94 Put	Bond Future	2951.4700	2.9515	2948.5600	2.9486	0.099	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.92 Call	Bond Future	6098.3200	6.0983	6065.9600	6.0660	0.531	0.0000	0.0000
2023/09/01	R053	01/02/2024	12.92 Put	Bond Future	2998.8600	2.9989	2996.0600	2.9961	0.093	0.0000	0.0000
2023/09/01	R053	02/05/2024	13.03 Call	Bond Future	7141.5800	7.1416	7112.1900	7.1122	0.412	0.0000	0.0000
2023/09/01	R053	02/05/2024	13.03 Put	Bond Future	4083.3700	4.0834	4083.9900	4.0840	0.015	0.0000	0.0000
2023/09/01	R053	02/05/2024	13.04 Call	Bond Future	7184.3000	7.1843	7154.8600	7.1549	0.410	0.0000	0.0000
2023/09/01	R053	02/05/2024	13.04 Put	Bond Future	4058.6700	4.0587	4059.2400	4.0592	0.014	0.0000	0.0000
2023/09/01	R053	02/05/2024	13.02 Call	Bond Future	7099.2200	7.0992	7069.8800	7.0699	0.413	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	
2023/09/01	R053	02/05/2024	13.02 Put	Bond Future	4108.5300	4.1085	4109.2000	4.1092	0.016	0.0000	0.0000
2023/09/01	R053	02/05/2024		Bond Future	12.5907	93.7020	12.5949	93.6720	0.033	0.0000	0.0000
2023/09/01	R053	01/08/2024		Bond Future	12.7093	95.7465	12.7136	95.7162	0.034	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.14 Call	Bond Future	7717.8700	7.7179	7690.5500	7.6906	0.354	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.14 Put	Bond Future	4769.0800	4.7691	4772.0200	4.7720	0.062	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.15 Call	Bond Future	7758.6000	7.7586	7731.2300	7.7312	0.353	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.15 Put	Bond Future	4743.4500	4.7435	4746.3400	4.7463	0.061	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.13 Call	Bond Future	7676.8400	7.6768	7649.5600	7.6496	0.355	0.0000	0.0000
2023/09/01	R053	01/08/2024	13.13 Put	Bond Future	4794.5100	4.7945	4797.4900	4.7975	0.062	0.0000	0.0000
2023/09/01	R053	07/11/2024		Bond Future	12.8555	92.0479	12.8599	92.0174	0.034	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.80 Call	Bond Future	6406.1500	6.4062	6382.5200	6.3825	0.369	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.80 Put	Bond Future	6790.8800	6.7909	6797.7600	6.7978	0.101	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.81 Call	Bond Future	6442.6500	6.4427	6418.9700	6.4190	0.368	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.81 Put	Bond Future	6757.8200	6.7578	6764.6500	6.7647	0.101	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.79 Call	Bond Future	6369.7200	6.3697	6346.1400	6.3461	0.370	0.0000	0.0000
2023/09/01	R053	07/11/2024	12.79 Put	Bond Future	6824.1000	6.8241	6831.0300	6.8310	0.102	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.39 Call	Bond Future	1691.5000	1.6915	1564.5200	1.5645	7.507	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.39 Put	Bond Future	259.8000	0.2598	293.4100	0.2934	12.937	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.40 Call	Bond Future	1713.3600	1.7134	1585.7800	1.5858	7.446	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.40 Put	Bond Future	254.6400	0.2546	287.6500	0.2877	12.963	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.38 Call	Bond Future	1669.8700	1.6699	1543.5100	1.5435	7.567	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.38 Put	Bond Future	265.2000	0.2652	299.4300	0.2994	12.907	0.0000	0.0000
2023/09/01	R186	02/11/2023		Bond Future	8.8649	108.3405	8.9233	108.1799	0.659	0.0000	0.0000
2023/09/01	R186	02/11/2023	10.42 Call	Bond Future	4197.1700	4.1972	4040.6000	4.0406	3.730	0.0000	0.0000
2023/09/01	R186	02/11/2023	10.42 Put	Bond Future	28.4600	0.0285	32.4800	0.0325	14.125	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.15 Put	Bond Future	416.6100	0.4166	467.2500	0.4673	12.155	0.0000	0.0000
