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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2023 TO 14/09/2023

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
2023/09/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/14	2025	02/11/2023		Bond Future	172.7946	172.7946	172.7610	0.019	0.0000	0.0000
2023/09/14	2025	01/02/2024		Bond Future	174.8834	174.8834	174.8490	0.020	0.0000	0.0000
2023/09/14	2025	02/05/2024		Bond Future	178.7989	178.7989	178.7642	0.019	0.0000	0.0000
2023/09/14	2025	01/08/2024		Bond Future	180.9526	180.9526	180.9177	0.019	0.0000	0.0000
2023/09/14	2025	07/11/2024		Bond Future	185.1945	185.1945	185.1595	0.019	0.0000	0.0000
2023/09/14	2029	02/11/2023		Bond Future	124.7669	124.7669	124.6952	0.057	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	
2023/09/14	2029	01/02/2024		Bond Future	127.5718	127.5718	127.4984	127.4984	0.058	0.0000	0.0000
2023/09/14	2029	02/05/2024		Bond Future	129.0602	129.0602	128.9855	128.9855	0.058	0.0000	0.0000
2023/09/14	2029	01/08/2024		Bond Future	131.9434	131.9434	131.8674	131.8674	0.058	0.0000	0.0000
2023/09/14	2029	07/11/2024		Bond Future	133.6346	133.6346	133.5575	133.5575	0.058	0.0000	0.0000
2023/09/14	2030	02/11/2023		Bond Future	10.4424	91.1419	10.4723	91.0167	0.287	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.81 Put	Bond Future	589.7300	0.5897	617.4800	0.6175	4.706	0.0000	0.0000
2023/09/14	2030	02/11/2023	9.57 Call	Bond Future	59.6800	0.0597	50.0500	0.0501	16.136	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.57 Call	Bond Future	4701.1900	4.7012	4581.3700	4.5814	2.549	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.39 Put	Bond Future	1224.1400	1.2241	1279.9600	1.2800	4.560	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.43 Call	Bond Future	4194.8600	4.1949	4077.1800	4.0772	2.805	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.80 Put	Bond Future	600.6100	0.6006	628.8800	0.6289	4.707	0.0000	0.0000
2023/09/14	2030	02/11/2023	12.27 Call	Bond Future	7282.2200	7.2822	7157.8100	7.1578	1.708	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.81 Call	Bond Future	2110.8800	2.1109	2013.4300	2.0134	4.617	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.82 Call	Bond Future	2141.2200	2.1412	2043.2500	2.0433	4.575	0.0000	0.0000
2023/09/14	2030	02/11/2023	9.57 Put	Bond Future	3803.9600	3.8040	3919.5300	3.9195	3.038	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.07 Put	Bond Future	2015.4500	2.0155	2098.3000	2.0983	4.111	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.07 Call	Bond Future	440.7600	0.4408	398.4100	0.3984	9.608	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.57 Put	Bond Future	137.4300	0.1374	142.8100	0.1428	3.915	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.62 Put	Bond Future	827.8300	0.8278	866.7400	0.8667	4.700	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.12 Call	Bond Future	3108.9000	3.1089	2998.6600	2.9987	3.546	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.82 Put	Bond Future	579.1500	0.5792	606.3800	0.6064	4.702	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.80 Call	Bond Future	2080.8200	2.0808	1983.8900	1.9839	4.658	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.62 Call	Bond Future	1566.9200	1.5669	1480.6300	1.4806	5.507	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.12 Put	Bond Future	330.3100	0.3303	345.2700	0.3453	4.529	0.0000	0.0000
2023/09/14	2030	02/11/2023	12.27 Put	Bond Future	33.0300	0.0330	33.8200	0.0338	2.392	0.0000	0.0000
2023/09/14	2030	02/11/2023	9.89 Put	Bond Future	2590.4500	2.5905	2687.5900	2.6876	3.750	0.0000	0.0000
2023/09/14	2030	02/11/2023	9.89 Call	Bond Future	242.0800	0.2421	214.0200	0.2140	11.591	0.0000	0.0000
2023/09/14	2030	02/11/2023	10.39 Call	Bond Future	1004.7500	1.0048	935.3700	0.9354	6.905	0.0000	0.0000
2023/09/14	2030	02/11/2023	11.43 Put	Bond Future	181.4600	0.1815	188.9800	0.1890	4.144	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.89 Put	Bond Future	3534.7000	3.5347	3617.4300	3.6174	2.341	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.39 Put	Bond Future	2267.1000	2.2671	2328.5200	2.3285	2.709	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.39 Call	Bond Future	1756.4000	1.7564	1689.7300	1.6897	3.796	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.86 Put	Bond Future	504.7100	0.5047	520.8700	0.5209	3.202	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.16 Put	Bond Future	2798.7400	2.7987	2870.0900	2.8701	2.549	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.00 Call	Bond Future	3181.4600	3.1815	3091.0500	3.0911	2.842	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.00 Put	Bond Future	1244.6700	1.2447	1282.3500	1.2824	3.027	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.85 Call	Bond Future	5719.2400	5.7192	5607.4800	5.6075	1.954	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.00 Put	Bond Future	3217.9100	3.2179	3296.1300	3.2961	2.431	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	
2023/09/14	2030	01/02/2024	10.00 Call	Bond Future	1097.2900	1.0973	1047.4200	1.0474	4.545	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.36 Put	Bond Future	858.3600	0.8584	885.2700	0.8853	3.135	0.0000	0.0000
2023/09/14	2030	01/02/2024	12.10 Put	Bond Future	389.5300	0.3895	402.0100	0.4020	3.204	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.89 Call	Bond Future	953.4900	0.9535	908.1300	0.9081	4.757	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.86 Call	Bond Future	5751.4200	5.7514	5639.4900	5.6395	1.946	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.75 Call	Bond Future	5400.0200	5.4000	5290.0700	5.2901	2.036	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.57 Put	Bond Future	4549.7500	4.5498	4644.6800	4.6447	2.086	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.57 Call	Bond Future	612.0300	0.6120	578.8700	0.5789	5.418	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.07 Call	Bond Future	1200.8600	1.2009	1148.0000	1.1480	4.402	0.0000	0.0000
2023/09/14	2030	01/02/2024	12.10 Call	Bond Future	6531.6200	6.5316	6416.0100	6.4160	1.770	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.31 Call	Bond Future	4053.1000	4.0531	3953.2600	3.9533	2.463	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.31 Put	Bond Future	904.6000	0.9046	932.8500	0.9329	3.123	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.93 Call	Bond Future	1004.1000	1.0041	957.1200	0.9571	4.679	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.36 Call	Bond Future	4200.3100	4.2003	4099.1300	4.0991	2.409	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.37 Call	Bond Future	4229.9500	4.2300	4128.5100	4.1285	2.398	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.35 Call	Bond Future	4170.7400	4.1707	4069.8200	4.0698	2.420	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.75 Put	Bond Future	567.7500	0.5678	585.8900	0.5859	3.195	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.37 Put	Bond Future	849.3700	0.8494	876.0200	0.8760	3.138	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.85 Put	Bond Future	510.1000	0.5101	526.4300	0.5264	3.201	0.0000	0.0000
2023/09/14	2030	01/02/2024	9.93 Put	Bond Future	3417.4900	3.4175	3498.6000	3.4986	2.373	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.16 Call	Bond Future	1342.9300	1.3429	1286.1900	1.2862	4.225	0.0000	0.0000
2023/09/14	2030	01/02/2024	10.07 Put	Bond Future	3029.8800	3.0299	3105.1100	3.1051	2.483	0.0000	0.0000
2023/09/14	2030	01/02/2024	11.35 Put	Bond Future	867.4300	0.8674	894.6000	0.8946	3.132	0.0000	0.0000
2023/09/14	2030	01/02/2024		Bond Future	10.5156	89.1628	10.5472	89.0348	0.301	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.81 Put	Bond Future	4355.6300	4.3556	4441.2200	4.4412	1.965	0.0000	0.0000
2023/09/14	2030	02/05/2024	12.38 Put	Bond Future	669.9400	0.6699	687.7600	0.6878	2.660	0.0000	0.0000
2023/09/14	2030	02/05/2024	11.94 Call	Bond Future	5994.6400	5.9946	5888.4800	5.8885	1.771	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.62 Call	Bond Future	2554.9400	2.5549	2482.3000	2.4823	2.843	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.82 Call	Bond Future	1193.4200	1.1934	1147.9800	1.1480	3.808	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.66 Call	Bond Future	1004.2500	1.0043	963.9400	0.9639	4.014	0.0000	0.0000
2023/09/14	2030	02/05/2024		Bond Future	10.6019	91.1374	10.6352	91.0067	0.315	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.83 Call	Bond Future	1205.9900	1.2060	1160.2200	1.1602	3.795	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.83 Put	Bond Future	4298.7900	4.2988	4383.7200	4.3837	1.976	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.81 Call	Bond Future	1180.9300	1.1809	1135.8200	1.1358	3.820	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.82 Put	Bond Future	4327.1600	4.3272	4412.4200	4.4124	1.970	0.0000	0.0000
2023/09/14	2030	02/05/2024	13.15 Call	Bond Future	9640.1600	9.6402	9518.4000	9.5184	1.263	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.62 Put	Bond Future	2483.8600	2.4839	2541.9200	2.5419	2.337	0.0000	0.0000