2023/09/01	R186	02/11/2023	9.15 Call	Bond Future	1197.0900	1.1971	1087.1400	1.0871	9.185	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.51 Call	Bond Future	2207.2200	2.2072	2086.9200	2.0869	5.450	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.51 Put	Bond Future	519.0800	0.5191	563.0400	0.5630	8.469	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.52 Call	Bond Future	2226.2100	2.2262	2105.4800	2.1055	5.423	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.52 Put	Bond Future	513.0500	0.5131	556.5800	0.5566	8.485	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.50 Call	Bond Future	2188.0500	2.1881	2068.1800	2.0682	5.478	0.0000	0.0000
2023/09/01	R186	01/02/2024	9.50 Put	Bond Future	524.9400	0.5249	569.3300	0.5693	8.456	0.0000	0.0000
2023/09/01	R186	01/02/2024		Bond Future	8.8424	105.4510	8.9067	105.2868	0.728	0.0000	0.0000
2023/09/01	R186	02/05/2024		Bond Future	8.8180	107.8015	8.8893	107.6338	0.808	0.0000	0.0000
2023/09/01	R186	02/05/2024	10.40 Call	Bond Future	3996.9200	3.9969	3856.1100	3.8561	3.523	0.0000	0.0000
2023/09/01	R186	02/05/2024	10.40 Put	Bond Future	354.2000	0.3542	381.0800	0.3811	7.589	0.0000	0.0000
2023/09/01	R186	02/05/2024	9.73 Put	Bond Future	610.0700	0.6101	654.3200	0.6543	7.253	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/01	R186	02/05/2024	9.73 Call	Bond Future	2730.1900	2.7302	2606.7500	2.6068	4.521	0.0000	0.0000
2023/09/01	R186	02/05/2024	8.00 Call	Bond Future	427.2700	0.4273	384.5600	0.3846	9.996	0.0000	0.0000
2023/09/01	R186	02/05/2024	8.00 Put	Bond Future	2376.9600	2.3770	2501.9400	2.5019	5.258	0.0000	0.0000
2023/09/01	R186	02/05/2024	8.01 Call	Bond Future	434.0600	0.4341	390.8600	0.3909	9.953	0.0000	0.0000
2023/09/01	R186	02/05/2024	8.01 Put	Bond Future	2359.6300	2.3596	2484.1200	2.4841	5.276	0.0000	0.0000
2023/09/01	R186	02/05/2024	7.99 Call	Bond Future	420.5500	0.4206	378.3200	0.3783	10.042	0.0000	0.0000
2023/09/01	R186	02/05/2024	7.99 Put	Bond Future	2394.3600	2.3944	2519.8200	2.5198	5.240	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.69 Call	Bond Future	1175.8400	1.1758	1094.6100	1.0946	6.908	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.69 Put	Bond Future	1436.9600	1.4370	1526.7000	1.5267	6.245	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.70 Call	Bond Future	1187.8400	1.1878	1106.1400	1.1061	6.878	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.70 Put	Bond Future	1427.3800	1.4274	1516.6500	1.5167	6.254	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.68 Call	Bond Future	1163.9000	1.1639	1083.1300	1.0831	6.940	0.0000	0.0000
2023/09/01	R186	01/08/2024	8.68 Put	Bond Future	1446.6000	1.4466	1536.8000	1.5368	6.235	0.0000	0.0000
2023/09/01	R186	01/08/2024		Bond Future	8.8112	104.8468	8.8908	104.6758	0.903	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.14 Call	Bond Future	1702.0400	1.7020	1602.7800	1.6028	5.832	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.14 Put	Bond Future	1139.8900	1.1399	1214.9400	1.2149	6.584	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.15 Call	Bond Future	1714.5400	1.7145	1614.9100	1.6149	5.811	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.15 Put	Bond Future	1133.2900	1.1333	1207.9700	1.2080	6.590	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.13 Call	Bond Future	1689.5800	1.6896	1590.6900	1.5907	5.853	0.0000	0.0000
2023/09/01	R186	07/11/2024	9.13 Put	Bond Future	1146.5400	1.1465	1221.9600	1.2220	6.578	0.0000	0.0000
2023/09/01	R186	07/11/2024		Bond Future	8.8468	107.2270	8.9375	107.0527	1.025	0.0000	0.0000
2023/09/01	R197	02/11/2023		Bond Future	341.6896	341.6896	341.6639	341.6639	0.008	0.0000	0.0000