2023/09/14	2030	02/05/2024	11.12 Put	Bond Future	1722.6200	1.7226	1765.5200	1.7655	2.490	0.0000	0.0000
2023/09/14	2030	02/05/2024	11.12 Call	Bond Future	3726.4000	3.7264	3638.6000	3.6386	2.356	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	
2023/09/14	2030	02/05/2024	13.15 Put	Bond Future	308.7400	0.3087	317.6800	0.3177	2.896	0.0000	0.0000
2023/09/14	2030	02/05/2024	9.66 Put	Bond Future	4796.0700	4.7961	4886.4600	4.8865	1.885	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.16 Put	Bond Future	3438.8000	3.4388	3512.5600	3.5126	2.145	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.16 Call	Bond Future	1684.3600	1.6844	1627.4200	1.6274	3.381	0.0000	0.0000
2023/09/14	2030	02/05/2024	11.94 Put	Bond Future	933.3200	0.9333	957.8600	0.9579	2.629	0.0000	0.0000
2023/09/14	2030	02/05/2024	12.38 Call	Bond Future	7316.5000	7.3165	7203.6200	7.2036	1.543	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.82 Put	Bond Future	2148.0900	2.1481	2199.7700	2.1998	2.406	0.0000	0.0000
2023/09/14	2030	02/05/2024	10.82 Call	Bond Future	2998.6100	2.9986	2919.5900	2.9196	2.635	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.38 Put	Bond Future	3411.1100	3.4111	3481.3800	3.4814	2.060	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.38 Call	Bond Future	2195.2200	2.1952	2132.1400	2.1321	2.874	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.39 Call	Bond Future	2212.9000	2.2129	2149.5100	2.1495	2.865	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.37 Put	Bond Future	3431.6700	3.4317	3502.2500	3.5023	2.057	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.39 Put	Bond Future	3390.3100	3.3903	3460.2700	3.4603	2.064	0.0000	0.0000
2023/09/14	2030	01/08/2024	10.37 Call	Bond Future	2177.2900	2.1773	2114.5200	2.1145	2.883	0.0000	0.0000
2023/09/14	2030	01/08/2024		Bond Future	10.6986	89.1464	10.7339	89.0130	0.330	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.75 Put	Bond Future	3205.6300	3.2056	3270.0200	3.2700	2.009	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.76 Call	Bond Future	2967.8300	2.9678	2895.8900	2.8959	2.424	0.0000	0.0000
2023/09/14	2030	07/11/2024		Bond Future	10.8207	91.2097	10.8582	91.0736	0.346	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.75 Call	Bond Future	2947.9200	2.9479	2876.2400	2.8762	2.432	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.76 Put	Bond Future	3189.0600	3.1891	3253.1900	3.2532	2.011	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.74 Call	Bond Future	2928.4500	2.9285	2857.0400	2.8570	2.438	0.0000	0.0000
2023/09/14	2030	07/11/2024	10.74 Put	Bond Future	3222.6700	3.2227	3287.3300	3.2873	2.006	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.78 Put	Bond Future	684.9800	0.6850	706.0600	0.7061	3.077	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.28 Call	Bond Future	1144.2500	1.1443	1078.7700	1.0788	5.723	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.71 Put	Bond Future	3375.2600	3.3753	3467.6400	3.4676	2.737	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.50 Call	Bond Future	1733.9900	1.7340	1654.0300	1.6540	4.611	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.50 Put	Bond Future	1088.0000	1.0880	1123.1000	1.1231	3.226	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.00 Put	Bond Future	2311.6300	2.3116	2382.6400	2.3826	3.072	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.58 Put	Bond Future	3931.9800	3.9320	4031.9900	4.0320	2.544	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.35 Put	Bond Future	5007.0300	5.0070	5116.3200	5.1163	2.183	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.09 Put	Bond Future	2035.4100	2.0354	2099.3500	2.0994	3.141	0.0000	0.0000
2023/09/14	2032	02/11/2023	12.26 Call	Bond Future	4400.3300	4.4003	4292.6900	4.2927	2.446	0.0000	0.0000
2023/09/14	2032	02/11/2023	12.26 Put	Bond Future	297.4900	0.2975	304.9100	0.3049	2.494	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.22 Put	Bond Future	1681.6400	1.6816	1735.6200	1.7356	3.210	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.59 Call	Bond Future	129.6200	0.1296	114.0400	0.1140	12.020	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.90 Call	Bond Future	3047.4700	3.0475	2948.9700	2.9490	3.232	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.85 Put	Bond Future	2829.1400	2.8291	2911.7000	2.9117	2.918	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.85 Call	Bond Future	360.0300	0.3600	327.5300	0.3275	9.027	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	
2023/09/14	2032	02/11/2023	11.60 Put	Bond Future	924.5800	0.9246	954.0900	0.9541	3.192	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.78 Call	Bond Future	2627.2100	2.6272	2533.2300	2.5332	3.577	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.28 Put	Bond Future	1535.7800	1.5358	1585.3600	1.5854	3.228	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.90 Put	Bond Future	557.8900	0.5579	574.4500	0.5745	2.968	0.0000	0.0000
2023/09/14	2032	02/11/2023		Bond Future	11.3626	84.2753	11.3870	84.1603	0.214	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.23 Put	Bond Future	1656.6000	1.6566	1709.8300	1.7098	3.213	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.24 Call	Bond Future	1049.8600	1.0499	987.2900	0.9873	5.960	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.24 Put	Bond Future	1631.8600	1.6319	1684.3500	1.6844	3.217	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.22 Call	Bond Future	1004.1900	1.0042	943.1100	0.9431	6.083	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.23 Call	Bond Future	1026.8900	1.0269	965.0600	0.9651	6.021	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.00 Call	Bond Future	574.8300	0.5748	530.7800	0.5308	7.663	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.58 Call	Bond Future	123.8600	0.1239	108.8100	0.1088	12.151	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.59 Put	Bond Future	3887.6600	3.8877	3987.1400	3.9871	2.559	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.09 Call	Bond Future	734.0800	0.7341	682.9600	0.6830	6.964	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.71 Call	Bond Future	215.2200	0.2152	192.5400	0.1925	10.538	0.0000	0.0000
2023/09/14	2032	02/11/2023	11.60 Call	Bond Future	2036.6000	2.0366	1951.0500	1.9511	4.201	0.0000	0.0000
2023/09/14	2032	02/11/2023	10.35 Call	Bond Future	36.7500	0.0368	30.9800	0.0310	15.701	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.59 Put	Bond Future	5006.4900	5.0065	5088.6800	5.0887	1.642	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.75 Call	Bond Future	3180.1300	3.1801	3101.6200	3.1016	2.469	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.85 Put	Bond Future	1710.8200	1.7108	1746.8900	1.7469	2.108	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.83 Call	Bond Future	3407.8300	3.4078	3326.7900	3.3268	2.378	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.62 Call	Bond Future	5943.1400	5.9431	5843.1100	5.8431	1.683	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.50 Put	Bond Future	924.5600	0.9246	944.4700	0.9445	2.153	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.09 Call	Bond Future	1606.9100	1.6069	1552.5100	1.5525	3.385	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.84 Put	Bond Future	1726.7700	1.7268	1763.1500	1.7632	2.107	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.85 Call	Bond Future	3465.7000	3.4657	3384.0500	3.3841	2.356	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.83 Put	Bond Future	1742.8600	1.7429	1779.5400	1.7795	2.105	0.0000	0.0000
2023/09/14	2032	01/02/2024		Bond Future	11.4648	86.1495	11.4903	86.0318	0.223	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.01 Call	Bond Future	367.6100	0.3676	348.3700	0.3484	5.234	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.76 Put	Bond Future	4399.0700	4.3991	4475.0600	4.4751	1.727	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.62 Put	Bond Future	823.4800	0.8235	841.1700	0.8412	2.148	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.01 Put	Bond Future	7455.8700	7.4559	7554.3500	7.5544	1.321	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.76 Call	Bond Future	1058.9900	1.0590	1017.2600	1.0173	3.941	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.84 Call	Bond Future	3436.7100	3.4367	3355.3700	3.3554	2.367	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.59 Call	Bond Future	834.7400	0.8347	799.2100	0.7992	4.256	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.09 Put	Bond Future	3361.7100	3.3617	3425.0300	3.4250	1.884	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.73 Call	Bond Future	6325.5300	6.3255	6223.6600	6.2237	1.610	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.73 Put	Bond Future	740.2100	0.7402	756.0600	0.7561	2.141	0.0000	0.0000
2023/09/14	2032	01/02/2024	10.78 Put	Bond Future	4330.7700	4.3308	4406.0100	4.4060	1.737	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	
2023/09/14	2032	01/02/2024	10.78 Call	Bond Future	1087.8500	1.0879	1045.3700	1.0454	3.905	0.0000	0.0000
2023/09/14	2032	01/02/2024	11.75 Put	Bond Future	1876.0900	1.8761	1915.3000	1.9153	2.090	0.0000	0.0000
2023/09/14	2032	01/02/2024	12.50 Call	Bond Future	5532.0100	5.5320	5434.2000	5.4342	1.768	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.36 Put	Bond Future	6687.3900	6.6874	6774.7600	6.7748	1.306	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.86 Put	Bond Future	4928.6500	4.9287	5001.9100	5.0019	1.486	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.86 Call	Bond Future	1617.2000	1.6172	1570.3100	1.5703	2.899	0.0000	0.0000
2023/09/14	2032	02/05/2024	12.90 Call	Bond Future	6931.0100	6.9310	6833.2100	6.8332	1.411	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.59 Call	Bond Future	1221.2900	1.2213	1182.4000	1.1824	3.184	0.0000	0.0000
2023/09/14	2032	02/05/2024	11.09 Put	Bond Future	4247.6600	4.2477	4313.9000	4.3139	1.559	0.0000	0.0000
2023/09/14	2032	02/05/2024	13.18 Call	Bond Future	7851.8600	7.8519	7750.1000	7.7501	1.296	0.0000	0.0000
2023/09/14	2032	02/05/2024	13.18 Put	Bond Future	1011.9800	1.0120	1030.3700	1.0304	1.817	0.0000	0.0000
2023/09/14	2032	02/05/2024	11.35 Put	Bond Future	3578.5700	3.5786	3636.8500	3.6369	1.629	0.0000	0.0000
2023/09/14	2032	02/05/2024	11.35 Call	Bond Future	2551.5700	2.5516	2489.7000	2.4897	2.425	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.65 Call	Bond Future	1302.9400	1.3029	1262.3100	1.2623	3.118	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.54 Put	Bond Future	6002.6200	6.0026	6085.3200	6.0853	1.378	0.0000	0.0000
2023/09/14	2032	02/05/2024	11.09 Call	Bond Future	2018.4000	2.0184	1964.4900	1.9645	2.671	0.0000	0.0000
2023/09/14	2032	02/05/2024	13.35 Call	Bond Future	8419.8300	8.4198	8315.9900	8.3160	1.233	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.36 Call	Bond Future	961.4100	0.9614	928.6300	0.9286	3.410	0.0000	0.0000
2023/09/14	2032	02/05/2024		Bond Future	11.5760	83.8957	11.6026	83.7756	0.230	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.55 Put	Bond Future	5966.8700	5.9669	6049.2900	6.0493	1.381	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.56 Call	Bond Future	1181.6500	1.1817	1143.6300	1.1436	3.218	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.56 Put	Bond Future	5931.4900	5.9315	6013.6200	6.0136	1.385	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.59 Put	Bond Future	5825.9000	5.8259	5907.1600	5.9072	1.395	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.65 Put	Bond Future	5618.0300	5.6180	5697.5500	5.6976	1.415	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.55 Call	Bond Future	1168.5600	1.1686	1130.8300	1.1308	3.229	0.0000	0.0000
2023/09/14	2032	02/05/2024	10.54 Call	Bond Future	1155.7900	1.1558	1118.3400	1.1183	3.240	0.0000	0.0000
2023/09/14	2032	02/05/2024	13.35 Put	Bond Future	899.0100	0.8990	915.3200	0.9153	1.814	0.0000	0.0000
2023/09/14	2032	02/05/2024	12.90 Put	Bond Future	1230.4200	1.2304	1252.7700	1.2528	1.816	0.0000	0.0000
2023/09/14	2032	01/08/2024		Bond Future	11.6952	85.7496	11.7231	85.6270	0.238	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.14 Call	Bond Future	2192.7200	2.1927	2139.2700	2.1393	2.438	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.14 Put	Bond Future	4681.8200	4.6818	4750.9100	4.7509	1.476	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.15 Call	Bond Future	2210.9300	2.2109	2157.2100	2.1572	2.430	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.15 Put	Bond Future	4654.3500	4.6544	4723.1700	4.7232	1.479	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.13 Call	Bond Future	2174.9100	2.1749	2121.7400	2.1217	2.445	0.0000	0.0000
2023/09/14	2032	01/08/2024	11.13 Put	Bond Future	4709.7200	4.7097	4779.0900	4.7791	1.473	0.0000	0.0000
2023/09/14	2032	07/11/2024	11.48 Put	Bond Future	4527.3100	4.5273	4591.7300	4.5917	1.423	0.0000	0.0000
2023/09/14	2032	07/11/2024	11.49 Call	Bond Future	2955.5600	2.9556	2894.7400	2.8947	2.058	0.0000	0.0000
2023/09/14	2032	07/11/2024		Bond Future	11.8482	83.5685	11.8775	83.4435	0.247	0.0000	0.0000
2023/09/14	2032	07/11/2024	11.48 Call	Bond Future	2935.4500	2.9355	2874.8600	2.8749	2.064	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	
2023/09/14	2032	07/11/2024	11.49 Put	Bond Future	4503.6700	4.5037	4567.8600	4.5679	1.425	0.0000	0.0000
2023/09/14	2032	07/11/2024	11.47 Call	Bond Future	2915.0400	2.9150	2854.7000	2.8547	2.070	0.0000	0.0000
2023/09/14	2032	07/11/2024	11.47 Put	Bond Future	4550.6900	4.5507	4615.3600	4.6154	1.421	0.0000	0.0000
2023/09/14	2033	02/11/2023		Bond Future	117.1616	117.1616	117.2545	117.2545	0.079	0.0000	0.0000
2023/09/14	2033	01/02/2024		Bond Future	119.7955	119.7955	119.8904	119.8904	0.079	0.0000	0.0000
2023/09/14	2033	02/05/2024		Bond Future	121.0145	121.0145	121.1118	121.1118	0.080	0.0000	0.0000
2023/09/14	2033	01/08/2024		Bond Future	123.7180	123.7180	123.8179	123.8179	0.081	0.0000	0.0000
2023/09/14	2033	07/11/2024		Bond Future	125.1178	125.1178	125.2206	125.2206	0.082	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.57 Put	Bond Future	4867.9200	4.8679	4947.5800	4.9476	1.636	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.55 Put	Bond Future	4967.6800	4.9677	5048.2100	5.0482	1.621	0.0000	0.0000
2023/09/14	2037	02/11/2023		Bond Future	12.4262	77.0693	12.4453	76.9705	0.153	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.56 Call	Bond Future	216.4900	0.2165	197.7300	0.1977	8.666	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.56 Put	Bond Future	4917.6600	4.9177	4997.7600	4.9978	1.629	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.57 Call	Bond Future	223.4600	0.2235	204.2600	0.2043	8.592	0.0000	0.0000
2023/09/14	2037	02/11/2023	13.89 Call	Bond Future	7188.2500	7.1883	7089.5100	7.0895	1.374	0.0000	0.0000
2023/09/14	2037	02/11/2023	13.89 Put	Bond Future	130.3600	0.1304	130.4800	0.1305	0.092	0.0000	0.0000
2023/09/14	2037	02/11/2023	12.52 Call	Bond Future	1926.8400	1.9268	1855.5300	1.8555	3.701	0.0000	0.0000
2023/09/14	2037	02/11/2023	12.02 Put	Bond Future	2905.6900	2.9057	2961.0300	2.9610	1.905	0.0000	0.0000
2023/09/14	2037	02/11/2023	12.02 Call	Bond Future	753.2400	0.7532	709.7200	0.7097	5.778	0.0000	0.0000
2023/09/14	2037	02/11/2023	12.52 Put	Bond Future	1442.5900	1.4426	1470.1400	1.4701	1.910	0.0000	0.0000
2023/09/14	2037	02/11/2023	11.55 Call	Bond Future	209.7400	0.2097	191.4100	0.1914	8.739	0.0000	0.0000
2023/09/14	2037	01/02/2024	13.93 Call	Bond Future	7411.8600	7.4119	7321.5900	7.3216	1.218	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.93 Put	Bond Future	2001.5700	2.0016	2030.0300	2.0300	1.422	0.0000	0.0000
2023/09/14	2037	01/02/2024		Bond Future	12.5466	74.5269	12.5665	74.4258	0.158	0.0000	0.0000
2023/09/14	2037	01/02/2024	13.93 Put	Bond Future	824.5900	0.8246	835.4400	0.8354	1.316	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.09 Put	Bond Future	4056.4100	4.0564	4110.5200	4.1105	1.334	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.32 Call	Bond Future	2193.5200	2.1935	2138.7200	2.1387	2.498	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.32 Put	Bond Future	3362.5700	3.3626	3408.8900	3.4089	1.378	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.33 Call	Bond Future	2218.1500	2.2182	2163.0200	2.1630	2.485	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.33 Put	Bond Future	3335.0500	3.3351	3381.0400	3.3810	1.379	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.31 Call	Bond Future	2169.2200	2.1692	2114.7500	2.1148	2.511	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.31 Put	Bond Future	3390.4700	3.3905	3437.1200	3.4371	1.376	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.93 Call	Bond Future	3919.2000	3.9192	3846.5400	3.8465	1.854	0.0000	0.0000
2023/09/14	2037	01/02/2024	12.09 Call	Bond Future	1673.2200	1.6732	1626.2100	1.6262	2.810	0.0000	0.0000
2023/09/14	2037	02/05/2024	11.45 Put	Bond Future	7618.0500	7.6181	7691.5200	7.6915	0.964	0.0000	0.0000
2023/09/14	2037	02/05/2024	11.43 Call	Bond Future	1059.3600	1.0594	1030.1000	1.0301	2.762	0.0000	0.0000
2023/09/14	2037	02/05/2024	11.44 Call	Bond Future	1070.7000	1.0707	1041.2100	1.0412	2.754	0.0000	0.0000
2023/09/14	2037	02/05/2024	11.44 Put	Bond Future	7663.1400	7.6631	7736.8300	7.7368	0.962	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	
2023/09/14	2037	02/05/2024	11.45 Call	Bond Future	1082.3100	1.0823	1052.6000	1.0526	2.745	0.0000	0.0000
2023/09/14	2037	02/05/2024	11.43 Put	Bond Future	7708.5500	7.7086	7782.4700	7.7825	0.959	0.0000	0.0000
2023/09/14	2037	02/05/2024		Bond Future	12.6759	76.1771	12.6965	76.0739	0.163	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.11 Put	Bond Future	6033.1700	6.0332	6092.4100	6.0924	0.982	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.09 Call	Bond Future	2404.9400	2.4049	2359.3400	2.3593	1.896	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.09 Put	Bond Future	6099.8000	6.0998	6159.4900	6.1595	0.979	0.0000	0.0000
2023/09/14	2037	01/08/2024		Bond Future	12.8151	73.6046	12.8366	73.4993	0.167	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.10 Call	Bond Future	2424.3200	2.4243	2378.5000	2.3785	1.890	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.11 Call	Bond Future	2443.8000	2.4438	2397.7500	2.3978	1.884	0.0000	0.0000