2023/09/01	R202	02/11/2023		Bond Future	257.1904	257.1904	256.5142	256.5142	0.263	0.0000	0.0000
2023/09/01	R202	01/02/2024		Bond Future	258.0227	258.0227	257.3312	257.3312	0.268	0.0000	0.0000
2023/09/01	R202	02/05/2024		Bond Future	263.8355	263.8355	263.1287	263.1287	0.268	0.0000	0.0000
2023/09/01	R202	01/08/2024		Bond Future	264.5652	264.5652	263.8443	263.8443	0.272	0.0000	0.0000
2023/09/01	R202	07/11/2024		Bond Future	270.6494	270.6494	269.9133	269.9133	0.272	0.0000	0.0000
2023/09/01	R209	02/11/2023		Bond Future	11.8672	64.6381	11.8866	64.5471	0.163	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.35 Call	Bond Future	630.3000	0.6303	595.7100	0.5957	5.488	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.35 Put	Bond Future	3128.3400	3.1283	3184.7500	3.1848	1.803	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.33 Call	Bond Future	602.7800	0.6028	569.1600	0.5692	5.577	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.33 Put	Bond Future	3200.1100	3.2001	3257.4900	3.2575	1.793	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.34 Call	Bond Future	616.3900	0.6164	582.2900	0.5823	5.532	0.0000	0.0000
2023/09/01	R209	02/11/2023	11.34 Put	Bond Future	3164.0500	3.1641	3220.9500	3.2210	1.798	0.0000	0.0000
2023/09/01	R209	01/02/2024	12.13 Call	Bond Future	2976.8400	2.9768	2916.0000	2.9160	2.044	0.0000	0.0000
2023/09/01	R209	01/02/2024	12.13 Put	Bond Future	2197.2700	2.1973	2229.5000	2.2295	1.467	0.0000	0.0000
2023/09/01	R209	01/02/2024	12.14 Call	Bond Future	3003.7000	3.0037	2942.6000	2.9426	2.034	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	
2023/09/01	R209	01/02/2024	12.14 Put	Bond Future	2178.5500	2.1786	2210.5200	2.2105	1.467	0.0000	0.0000
2023/09/01	R209	01/02/2024	12.12 Call	Bond Future	2950.2400	2.9502	2889.6500	2.8897	2.054	0.0000	0.0000
2023/09/01	R209	01/02/2024	12.12 Put	Bond Future	2216.3100	2.2163	2248.7900	2.2488	1.465	0.0000	0.0000
2023/09/01	R209	01/02/2024		Bond Future	11.9605	66.0826	11.9806	65.9895	0.168	0.0000	0.0000
2023/09/01	R209	02/05/2024		Bond Future	12.0595	64.4023	12.0803	64.3073	0.172	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.18 Call	Bond Future	1431.7100	1.4317	1396.6800	1.3967	2.447	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.18 Put	Bond Future	5635.6200	5.6356	5695.6300	5.6956	1.065	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.19 Call	Bond Future	1446.9400	1.4469	1411.6600	1.4117	2.438	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.19 Put	Bond Future	5600.9500	5.6010	5660.7100	5.6607	1.067	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.17 Call	Bond Future	1416.4000	1.4164	1381.6100	1.3816	2.456	0.0000	0.0000
2023/09/01	R209	02/05/2024	11.17 Put	Bond Future	5670.2700	5.6703	5730.5200	5.7305	1.063	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.79 Call	Bond Future	2805.1700	2.8052	2756.4900	2.7565	1.735	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.79 Put	Bond Future	4545.2900	4.5453	4593.4600	4.5935	1.060	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.80 Call	Bond Future	2826.5300	2.8265	2777.6500	2.7777	1.729	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.80 Put	Bond Future	4519.9200	4.5199	4567.8900	4.5679	1.061	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.78 Call	Bond Future	2784.1300	2.7841	2735.6600	2.7357	1.741	0.0000	0.0000
2023/09/01	R209	01/08/2024	11.78 Put	Bond Future	4571.0200	4.5710	4619.4000	4.6194	1.058	0.0000	0.0000
2023/09/01	R209	01/08/2024		Bond Future	12.1692	65.8082	12.1907	65.7114	0.177	0.0000	0.0000
2023/09/01	R209	07/11/2024		Bond Future	12.3068	64.1466	12.3291	64.0479	0.181	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.22 Call	Bond Future	3744.4400	3.7444	3689.3100	3.6893	1.472	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.22 Put	Bond Future	4129.8900	4.1299	4173.4300	4.1734	1.054	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.23 Call	Bond Future	3767.5100	3.7675	3712.1900	3.7122	1.468	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.23 Put	Bond Future	4108.3800	4.1084	4151.7300	4.1517	1.055	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.21 Call	Bond Future	3721.4400	3.7214	3666.4800	3.6665	1.477	0.0000	0.0000
2023/09/01	R209	07/11/2024	12.21 Put	Bond Future	4151.5200	4.1515	4195.2300	4.1952	1.053	0.0000	0.0000
2023/09/01	R210	02/11/2023		Bond Future	227.5091	227.5091	227.3019	227.3019	0.091	0.0000	0.0000
2023/09/01	R210	01/02/2024		Bond Future	232.6481	232.6481	232.4360	232.4360	0.091	0.0000	0.0000
2023/09/01	R210	02/05/2024		Bond Future	234.6329	234.6329	234.4168	234.4168	0.092	0.0000	0.0000
2023/09/01	R210	01/08/2024		Bond Future	239.8138	239.8138	239.5937	239.5937	0.092	0.0000	0.0000
2023/09/01	R210	07/11/2024		Bond Future	241.9934	241.9934	241.7702	241.7702	0.092	0.0000	0.0000
2023/09/01	R213	02/11/2023		Bond Future	10.8019	82.4053	10.8215	82.3199	0.182	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.12 Call	Bond Future	2247.9800	2.2480	2181.5800	2.1816	2.954	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.12 Put	Bond Future	878.1600	0.8782	897.1100	0.8971	2.158	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.13 Call	Bond Future	2277.4800	2.2775	2210.7600	2.2108	2.930	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.13 Put	Bond Future	865.0700	0.8651	883.7000	0.8837	2.154	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.11 Call	Bond Future	2218.6200	2.2186	2152.5500	2.1526	2.978	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.11 Put	Bond Future	891.4200	0.8914	910.7000	0.9107	2.163	0.0000	0.0000
2023/09/01	R213	02/11/2023	12.70 Call	Bond Future	7824.6300	7.8246	7739.4600	7.7395	1.088	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	
2023/09/01	R213	02/11/2023	12.70 Put	Bond Future	68.3800	0.0684	68.5600	0.0686	0.263	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.44 Put	Bond Future	537.6900	0.5377	548.1700	0.5482	1.949	0.0000	0.0000
2023/09/01	R213	02/11/2023	11.44 Call	Bond Future	3256.2100	3.2562	3181.3400	3.1813	2.299	0.0000	0.0000
2023/09/01	R213	02/11/2023	10.94 Put	Bond Future	1145.3500	1.1454	1170.8000	1.1708	2.222	0.0000	0.0000
2023/09/01	R213	02/11/2023	10.94 Call	Bond Future	1743.6400	1.7436	1683.7400	1.6837	3.435	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.71 Call	Bond Future	4513.1500	4.5132	4443.4400	4.4434	1.545	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.71 Put	Bond Future	1117.7800	1.1178	1135.3400	1.1353	1.571	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.72 Call	Bond Future	4543.0400	4.5430	4473.1600	4.4732	1.538	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.72 Put	Bond Future	1107.4700	1.1075	1124.8600	1.1249	1.570	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.70 Call	Bond Future	4483.1400	4.4831	4413.5900	4.4136	1.551	0.0000	0.0000
2023/09/01	R213	01/02/2024	11.70 Put	Bond Future	1128.0000	1.1280	1145.7200	1.1457	1.571	0.0000	0.0000
2023/09/01	R213	01/02/2024		Bond Future	10.8881	84.2467	10.9087	84.1594	0.189	0.0000	0.0000
2023/09/01	R213	02/05/2024		Bond Future	10.9723	82.5655	10.9938	82.4764	0.196	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.29 Call	Bond Future	1534.7200	1.5347	1498.4700	1.4985	2.362	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.29 Put	Bond Future	4420.0200	4.4200	4472.8700	4.4729	1.196	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.30 Call	Bond Future	1549.4500	1.5495	1512.9800	1.5130	2.354	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.30 Put	Bond Future	4391.5400	4.3915	4444.1700	4.4442	1.198	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.28 Call	Bond Future	1519.8300	1.5198	1483.8000	1.4838	2.371	0.0000	0.0000