2023/09/14	2037	01/08/2024	12.10 Put	Bond Future	6066.4100	6.0664	6125.8800	6.1259	0.980	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.58 Call	Bond Future	3473.7700	3.4738	3419.6700	3.4197	1.557	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.57 Put	Bond Future	5438.1100	5.4381	5491.5900	5.4916	0.983	0.0000	0.0000
2023/09/14	2037	07/11/2024		Bond Future	12.9745	75.3063	12.9969	75.1989	0.172	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.58 Put	Bond Future	5410.6900	5.4107	5463.9800	5.4640	0.985	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.59 Call	Bond Future	3496.8100	3.4968	3442.4900	3.4425	1.553	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.59 Put	Bond Future	5383.7200	5.3837	5436.7900	5.4368	0.986	0.0000	0.0000
2023/09/14	2037	07/11/2024	12.57 Call	Bond Future	3451.1400	3.4511	3397.2300	3.3972	1.562	0.0000	0.0000
2023/09/14	2038	02/11/2023		Bond Future	126.3223	126.3223	126.3174	126.3174	0.004	0.0000	0.0000
2023/09/14	2038	01/02/2024		Bond Future	127.1420	127.1420	127.1368	127.1368	0.004	0.0000	0.0000
2023/09/14	2038	02/05/2024		Bond Future	129.9883	129.9883	129.9835	129.9835	0.004	0.0000	0.0000
2023/09/14	2038	01/08/2024		Bond Future	130.8211	130.8211	130.8166	130.8166	0.003	0.0000	0.0000
2023/09/14	2038	07/11/2024		Bond Future	133.8863	133.8863	133.8822	133.8822	0.003	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.50 Call	Bond Future	78.4100	0.0784	69.7100	0.0697	11.096	0.0000	0.0000
2023/09/14	2040	02/11/2023	12.10 Call	Bond Future	538.9600	0.5390	503.1800	0.5032	6.639	0.0000	0.0000
2023/09/14	2040	02/11/2023	12.97 Call	Bond Future	2710.6100	2.7106	2626.7200	2.6267	3.095	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.80 Call	Bond Future	228.6600	0.2287	208.9400	0.2089	8.624	0.0000	0.0000
2023/09/14	2040	02/11/2023	12.60 Put	Bond Future	1956.6800	1.9567	1994.0700	1.9941	1.911	0.0000	0.0000
2023/09/14	2040	02/11/2023	13.64 Call	Bond Future	5349.3900	5.3494	5249.3800	5.2494	1.870	0.0000	0.0000
2023/09/14	2040	02/11/2023	13.64 Put	Bond Future	362.0600	0.3621	365.6300	0.3656	0.986	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.50 Put	Bond Future	6919.9600	6.9200	7014.8400	7.0148	1.371	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.58 Put	Bond Future	6451.3200	6.4513	6543.8000	6.5438	1.434	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.59 Call	Bond Future	110.9100	0.1109	99.4900	0.0995	10.297	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.60 Put	Bond Future	6336.0400	6.3360	6427.8600	6.4279	1.449	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.58 Call	Bond Future	106.8600	0.1069	95.7600	0.0958	10.387	0.0000	0.0000
2023/09/14	2040	02/11/2023		Bond Future	12.6728	77.3496	12.6918	77.2461	0.150	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.59 Put	Bond Future	6393.5600	6.3936	6485.7200	6.4857	1.441	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.60 Call	Bond Future	115.1200	0.1151	103.3600	0.1034	10.215	0.0000	0.0000
2023/09/14	2040	02/11/2023	12.60 Call	Bond Future	1558.7700	1.5588	1492.5800	1.4926	4.246	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	
2023/09/14	2040	02/11/2023	12.10 Put	Bond Future	3763.6500	3.7637	3831.4500	3.8315	1.801	0.0000	0.0000
2023/09/14	2040	02/11/2023	12.97 Put	Bond Future	1119.1100	1.1191	1138.8000	1.1388	1.759	0.0000	0.0000
2023/09/14	2040	02/11/2023	11.80 Put	Bond Future	5229.9900	5.2300	5313.8500	5.3139	1.603	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.35 Call	Bond Future	1805.8600	1.8059	1755.8900	1.7559	2.767	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.34 Put	Bond Future	4290.5100	4.2905	4346.8300	4.3468	1.313	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.35 Put	Bond Future	4256.3700	4.2564	4312.3400	4.3123	1.315	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.33 Call	Bond Future	1761.5500	1.7616	1712.2900	1.7123	2.796	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.33 Put	Bond Future	4324.8600	4.3249	4381.5400	4.3815	1.311	0.0000	0.0000
2023/09/14	2040	01/02/2024		Bond Future	12.7962	74.5631	12.8160	74.4572	0.155	0.0000	0.0000
2023/09/14	2040	01/02/2024	12.34 Call	Bond Future	1783.6300	1.7836	1734.0100	1.7340	2.782	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.62 Put	Bond Future	8477.0800	8.4771	8555.6600	8.5557	0.927	0.0000	0.0000
2023/09/14	2040	02/05/2024		Bond Future	12.9277	76.2141	12.9483	76.1060	0.159	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.61 Call	Bond Future	1046.7500	1.0468	1017.4900	1.0175	2.795	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.61 Put	Bond Future	8526.5600	8.5266	8605.3800	8.6054	0.924	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.62 Call	Bond Future	1058.3800	1.0584	1028.8800	1.0289	2.787	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.60 Call	Bond Future	1035.3900	1.0354	1006.3600	1.0064	2.804	0.0000	0.0000
2023/09/14	2040	02/05/2024	11.60 Put	Bond Future	8576.3900	8.5764	8655.4400	8.6554	0.922	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.33 Call	Bond Future	2496.2500	2.4963	2448.7200	2.4487	1.904	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.33 Put	Bond Future	6475.1300	6.4751	6537.8900	6.5379	0.969	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.34 Call	Bond Future	2516.7400	2.5167	2468.9600	2.4690	1.898	0.0000	0.0000
2023/09/14	2040	01/08/2024		Bond Future	13.0691	73.3919	13.0905	73.2816	0.164	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.32 Call	Bond Future	2475.8600	2.4759	2428.5600	2.4286	1.910	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.32 Put	Bond Future	6510.8700	6.5109	6573.8600	6.5739	0.967	0.0000	0.0000
2023/09/14	2040	01/08/2024	12.34 Put	Bond Future	6439.5600	6.4396	6502.0700	6.5021	0.971	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.84 Call	Bond Future	3651.4300	3.6514	3594.4900	3.5945	1.559	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.86 Put	Bond Future	5609.5500	5.6096	5664.7200	5.6647	0.984	0.0000	0.0000
2023/09/14	2040	07/11/2024		Bond Future	13.2297	75.0882	13.2519	74.9757	0.168	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.85 Call	Bond Future	3675.5400	3.6755	3618.3800	3.6184	1.555	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.85 Put	Bond Future	5638.1200	5.6381	5693.5100	5.6935	0.982	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.86 Call	Bond Future	3699.7200	3.6997	3642.3400	3.6423	1.551	0.0000	0.0000
2023/09/14	2040	07/11/2024	12.84 Put	Bond Future	5666.8200	5.6668	5722.4300	5.7224	0.981	0.0000	0.0000
2023/09/14	2044	02/11/2023	12.75 Call	Bond Future	1673.7100	1.6737	1605.1200	1.6051	4.098	0.0000	0.0000
2023/09/14	2044	02/11/2023	12.00 Call	Bond Future	302.2700	0.3023	278.1100	0.2781	7.993	0.0000	0.0000
2023/09/14	2044	02/11/2023		Bond Future	12.7713	73.4058	12.7904	73.3026	0.149	0.0000	0.0000
2023/09/14	2044	02/11/2023	12.00 Put	Bond Future	4698.6000	4.6986	4777.6400	4.7776	1.682	0.0000	0.0000
2023/09/14	2044	02/11/2023	12.75 Put	Bond Future	1789.4900	1.7895	1824.1000	1.8241	1.934	0.0000	0.0000
2023/09/14	2044	02/11/2023	13.00 Call	Bond Future	2443.8700	2.4439	2363.1400	2.3631	3.303	0.0000	0.0000
2023/09/14	2044	02/11/2023	11.56 Call	Bond Future	68.8400	0.0688	61.0200	0.0610	11.360	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	
2023/09/14	2044	02/11/2023	11.57 Put	Bond Future	7119.8100	7.1198	7214.9500	7.2150	1.336	0.0000	0.0000
2023/09/14	2044	02/11/2023	11.55 Call	Bond Future	66.4000	0.0664	58.7900	0.0588	11.461	0.0000	0.0000
2023/09/14	2044	02/11/2023	11.55 Put	Bond Future	7241.9100	7.2419	7337.5000	7.3375	1.320	0.0000	0.0000
2023/09/14	2044	02/11/2023	13.00 Put	Bond Future	1223.0600	1.2231	1245.5300	1.2455	1.837	0.0000	0.0000
2023/09/14	2044	02/11/2023	11.56 Put	Bond Future	7180.7600	7.1808	7276.1400	7.2761	1.328	0.0000	0.0000
2023/09/14	2044	02/11/2023	11.57 Call	Bond Future	71.3900	0.0714	63.3300	0.0633	11.290	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.29 Put	Bond Future	4849.3700	4.8494	4910.1800	4.9102	1.254	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.28 Call	Bond Future	1493.3000	1.4933	1448.9500	1.4490	2.970	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.29 Call	Bond Future	1513.3200	1.5133	1468.6100	1.4686	2.954	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.27 Put	Bond Future	4924.8100	4.9248	4986.3500	4.9864	1.250	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.28 Put	Bond Future	4886.9800	4.8870	4948.1500	4.9482	1.252	0.0000	0.0000
2023/09/14	2044	01/02/2024	12.27 Call	Bond Future	1473.4200	1.4734	1429.4400	1.4294	2.985	0.0000	0.0000
2023/09/14	2044	01/02/2024		Bond Future	12.8922	70.6567	12.9120	70.5512	0.154	0.0000	0.0000
2023/09/14	2044	02/05/2024		Bond Future	13.0204	72.2211	13.0410	72.1134	0.158	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.66 Call	Bond Future	1009.5600	1.0096	981.1500	0.9812	2.814	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.67 Put	Bond Future	8747.5700	8.7476	8826.6200	8.8266	0.904	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.65 Call	Bond Future	998.2600	0.9983	970.0800	0.9701	2.823	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.65 Put	Bond Future	8850.0000	8.8500	8929.5100	8.9295	0.898	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.66 Put	Bond Future	8798.7800	8.7988	8878.0600	8.8781	0.901	0.0000	0.0000