2023/09/01	R213	02/05/2024	10.28 Put	Bond Future	4448.3600	4.4484	4501.4300	4.5014	1.193	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.87 Call	Bond Future	2724.4700	2.7245	2676.7900	2.6768	1.750	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.87 Put	Bond Future	3534.3200	3.5343	3577.3900	3.5774	1.219	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.88 Call	Bond Future	2744.7100	2.7447	2696.8400	2.6968	1.744	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.88 Put	Bond Future	3513.8200	3.5138	3556.7000	3.5567	1.220	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.86 Call	Bond Future	2704.2900	2.7043	2656.8200	2.6568	1.755	0.0000	0.0000
2023/09/01	R213	01/08/2024	10.86 Put	Bond Future	3554.9100	3.5549	3598.1900	3.5982	1.217	0.0000	0.0000
2023/09/01	R213	01/08/2024		Bond Future	11.0699	84.3690	11.0925	84.2783	0.204	0.0000	0.0000
2023/09/01	R213	07/11/2024		Bond Future	11.2103	82.7259	11.2341	82.6335	0.212	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.22 Call	Bond Future	3442.5400	3.4425	3390.5200	3.3905	1.511	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.22 Put	Bond Future	3404.9000	3.4049	3445.2900	3.4453	1.186	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.23 Call	Bond Future	3463.4600	3.4635	3411.2700	3.4113	1.507	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.23 Put	Bond Future	3386.8900	3.3869	3427.1100	3.4271	1.188	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.21 Call	Bond Future	3421.3200	3.4213	3369.4700	3.3695	1.515	0.0000	0.0000
2023/09/01	R213	07/11/2024	11.21 Put	Bond Future	3422.6400	3.4226	3463.2000	3.4632	1.185	0.0000	0.0000
2023/09/01	R214	02/11/2023	11.46 Call	Bond Future	290.0100	0.2900	273.1200	0.2731	5.824	0.0000	0.0000
2023/09/01	R214	02/11/2023	11.46 Put	Bond Future	4517.1200	4.5171	4567.1900	4.5672	1.108	0.0000	0.0000
2023/09/01	R214	02/11/2023	11.47 Call	Bond Future	298.0500	0.2981	280.8400	0.2808	5.774	0.0000	0.0000
2023/09/01	R214	02/11/2023	11.47 Put	Bond Future	4472.5700	4.4726	4522.3200	4.5223	1.112	0.0000	0.0000
2023/09/01	R214	02/11/2023	11.45 Call	Bond Future	282.1800	0.2822	265.6100	0.2656	5.872	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	
2023/09/01	R214	02/11/2023	11.45 Put	Bond Future	4561.9400	4.5619	4612.3300	4.6123	1.105	0.0000	0.0000
2023/09/01	R214	02/11/2023		Bond Future	12.3077	59.9788	12.3219	59.9119	0.115	0.0000	0.0000
2023/09/01	R214	01/02/2024		Bond Future	12.4117	61.3191	12.4264	61.2506	0.119	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.15 Call	Bond Future	2044.2700	2.0443	2005.5400	2.0055	1.895	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.15 Put	Bond Future	3283.8400	3.2838	3313.5900	3.3136	0.906	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.16 Call	Bond Future	2066.3200	2.0663	2027.3700	2.0274	1.885	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.16 Put	Bond Future	3257.7600	3.2578	3287.2900	3.2873	0.906	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.14 Call	Bond Future	2022.3300	2.0223	1983.8200	1.9838	1.904	0.0000	0.0000
2023/09/01	R214	01/02/2024	12.14 Put	Bond Future	3310.0800	3.3101	3340.0500	3.3401	0.905	0.0000	0.0000
2023/09/01	R214	02/05/2024		Bond Future	12.5127	59.3808	12.5279	59.3110	0.121	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.47 Call	Bond Future	1249.2800	1.2493	1224.5200	1.2245	1.982	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.47 Put	Bond Future	6372.4400	6.3724	6417.5200	6.4175	0.707	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.48 Call	Bond Future	1261.8800	1.2619	1236.9500	1.2370	1.976	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.48 Put	Bond Future	6332.6600	6.3327	6377.5700	6.3776	0.709	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.46 Call	Bond Future	1236.9300	1.2369	1212.3300	1.2123	1.989	0.0000	0.0000
2023/09/01	R214	02/05/2024	11.46 Put	Bond Future	6412.5300	6.4125	6457.7700	6.4578	0.705	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.17 Call	Bond Future	2758.2700	2.7583	2721.6800	2.7217	1.327	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.17 Put	Bond Future	4870.6400	4.8706	4905.2300	4.9052	0.710	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.18 Call	Bond Future	2778.9000	2.7789	2742.1500	2.7422	1.322	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.18 Put	Bond Future	4843.3300	4.8433	4877.7600	4.8778	0.711	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.16 Call	Bond Future	2737.4900	2.7375	2701.0500	2.7011	1.331	0.0000	0.0000
2023/09/01	R214	01/08/2024	12.16 Put	Bond Future	4897.8600	4.8979	4932.6000	4.9326	0.709	0.0000	0.0000
2023/09/01	R214	01/08/2024		Bond Future	12.6227	60.6775	12.6384	60.6063	0.124	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.61 Call	Bond Future	3717.5800	3.7176	3676.2400	3.6762	1.112	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.61 Put	Bond Future	4405.4100	4.4054	4436.6000	4.4366	0.708	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.62 Call	Bond Future	3740.3700	3.7404	3698.9000	3.6989	1.109	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.62 Put	Bond Future	4382.7700	4.3828	4413.8300	4.4138	0.709	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.60 Call	Bond Future	3694.8500	3.6949	3653.6500	3.6537	1.115	0.0000	0.0000
2023/09/01	R214	07/11/2024	12.60 Put	Bond Future	4428.1500	4.4282	4459.4800	4.4595	0.708	0.0000	0.0000
2023/09/01	R214	07/11/2024		Bond Future	12.7627	58.7488	12.7790	58.6763	0.127	0.0000	0.0000
2023/09/01	R248	02/11/2023		Bond Future	12.4618	73.4033	12.4862	73.2645	0.196	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.48 Call	Bond Future	250.1000	0.2501	227.9200	0.2279	8.868	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.48 Put	Bond Future	6257.5600	6.2576	6374.1500	6.3742	1.863	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.49 Call	Bond Future	256.8500	0.2569	234.2200	0.2342	8.811	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.49 Put	Bond Future	6198.7100	6.1987	6314.8500	6.3149	1.874	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.47 Call	Bond Future	243.4300	0.2434	221.7100	0.2217	8.922	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.47 Put	Bond Future	6316.5800	6.3166	6433.6300	6.4336	1.853	0.0000	0.0000
2023/09/01	R248	02/11/2023	11.80 Put	Bond Future	4539.6900	4.5397	4637.5700	4.6376	2.156	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	
2023/09/01	R248	02/11/2023	11.80 Call	Bond Future	584.4100	0.5844	543.5200	0.5435	6.997	0.0000	0.0000
2023/09/01	R248	02/11/2023	12.50 Put	Bond Future	1942.2600	1.9423	1991.8100	1.9918	2.551	0.0000	0.0000
2023/09/01	R248	02/11/2023	12.50 Call	Bond Future	2159.3300	2.1593	2070.1100	2.0701	4.132	0.0000	0.0000
2023/09/01	R248	02/11/2023	13.60 Call	Bond Future	6399.6100	6.3996	6269.4200	6.2694	2.034	0.0000	0.0000
2023/09/01	R248	02/11/2023	13.60 Put	Bond Future	399.8100	0.3998	408.3900	0.4084	2.146	0.0000	0.0000