2023/09/14	2044	02/05/2024	11.67 Call	Bond Future	1020.7900	1.0208	992.1500	0.9922	2.806	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.29 Call	Bond Future	2285.8800	2.2859	2241.1400	2.2411	1.957	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.29 Put	Bond Future	7004.5100	7.0045	7069.6400	7.0696	0.930	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.30 Call	Bond Future	2305.2300	2.3052	2260.2400	2.2602	1.952	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.30 Put	Bond Future	6966.4500	6.9665	7031.3300	7.0313	0.931	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.28 Call	Bond Future	2266.6300	2.2666	2222.1200	2.2221	1.964	0.0000	0.0000
2023/09/14	2044	01/08/2024	12.28 Put	Bond Future	7042.7300	7.0427	7108.0900	7.1081	0.928	0.0000	0.0000
2023/09/14	2044	01/08/2024		Bond Future	13.1579	69.4358	13.1793	69.3260	0.163	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.92 Put	Bond Future	5738.6100	5.7386	5793.6200	5.7936	0.959	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.90 Call	Bond Future	3657.0500	3.6571	3600.3900	3.6004	1.549	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.91 Call	Bond Future	3681.1300	3.6811	3624.2500	3.6243	1.545	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.91 Put	Bond Future	5767.7700	5.7678	5822.9900	5.8230	0.957	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.92 Call	Bond Future	3704.9700	3.7050	3647.8800	3.6479	1.541	0.0000	0.0000
2023/09/14	2044	07/11/2024	12.90 Put	Bond Future	5796.7600	5.7968	5852.2000	5.8522	0.956	0.0000	0.0000
2023/09/14	2044	07/11/2024		Bond Future	13.3134	71.0405	13.3357	70.9284	0.167	0.0000	0.0000
2023/09/14	2046	02/11/2023		Bond Future	108.2897	108.2897	108.6207	108.6207	0.306	0.0000	0.0000
2023/09/14	2046	01/02/2024		Bond Future	110.7242	110.7242	111.0626	111.0626	0.306	0.0000	0.0000
2023/09/14	2046	02/05/2024		Bond Future	111.0535	111.0535	111.4000	111.4000	0.312	0.0000	0.0000
2023/09/14	2046	01/08/2024		Bond Future	113.5340	113.5340	113.8883	113.8883	0.312	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	
2023/09/14	2046	07/11/2024		Bond Future	113.9907	113.9907	114.3543	114.3543	0.319	0.0000	0.0000
2023/09/14	2050	02/11/2023		Bond Future	109.6641	109.6641	109.9201	109.9201	0.233	0.0000	0.0000
2023/09/14	2050	01/02/2024		Bond Future	109.8789	109.8789	110.1405	110.1405	0.238	0.0000	0.0000
2023/09/14	2050	02/05/2024		Bond Future	112.3387	112.3387	112.6065	112.6065	0.238	0.0000	0.0000
2023/09/14	2050	01/08/2024		Bond Future	112.5404	112.5404	112.8146	112.8146	0.244	0.0000	0.0000
2023/09/14	2050	07/11/2024		Bond Future	115.1769	115.1769	115.4580	115.4580	0.244	0.0000	0.0000
2023/09/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	AL37	02/11/2023		Index Future	907.3190	907.3190	906.4310	906.4310	0.098	0.0000	0.0000
2023/09/14	AL37	01/02/2024		Index Future	927.4960	927.4960	926.5870	926.5870	0.098	0.0000	0.0000
2023/09/14	AL37	02/05/2024		Index Future	948.0490	948.0490	947.1220	947.1220	0.098	0.0000	0.0000
2023/09/14	AL37	01/08/2024		Index Future	969.0240	969.0240	968.0790	968.0790	0.098	0.0000	0.0000
2023/09/14	AL37	07/11/2024		Index Future	991.5370	991.5370	990.5750	990.5750	0.097	0.0000	0.0000
2023/09/14	AL7T	02/11/2023		Index Future	1022.5550	1022.5550	1021.0830	1021.0830	0.144	0.0000	0.0000
2023/09/14	AL7T	01/02/2024		Index Future	1045.2940	1045.2940	1043.7890	1043.7890	0.144	0.0000	0.0000
2023/09/14	AL7T	02/05/2024		Index Future	1068.4580	1068.4580	1066.9220	1066.9220	0.144	0.0000	0.0000
2023/09/14	AL7T	01/08/2024		Index Future	1092.0970	1092.0970	1090.5300	1090.5300	0.143	0.0000	0.0000
2023/09/14	AL7T	07/11/2024		Index Future	1117.4700	1117.4700	1115.8700	1115.8700	0.143	0.0000	0.0000
2023/09/14	ALBI	02/11/2023		Index Future	893.4530	893.4530	892.3020	892.3020	0.129	0.0000	0.0000
2023/09/14	ALBI	01/02/2024		Index Future	913.3210	913.3210	912.1440	912.1440	0.129	0.0000	0.0000
2023/09/14	ALBI	02/05/2024		Index Future	933.5600	933.5600	932.3590	932.3590	0.129	0.0000	0.0000
2023/09/14	ALBI	01/08/2024		Index Future	954.2150	954.2150	952.9890	952.9890	0.128	0.0000	0.0000
2023/09/14	ALBI	07/11/2024		Index Future	976.3840	976.3840	975.1340	975.1340	0.128	0.0000	0.0000
2023/09/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2023/09/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/14	ES33	02/11/2023		Bond Future	12.9093	71.3795	12.9332	71.2765	0.185	0.0000	0.0000
2023/09/14	ES33	01/02/2024		Bond Future	13.0650	72.9842	13.0899	72.8788	0.191	0.0000	0.0000
2023/09/14	ES33	02/05/2024		Bond Future	13.2275	70.8188	13.2535	70.7113	0.196	0.0000	0.0000
2023/09/14	ES33	01/08/2024		Bond Future	13.3987	72.3995	13.4259	72.2898	0.202	0.0000	0.0000
2023/09/14	ES33	07/11/2024		Bond Future	13.6125	70.2899	13.6409	70.1779	0.209	0.0000	0.0000
2023/09/14	ES42	02/11/2023		Bond Future	13.4318	66.9050	13.4608	66.7644	0.216	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	
2023/09/14	ES42	01/02/2024		Bond Future	13.5758	68.4092	13.6060	68.2654	0.222	0.0000	0.0000
2023/09/14	ES42	02/05/2024		Bond Future	13.7311	65.6779	13.7625	65.5311	0.229	0.0000	0.0000
2023/09/14	ES42	01/08/2024		Bond Future	13.8906	67.1426	13.9233	66.9927	0.235	0.0000	0.0000
2023/09/14	ES42	07/11/2024		Bond Future	14.0848	64.4436	14.1190	64.2905	0.243	0.0000	0.0000
2023/09/14	GOVI	02/11/2023		GOVI	880.7260	880.7260	879.6000	879.6000	0.128	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.81 Put	GOVI	50840.0000	5.0840	62100.0000	6.2100	22.148	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.82 Put	GOVI	50940.0000	5.0940	62200.0000	6.2200	22.104	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.80 Put	GOVI	50740.0000	5.0740	62000.0000	6.2000	22.192	0.0000	0.0000
2023/09/14	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	880.00 Call	GOVI	203110.0000	20.3110	191600.0000	19.1600	5.667	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	879.98 Call	GOVI	203310.0000	20.3310	191800.0000	19.1800	5.661	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/02/2024		GOVI	900.3110	900.3110	899.1600	899.1600	0.128	0.0000	0.0000
2023/09/14	GOVI	01/02/2024	879.99 Call	GOVI	203210.0000	20.3210	191700.0000	19.1700	5.664	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.99 Put	GOVI	307280.0000	30.7280	319030.0000	31.9030	3.824	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.97 Put	GOVI	307080.0000	30.7080	318830.0000	31.8830	3.826	0.0000	0.0000
2023/09/14	GOVI	02/05/2024		GOVI	920.2620	920.2620	919.0870	919.0870	0.128	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	02/05/2024	950.98 Put	GOVI	307180.0000	30.7180	318930.0000	31.8930	3.825	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.39 Put	GOVI	27680.0000	2.7680	39660.0000	3.9660	43.280	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/08/2024		GOVI	940.6220	940.6220	939.4240	939.4240	0.127	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.37 Put	GOVI	27480.0000	2.7480	39460.0000	3.9460	43.595	0.0000	0.0000
2023/09/14	GOVI	01/08/2024	943.38 Put	GOVI	27580.0000	2.7580	39560.0000	3.9560	43.437	0.0000	0.0000
2023/09/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	07/11/2024	948.80 Call	GOVI	136760.0000	13.6760	124540.0000	12.4540	8.935	0.0000	0.0000
2023/09/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	GOVI	07/11/2024	948.78 Call	GOVI	136960.0000	13.6960	124740.0000	12.4740	8.922	0.0000	0.0000
2023/09/14	GOVI	07/11/2024		GOVI	962.4760	962.4760	961.2540	961.2540	0.127	0.0000	0.0000
2023/09/14	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	
2023/09/14	GOVI	07/11/2024	948.79 Call	GOVI	136860.0000	13.6860	124640.0000	12.4640	8.929	0.0000	0.0000
2023/09/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/14	IGOV	02/11/2023		Index Future	328.8100	328.8100	329.0740	329.0740	0.080	0.0000	0.0000
2023/09/14	IGOV	01/02/2024		Index Future	336.2020	336.2020	336.4720	336.4720	0.080	0.0000	0.0000
2023/09/14	IGOV	02/05/2024		Index Future	343.7300	343.7300	344.0070	344.0070	0.081	0.0000	0.0000
2023/09/14	IGOV	01/08/2024		Index Future	351.4120	351.4120	351.6960	351.6960	0.081	0.0000	0.0000
2023/09/14	IGOV	07/11/2024		Index Future	359.6570	359.6570	359.9490	359.9490	0.081	0.0000	0.0000
2023/09/14	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/14	JBAF	20/09/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2023/09/14	JBAF	18/10/2023		Jibar Tradeable Future	8.3400	91.6600	8.3500	91.6500	0.120	0.0000	0.0000
2023/09/14	JBAF	15/11/2023		Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000
2023/09/14	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	91.6000	8.4100	91.5900	0.119	0.0000	0.0000
2023/09/14	JBAF	17/01/2024		Jibar Tradeable Future	8.3900	91.6100	8.4000	91.6000	0.119	0.0000	0.0000
2023/09/14	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/09/14	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/09/14	JBAF	19/06/2024		Jibar Tradeable Future	8.1400	91.8600	8.1700	91.8300	0.369	0.0000	0.0000
2023/09/14	JBAF	18/09/2024		Jibar Tradeable Future	8.0500	91.9500	8.0600	91.9400	0.124	0.0000	0.0000
2023/09/14	JBAF	18/12/2024		Jibar Tradeable Future	7.9000	92.1000	7.9200	92.0800	0.253	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	
2023/09/14	JBAF	19/03/2025		Jibar Tradeable Future	7.8400	92.1600	7.8600	92.1400	0.255	0.0000	0.0000
2023/09/14	JBAF	18/06/2025		Jibar Tradeable Future	7.7900	92.2100	7.8300	92.1700	0.513	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.70 Call	Bond Future	781.9500	0.7820	720.8800	0.7209	7.810	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.70 Put	Bond Future	2760.1100	2.7601	2851.9400	2.8519	3.327	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.43 Put	Bond Future	3851.8600	3.8519	3966.1300	3.9661	2.967	0.0000	0.0000
2023/09/14	R035	02/11/2023	10.62 Call	Bond Future	23.5300	0.0235	19.4600	0.0195	17.297	0.0000	0.0000
2023/09/14	R035	02/11/2023	13.59 Call	Bond Future	7509.8600	7.5099	7359.6900	7.3597	2.000	0.0000	0.0000
2023/09/14	R035	02/11/2023	13.59 Put	Bond Future	102.6800	0.1027	105.4100	0.1054	2.659	0.0000	0.0000
2023/09/14	R035	02/11/2023	12.24 Call	Bond Future	2122.1300	2.1221	2016.2100	2.0162	4.991	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.74 Put	Bond Future	2617.3900	2.6174	2705.7000	2.7057	3.374	0.0000	0.0000
2023/09/14	R035	02/11/2023	10.62 Put	Bond Future	8143.9100	8.1439	8292.7400	8.2927	1.828	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.12 Call	Bond Future	151.0200	0.1510	132.1700	0.1322	12.482	0.0000	0.0000
2023/09/14	R035	02/11/2023	12.85 Call	Bond Future	4359.1500	4.3592	4222.0100	4.2220	3.146	0.0000	0.0000
2023/09/14	R035	02/11/2023		Bond Future	12.0721	82.1856	12.1014	82.0327	0.243	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.42 Call	Bond Future	384.5600	0.3846	346.6900	0.3467	9.848	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.42 Put	Bond Future	3896.5300	3.8965	4011.5600	4.0116	2.952	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.43 Call	Bond Future	395.3600	0.3954	356.7300	0.3567	9.771	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.41 Call	Bond Future	373.9800	0.3740	336.8500	0.3369	9.928	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.12 Put	Bond Future	5351.0800	5.3511	5485.1300	5.4851	2.505	0.0000	0.0000
2023/09/14	R035	02/11/2023	12.85 Put	Bond Future	435.7100	0.4357	451.4700	0.4515	3.617	0.0000	0.0000
2023/09/14	R035	02/11/2023	12.24 Put	Bond Future	1251.6600	1.2517	1298.6400	1.2986	3.753	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.74 Call	Bond Future	855.1300	0.8551	790.5400	0.7905	7.553	0.0000	0.0000
2023/09/14	R035	02/11/2023	11.41 Put	Bond Future	3941.4600	3.9415	4057.2300	4.0572	2.937	0.0000	0.0000
2023/09/14	R035	01/02/2024	10.62 Put	Bond Future	8966.8800	8.9669	9103.8700	9.1039	1.528	0.0000	0.0000
2023/09/14	R035	01/02/2024	11.12 Call	Bond Future	684.5300	0.6845	647.6400	0.6476	5.389	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.19 Call	Bond Future	2787.1600	2.7872	2697.3600	2.6974	3.222	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.19 Put	Bond Future	2809.8600	2.8099	2876.3900	2.8764	2.368	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.20 Call	Bond Future	2814.8500	2.8149	2724.5800	2.7246	3.207	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.20 Put	Bond Future	2786.3200	2.7863	2852.3800	2.8524	2.371	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.18 Call	Bond Future	2759.6000	2.7596	2670.2700	2.6703	3.237	0.0000	0.0000
2023/09/14	R035	01/02/2024		Bond Future	12.1944	84.0132	12.2250	83.8569	0.251	0.0000	0.0000
2023/09/14	R035	01/02/2024	10.62 Call	Bond Future	294.2400	0.2942	274.9000	0.2749	6.573	0.0000	0.0000
2023/09/14	R035	01/02/2024	11.12 Put	Bond Future	6466.8700	6.4669	6586.3100	6.5863	1.847	0.0000	0.0000
2023/09/14	R035	01/02/2024	13.46 Call	Bond Future	7050.2700	7.0503	6917.4000	6.9174	1.885	0.0000	0.0000
2023/09/14	R035	01/02/2024	13.46 Put	Bond Future	919.8200	0.9198	943.2800	0.9433	2.550	0.0000	0.0000
2023/09/14	R035	01/02/2024	12.18 Put	Bond Future	2833.5900	2.8336	2900.5900	2.9006	2.364	0.0000	0.0000
2023/09/14	R035	02/05/2024	11.20 Put	Bond Future	7082.1300	7.0821	7195.7600	7.1958	1.604	0.0000	0.0000
2023/09/14	R035	02/05/2024	11.20 Call	Bond Future	1187.0800	1.1871	1141.1300	1.1411	3.871	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/09/14	R035	02/05/2024	11.21 Call	Bond Future		1199.6500	1.1997	1153.3500	1.1534	3.859	0.0000	0.0000
2023/09/14	R035	02/05/2024	11.21 Put	Bond Future		7039.1900	7.0392	7152.4700	7.1525	1.609	0.0000	0.0000
2023/09/14	R035	02/05/2024	11.19 Call	Bond Future		1174.6000	1.1746	1129.0100	1.1290	3.881	0.0000	0.0000
2023/09/14	R035	02/05/2024		Bond Future		12.3151	81.3618	12.3469	81.2022	0.258	0.0000	0.0000
2023/09/14	R035	02/05/2024	11.19 Put	Bond Future		7125.2200	7.1252	7239.2100	7.2392	1.600	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.80 Put	Bond Future		5764.8600	5.7649	5858.6600	5.8587	1.627	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.81 Call	Bond Future		2530.5600	2.5306	2461.0600	2.4611	2.746	0.0000	0.0000
2023/09/14	R035	01/08/2024		Bond Future		12.4420	83.1599	12.4751	82.9970	0.266	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.81 Put	Bond Future		5733.3800	5.7334	5826.8200	5.8268	1.630	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.79 Call	Bond Future		2489.0800	2.4891	2420.2900	2.4203	2.764	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.79 Put	Bond Future		5796.1800	5.7962	5890.3300	5.8903	1.624	0.0000	0.0000
2023/09/14	R035	01/08/2024	11.80 Call	Bond Future		2509.9200	2.5099	2440.7800	2.4408	2.755	0.0000	0.0000
2023/09/14	R035	07/11/2024		Bond Future		12.6048	80.5699	12.6394	80.4036	0.274	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.18 Call	Bond Future		3317.7500	3.3178	3238.6300	3.2386	2.385	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.19 Put	Bond Future		5373.7300	5.3737	5460.6300	5.4606	1.617	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.17 Call	Bond Future		3295.2000	3.2952	3216.4000	3.2164	2.391	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.17 Put	Bond Future		5428.7800	5.4288	5516.3200	5.5163	1.613	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.18 Put	Bond Future		5401.3700	5.4014	5488.5900	5.4886	1.615	0.0000	0.0000
2023/09/14	R035	07/11/2024	12.19 Call	Bond Future		3340.0300	3.3400	3260.5900	3.2606	2.378	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.83 Put	Bond Future		1655.7800	1.6558	1713.2200	1.7132	3.469	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.81 Call	Bond Future		3242.9300	3.2429	3091.9900	3.0920	4.654	0.0000	0.0000
2023/09/14	R053	02/11/2023		Bond Future		12.5930	93.7032	12.6223	93.4931	0.233	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.82 Call	Bond Future		3286.8300	3.2868	3135.0200	3.1350	4.619	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.82 Put	Bond Future		1681.3100	1.6813	1739.6200	1.7396	3.468	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.83 Call	Bond Future		3330.8400	3.3308	3178.1600	3.1782	4.584	0.0000	0.0000
2023/09/14	R053	02/11/2023	12.81 Put	Bond Future		1707.0400	1.7070	1766.2200	1.7662	3.467	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.93 Call	Bond Future		4949.9100	4.9499	4811.3800	4.8114	2.799	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.93 Put	Bond Future		3391.1900	3.3912	3467.5300	3.4675	2.251	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.94 Call	Bond Future		4991.0200	4.9910	4851.9400	4.8519	2.787	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.92 Call	Bond Future		4908.9200	4.9089	4770.9400	4.7709	2.811	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.92 Put	Bond Future		3418.7200	3.4187	3495.6100	3.4956	2.249	0.0000	0.0000
2023/09/14	R053	01/02/2024	12.94 Put	Bond Future		3363.8700	3.3639	3439.6600	3.4397	2.253	0.0000	0.0000
2023/09/14	R053	01/02/2024		Bond Future		12.7060	95.7870	12.7364	95.5722	0.240	0.0000	0.0000
2023/09/14	R053	02/05/2024		Bond Future		12.8255	92.0438	12.8571	91.8244	0.247	0.0000	0.0000
2023/09/14	R053	02/05/2024	13.03 Call	Bond Future		5853.6000	5.8536	5718.0600	5.7181	2.315	0.0000	0.0000
2023/09/14	R053	02/05/2024	13.04 Put	Bond Future		4425.8900	4.4259	4509.2700	4.5093	1.884	0.0000	0.0000
2023/09/14	R053	02/05/2024	13.02 Call	Bond Future		5814.2600	5.8143	5679.1700	5.6792	2.323	0.0000	0.0000
2023/09/14	R053	02/05/2024	13.02 Put	Bond Future		4481.7800	4.4818	4566.0700	4.5661	1.881	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	
2023/09/14	R053	02/05/2024	13.03 Put	Bond Future	4453.6000	4.4536	4537.4400	4.5374	1.883	0.0000	0.0000
2023/09/14	R053	02/05/2024	13.04 Call	Bond Future	5893.3100	5.8933	5757.3100	5.7573	2.308	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.13 Put	Bond Future	5335.9300	5.3359	5425.1300	5.4251	1.672	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.14 Call	Bond Future	6587.0700	6.5871	6451.8700	6.4519	2.053	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.15 Put	Bond Future	5279.6100	5.2796	5368.0200	5.3680	1.675	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.13 Call	Bond Future	6548.8500	6.5489	6414.0500	6.4141	2.058	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.14 Put	Bond Future	5307.6900	5.3077	5396.4900	5.3965	1.673	0.0000	0.0000