2023/09/01	R248	01/02/2024		Bond Future	12.5723	75.0436	12.5977	74.9016	0.202	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.15 Call	Bond Future	2107.3400	2.1073	2041.2800	2.0413	3.135	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.15 Put	Bond Future	4547.7500	4.5478	4623.6700	4.6237	1.669	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.16 Call	Bond Future	2131.6700	2.1317	2065.1600	2.0652	3.120	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.16 Put	Bond Future	4512.5900	4.5126	4588.0600	4.5881	1.672	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.14 Call	Bond Future	2083.1600	2.0832	2017.5500	2.0176	3.150	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.14 Put	Bond Future	4583.1400	4.5831	4659.5100	4.6595	1.666	0.0000	0.0000
2023/09/01	R248	01/02/2024	11.50 Put	Bond Future	7371.6500	7.3717	7476.4100	7.4764	1.421	0.0000	0.0000
2023/09/01	R248	01/02/2024	11.50 Call	Bond Future	875.5500	0.8756	838.3300	0.8383	4.251	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.30 Put	Bond Future	4045.7100	4.0457	4114.9500	4.1150	1.711	0.0000	0.0000
2023/09/01	R248	01/02/2024	12.30 Call	Bond Future	2488.8000	2.4888	2416.0600	2.4161	2.923	0.0000	0.0000
2023/09/01	R248	01/02/2024	13.37 Call	Bond Future	5962.3900	5.9624	5852.1600	5.8522	1.849	0.0000	0.0000
2023/09/01	R248	01/02/2024	13.37 Put	Bond Future	1726.9100	1.7269	1758.6600	1.7587	1.839	0.0000	0.0000
2023/09/01	R248	02/05/2024		Bond Future	12.6797	72.2671	12.7060	72.1221	0.207	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.47 Call	Bond Future	1333.7900	1.3338	1291.5800	1.2916	3.165	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.47 Put	Bond Future	8621.4300	8.6214	8724.2000	8.7242	1.192	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.48 Call	Bond Future	1347.5400	1.3475	1305.0200	1.3050	3.155	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.48 Put	Bond Future	8569.6200	8.5696	8672.0800	8.6721	1.196	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.46 Call	Bond Future	1319.9400	1.3199	1278.0400	1.2780	3.174	0.0000	0.0000
2023/09/01	R248	02/05/2024	11.46 Put	Bond Future	8673.2400	8.6732	8776.3200	8.7763	1.188	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.31 Call	Bond Future	3324.4800	3.3245	3253.9400	3.2539	2.122	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.31 Put	Bond Future	6060.2400	6.0602	6137.5500	6.1376	1.276	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.32 Call	Bond Future	3349.1900	3.3492	3278.3400	3.2783	2.115	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.32 Put	Bond Future	6026.8500	6.0269	6103.8500	6.1039	1.278	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.30 Call	Bond Future	3299.5700	3.2996	3229.3500	3.2294	2.128	0.0000	0.0000
2023/09/01	R248	01/08/2024	12.30 Put	Bond Future	6093.5100	6.0935	6171.1400	6.1711	1.274	0.0000	0.0000
2023/09/01	R248	01/08/2024		Bond Future	12.7967	73.8448	12.8239	73.6970	0.213	0.0000	0.0000
2023/09/01	R248	07/11/2024		Bond Future	12.9448	71.0699	12.9732	70.9190	0.219	0.0000	0.0000
2023/09/01	R248	07/11/2024	12.79 Call	Bond Future	4662.1700	4.6622	4579.8700	4.5799	1.765	0.0000	0.0000
2023/09/01	R248	07/11/2024	12.79 Put	Bond Future	5495.2700	5.4953	5563.8500	5.5639	1.248	0.0000	0.0000
2023/09/01	R248	07/11/2024	12.80 Call	Bond Future	4689.7700	4.6898	4607.2000	4.6072	1.761	0.0000	0.0000
2023/09/01	R248	07/11/2024	12.80 Put	Bond Future	5468.5200	5.4685	5536.8300	5.5368	1.249	0.0000	0.0000
2023/09/01	R248	07/11/2024	12.78 Call	Bond Future	4634.6300	4.6346	4552.6000	4.5526	1.770	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	
2023/09/01	R248	07/11/2024	12.78 Put	Bond Future	5522.1600	5.5222	5591.0100	5.5910	1.247	0.0000	0.0000
2023/09/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/01	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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