2023/09/14	R053	01/08/2024	13.15 Call	Bond Future	6625.3500	6.6254	6489.7600	6.4898	2.047	0.0000	0.0000
2023/09/14	R053	01/08/2024		Bond Future	12.9499	94.0771	12.9828	93.8531	0.254	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.80 Put	Bond Future	7373.9500	7.3740	7485.5900	7.4856	1.514	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.81 Call	Bond Future	5356.7400	5.3567	5239.1700	5.2392	2.195	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.80 Call	Bond Future	5323.5900	5.3236	5206.4400	5.2064	2.201	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.81 Put	Bond Future	7337.5400	7.3375	7448.7600	7.4488	1.516	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.79 Call	Bond Future	5290.1500	5.2902	5173.4200	5.1734	2.207	0.0000	0.0000
2023/09/14	R053	07/11/2024		Bond Future	13.1009	90.3822	13.1352	90.1534	0.262	0.0000	0.0000
2023/09/14	R053	07/11/2024	12.79 Put	Bond Future	7410.1600	7.4102	7522.2200	7.5222	1.512	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.15 Put	Bond Future	452.5100	0.4525	475.6900	0.4757	5.123	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.39 Call	Bond Future	1291.3000	1.2913	1233.7900	1.2338	4.454	0.0000	0.0000
2023/09/14	R186	02/11/2023	10.42 Put	Bond Future	21.0400	0.0210	21.7400	0.0217	3.327	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.39 Put	Bond Future	265.9900	0.2660	279.7400	0.2797	5.169	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.40 Call	Bond Future	1312.3000	1.3123	1254.4700	1.2545	4.407	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.40 Put	Bond Future	259.9700	0.2600	273.4000	0.2734	5.166	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.38 Call	Bond Future	1270.2900	1.2703	1213.1000	1.2131	4.502	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.38 Put	Bond Future	272.0100	0.2720	286.0800	0.2861	5.173	0.0000	0.0000
2023/09/14	R186	02/11/2023		Bond Future	9.0130	107.9341	9.0390	107.8629	0.289	0.0000	0.0000
2023/09/14	R186	02/11/2023	10.42 Call	Bond Future	3783.3600	3.7834	3712.8000	3.7128	1.865	0.0000	0.0000
2023/09/14	R186	02/11/2023	9.15 Call	Bond Future	826.6000	0.8266	778.5200	0.7785	5.817	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.51 Call	Bond Future	1808.0300	1.8080	1754.8900	1.7549	2.939	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.52 Put	Bond Future	539.9300	0.5399	559.4800	0.5595	3.621	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.50 Put	Bond Future	553.5100	0.5535	573.5000	0.5735	3.611	0.0000	0.0000
2023/09/14	R186	01/02/2024		Bond Future	9.0099	105.0241	9.0386	104.9512	0.319	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.51 Put	Bond Future	546.8000	0.5468	566.5700	0.5666	3.616	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.52 Call	Bond Future	1826.1800	1.8262	1772.8200	1.7728	2.922	0.0000	0.0000
2023/09/14	R186	01/02/2024	9.50 Call	Bond Future	1789.7100	1.7897	1736.7900	1.7368	2.957	0.0000	0.0000
2023/09/14	R186	02/05/2024	9.73 Put	Bond Future	660.8600	0.6609	681.1000	0.6811	3.063	0.0000	0.0000
2023/09/14	R186	02/05/2024	8.00 Call	Bond Future	271.9200	0.2719	256.6700	0.2567	5.608	0.0000	0.0000
2023/09/14	R186	02/05/2024	7.99 Put	Bond Future	2692.9900	2.6930	2752.1900	2.7522	2.198	0.0000	0.0000
2023/09/14	R186	02/05/2024	10.40 Call	Bond Future	3569.3200	3.5693	3506.8200	3.5068	1.751	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	
2023/09/14	R186	02/05/2024	10.40 Put	Bond Future	377.7700	0.3778	389.5400	0.3895	3.116	0.0000	0.0000
2023/09/14	R186	02/05/2024	9.73 Call	Bond Future	2329.8100	2.3298	2275.7800	2.2758	2.319	0.0000	0.0000
2023/09/14	R186	02/05/2024		Bond Future	9.0101	107.3503	9.0418	107.2760	0.352	0.0000	0.0000
2023/09/14	R186	02/05/2024	8.00 Put	Bond Future	2672.7800	2.6728	2731.8000	2.7318	2.208	0.0000	0.0000
2023/09/14	R186	02/05/2024	8.01 Call	Bond Future	277.0400	0.2770	261.5800	0.2616	5.580	0.0000	0.0000
2023/09/14	R186	02/05/2024	8.01 Put	Bond Future	2653.7800	2.6538	2712.5900	2.7126	2.216	0.0000	0.0000
2023/09/14	R186	02/05/2024	7.99 Call	Bond Future	268.0100	0.2680	252.9400	0.2529	5.623	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.69 Call	Bond Future	945.5300	0.9455	912.2900	0.9123	3.515	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.69 Put	Bond Future	1639.7200	1.6397	1682.1200	1.6821	2.586	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.70 Call	Bond Future	956.2700	0.9563	922.8100	0.9228	3.499	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.68 Put	Bond Future	1651.0000	1.6510	1693.6200	1.6936	2.581	0.0000	0.0000
2023/09/14	R186	01/08/2024		Bond Future	9.0131	104.4137	9.0485	104.3381	0.392	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.68 Call	Bond Future	935.2300	0.9352	902.2100	0.9022	3.531	0.0000	0.0000
2023/09/14	R186	01/08/2024	8.70 Put	Bond Future	1628.8800	1.6289	1671.0600	1.6711	2.590	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.14 Call	Bond Future	1464.0800	1.4641	1422.3500	1.4224	2.850	0.0000	0.0000
2023/09/14	R186	07/11/2024		Bond Future	9.0531	106.8311	9.0933	106.7542	0.444	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.13 Put	Bond Future	1305.3300	1.3053	1340.7000	1.3407	2.710	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.14 Put	Bond Future	1297.8200	1.2978	1333.0300	1.3330	2.713	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.15 Call	Bond Future	1475.7200	1.4757	1433.8200	1.4338	2.839	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.15 Put	Bond Future	1290.3600	1.2904	1325.4000	1.3254	2.716	0.0000	0.0000
2023/09/14	R186	07/11/2024	9.13 Call	Bond Future	1452.4800	1.4525	1410.9100	1.4109	2.862	0.0000	0.0000
2023/09/14	R197	02/11/2023		Bond Future	341.4595	341.4595	341.4325	341.4325	0.008	0.0000	0.0000
2023/09/14	R202	02/11/2023		Bond Future	253.8148	253.8148	253.8035	253.8035	0.004	0.0000	0.0000
2023/09/14	R202	01/02/2024		Bond Future	254.5439	254.5439	254.5321	254.5321	0.005	0.0000	0.0000
2023/09/14	R202	02/05/2024		Bond Future	260.2429	260.2429	260.2313	260.2313	0.004	0.0000	0.0000
2023/09/14	R202	01/08/2024		Bond Future	260.9543	260.9543	260.9436	260.9436	0.004	0.0000	0.0000
2023/09/14	R202	07/11/2024		Bond Future	267.0693	267.0693	267.0594	267.0594	0.004	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.33 Call	Bond Future	205.0900	0.2051	184.7400	0.1847	9.922	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.35 Put	Bond Future	4045.7700	4.0458	4135.0300	4.1350	2.206	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.34 Call	Bond Future	211.6500	0.2117	190.8100	0.1908	9.846	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.33 Put	Bond Future	4131.8400	4.1318	4222.0600	4.2221	2.184	0.0000	0.0000
2023/09/14	R209	02/11/2023		Bond Future	12.1541	63.3087	12.1783	63.1981	0.199	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.34 Put	Bond Future	4088.7300	4.0887	4178.4600	4.1785	2.195	0.0000	0.0000
2023/09/14	R209	02/11/2023	11.35 Call	Bond Future	218.3100	0.2183	197.0000	0.1970	9.761	0.0000	0.0000
2023/09/14	R209	01/02/2024	12.14 Put	Bond Future	2661.4600	2.6615	2712.0500	2.7121	1.901	0.0000	0.0000
2023/09/14	R209	01/02/2024		Bond Future	12.2594	64.7165	12.2846	64.6035	0.205	0.0000	0.0000
2023/09/14	R209	01/02/2024	12.13 Call	Bond Future	2097.9500	2.0980	2035.8100	2.0358	2.962	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	
2023/09/14	R209	01/02/2024	12.13 Put	Bond Future	2684.3900	2.6844	2735.3400	2.7353	1.898	0.0000	0.0000
2023/09/14	R209	01/02/2024	12.14 Call	Bond Future	2120.6000	2.1206	2058.1000	2.0581	2.947	0.0000	0.0000
2023/09/14	R209	01/02/2024	12.12 Call	Bond Future	2075.2500	2.0753	2013.4700	2.0135	2.977	0.0000	0.0000
2023/09/14	R209	01/02/2024	12.12 Put	Bond Future	2707.3300	2.7073	2758.6400	2.7586	1.895	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.19 Put	Bond Future	6523.9400	6.5239	6606.8700	6.6069	1.271	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.17 Call	Bond Future	944.0100	0.9440	912.0100	0.9120	3.390	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.18 Put	Bond Future	6563.5900	6.5636	6646.7700	6.6468	1.267	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.19 Call	Bond Future	964.5800	0.9646	932.0800	0.9321	3.369	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.17 Put	Bond Future	6603.2300	6.6032	6686.6600	6.6867	1.263	0.0000	0.0000
2023/09/14	R209	02/05/2024		Bond Future	12.3715	62.9970	12.3976	62.8816	0.211	0.0000	0.0000
2023/09/14	R209	02/05/2024	11.18 Call	Bond Future	954.3300	0.9543	922.0800	0.9221	3.379	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.78 Put	Bond Future	5290.4300	5.2904	5358.7800	5.3588	1.292	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.79 Put	Bond Future	5260.8300	5.2608	5328.9200	5.3289	1.294	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.80 Call	Bond Future	2118.7700	2.1188	2068.8000	2.0688	2.358	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.80 Put	Bond Future	5231.3400	5.2313	5299.1800	5.2992	1.297	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.78 Call	Bond Future	2084.3600	2.0844	2034.9000	2.0349	2.373	0.0000	0.0000
2023/09/14	R209	01/08/2024	11.79 Call	Bond Future	2101.5300	2.1015	2051.8100	2.0518	2.366	0.0000	0.0000
2023/09/14	R209	01/08/2024		Bond Future	12.4891	64.3891	12.5161	64.2712	0.216	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.23 Put	Bond Future	4780.1200	4.7801	4841.2600	4.8413	1.279	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.21 Call	Bond Future	2976.2800	2.9763	2917.6100	2.9176	1.971	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.22 Call	Bond Future	2996.3100	2.9963	2937.4100	2.9374	1.966	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.22 Put	Bond Future	4804.8600	4.8049	4866.2400	4.8662	1.277	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.23 Call	Bond Future	3016.1500	3.0162	2957.0100	2.9570	1.961	0.0000	0.0000
2023/09/14	R209	07/11/2024	12.21 Put	Bond Future	4829.4600	4.8295	4891.0700	4.8911	1.276	0.0000	0.0000
2023/09/14	R209	07/11/2024		Bond Future	12.6336	62.7235	12.6616	62.6032	0.222	0.0000	0.0000
2023/09/14	R210	02/11/2023		Bond Future	225.9778	225.9778	226.0595	226.0595	0.036	0.0000	0.0000
2023/09/14	R210	01/02/2024		Bond Future	231.0581	231.0581	231.1415	231.1415	0.036	0.0000	0.0000
2023/09/14	R210	02/05/2024		Bond Future	232.9727	232.9727	233.0586	233.0586	0.037	0.0000	0.0000
2023/09/14	R210	01/08/2024		Bond Future	238.1771	238.1771	238.2655	238.2655	0.037	0.0000	0.0000
2023/09/14	R210	07/11/2024		Bond Future	240.4196	240.4196	240.5115	240.5115	0.038	0.0000	0.0000
2023/09/14	R213	02/11/2023	12.70 Call	Bond Future	6869.8000	6.8698	6786.5900	6.7866	1.211	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.44 Put	Bond Future	594.0100	0.5940	606.7300	0.6067	2.141	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.44 Call	Bond Future	2368.8100	2.3688	2298.5100	2.2985	2.968	0.0000	0.0000
2023/09/14	R213	02/11/2023	10.94 Put	Bond Future	1360.7400	1.3607	1394.2500	1.3943	2.463	0.0000	0.0000
2023/09/14	R213	02/11/2023		Bond Future	11.0203	81.4616	11.0397	81.3786	0.176	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.12 Call	Bond Future	1446.0600	1.4461	1387.5900	1.3876	4.043	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.12 Put	Bond Future	1019.9600	1.0200	1044.5100	1.0445	2.407	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.13 Call	Bond Future	1472.0000	1.4720	1413.0800	1.4131	4.003	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	
2023/09/14	R213	02/11/2023	11.13 Put	Bond Future	1003.3100	1.0033	1027.4100	1.0274	2.402	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.11 Call	Bond Future	1420.2000	1.4202	1362.1900	1.3622	4.085	0.0000	0.0000
2023/09/14	R213	02/11/2023	10.94 Call	Bond Future	1015.3100	1.0153	965.8000	0.9658	4.876	0.0000	0.0000
2023/09/14	R213	02/11/2023	11.11 Put	Bond Future	1036.7200	1.0367	1061.7300	1.0617	2.412	0.0000	0.0000
2023/09/14	R213	02/11/2023	12.70 Put	Bond Future	57.2700	0.0573	57.0800	0.0571	0.332	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.71 Call	Bond Future	3678.4300	3.6784	3613.7000	3.6137	1.760	0.0000	0.0000
2023/09/14	R213	01/02/2024		Bond Future	11.1193	83.2731	11.1397	83.1882	0.183	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.71 Put	Bond Future	1256.6400	1.2566	1276.8700	1.2769	1.610	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.72 Call	Bond Future	3706.7500	3.7068	3641.8300	3.6418	1.751	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.72 Put	Bond Future	1244.7600	1.2448	1264.8000	1.2648	1.610	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.70 Call	Bond Future	3650.3700	3.6504	3585.8400	3.5858	1.768	0.0000	0.0000
2023/09/14	R213	01/02/2024	11.70 Put	Bond Future	1268.8100	1.2688	1289.2400	1.2892	1.610	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.29 Call	Bond Future	1126.6500	1.1267	1096.9600	1.0970	2.635	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.29 Put	Bond Future	5018.6400	5.0186	5075.5700	5.0756	1.134	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.30 Call	Bond Future	1138.7800	1.1388	1108.8800	1.1089	2.626	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.30 Put	Bond Future	4987.5600	4.9876	5044.2800	5.0443	1.137	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.28 Call	Bond Future	1114.3800	1.1144	1084.9100	1.0849	2.645	0.0000	0.0000
2023/09/14	R213	02/05/2024		Bond Future	11.2175	81.5588	11.2388	81.4721	0.190	0.0000	0.0000
2023/09/14	R213	02/05/2024	10.28 Put	Bond Future	5049.6000	5.0496	5106.7500	5.1068	1.132	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.87 Put	Bond Future	3990.3900	3.9904	4037.2200	4.0372	1.174	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.86 Call	Bond Future	2155.6200	2.1556	2114.2700	2.1143	1.918	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.87 Call	Bond Future	2173.2000	2.1732	2131.6600	2.1317	1.911	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.88 Put	Bond Future	3967.3100	3.9673	4013.9400	4.0139	1.175	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.86 Put	Bond Future	4013.5800	4.0136	4060.6000	4.0606	1.172	0.0000	0.0000
2023/09/14	R213	01/08/2024	10.88 Call	Bond Future	2190.8600	2.1909	2149.1200	2.1491	1.905	0.0000	0.0000
2023/09/14	R213	01/08/2024		Bond Future	11.3221	83.3617	11.3444	83.2733	0.197	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.23 Put	Bond Future	3783.2300	3.7832	3826.7200	3.8267	1.150	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.21 Call	Bond Future	2827.3000	2.8273	2781.0900	2.7811	1.634	0.0000	0.0000
2023/09/14	R213	07/11/2024		Bond Future	11.4674	81.7318	11.4909	81.6417	0.205	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.22 Call	Bond Future	2846.6200	2.8466	2800.2400	2.8002	1.629	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.22 Put	Bond Future	3803.1200	3.8031	3846.7900	3.8468	1.148	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.23 Call	Bond Future	2865.6600	2.8657	2819.1000	2.8191	1.625	0.0000	0.0000
2023/09/14	R213	07/11/2024	11.21 Put	Bond Future	3822.7600	3.8228	3866.6000	3.8666	1.147	0.0000	0.0000
2023/09/14	R214	02/11/2023	11.46 Call	Bond Future	79.6700	0.0797	68.6600	0.0687	13.820	0.0000	0.0000
2023/09/14	R214	02/11/2023		Bond Future	12.5631	58.7915	12.5924	58.6577	0.233	0.0000	0.0000
2023/09/14	R214	02/11/2023	11.47 Put	Bond Future	5444.3400	5.4443	5566.7900	5.5668	2.249	0.0000	0.0000
2023/09/14	R214	02/11/2023	11.45 Call	Bond Future	76.9600	0.0770	66.2500	0.0663	13.916	0.0000	0.0000
2023/09/14	R214	02/11/2023	11.45 Put	Bond Future	5544.0800	5.5441	5667.1500	5.6672	2.220	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	
2023/09/14	R214	02/11/2023	11.46 Put	Bond Future	5494.1400	5.4941	5616.9100	5.6169	2.235	0.0000	0.0000
2023/09/14	R214	02/11/2023	11.47 Call	Bond Future	82.4600	0.0825	71.1300	0.0711	13.740	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.14 Call	Bond Future	1361.8100	1.3618	1305.7500	1.3058	4.117	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.16 Put	Bond Future	3809.1800	3.8092	3889.0100	3.8890	2.096	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.15 Call	Bond Future	1379.5900	1.3796	1323.0700	1.3231	4.097	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.16 Call	Bond Future	1397.5100	1.3975	1340.5400	1.3405	4.077	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.14 Put	Bond Future	3869.7900	3.8698	3950.5300	3.9505	2.086	0.0000	0.0000
2023/09/14	R214	01/02/2024	12.15 Put	Bond Future	3839.3900	3.8394	3919.6700	3.9197	2.091	0.0000	0.0000
2023/09/14	R214	01/02/2024		Bond Future	12.6779	60.0989	12.7083	59.9621	0.240	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.47 Call	Bond Future	861.1100	0.8611	826.2600	0.8263	4.047	0.0000	0.0000
2023/09/14	R214	02/05/2024		Bond Future	12.7902	58.1252	12.8217	57.9855	0.246	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.47 Put	Bond Future	7239.8400	7.2398	7344.6800	7.3447	1.448	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.48 Put	Bond Future	7197.1800	7.1972	7301.7300	7.3017	1.453	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.46 Call	Bond Future	851.6100	0.8516	817.0400	0.8170	4.059	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.46 Put	Bond Future	7282.7800	7.2828	7387.9000	7.3879	1.443	0.0000	0.0000
2023/09/14	R214	02/05/2024	11.48 Call	Bond Future	870.8300	0.8708	835.6900	0.8357	4.035	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.16 Put	Bond Future	5508.5900	5.5086	5592.9200	5.5929	1.531	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.17 Call	Bond Future	2097.6400	2.0976	2039.0200	2.0390	2.795	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.17 Put	Bond Future	5477.6300	5.4776	5561.6500	5.5617	1.534	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.18 Call	Bond Future	2114.9600	2.1150	2056.0400	2.0560	2.786	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.16 Call	Bond Future	2080.6000	2.0806	2022.2900	2.0223	2.803	0.0000	0.0000
2023/09/14	R214	01/08/2024		Bond Future	12.9068	59.4098	12.9394	59.2672	0.253	0.0000	0.0000
2023/09/14	R214	01/08/2024	12.18 Put	Bond Future	5447.0100	5.4470	5530.7300	5.5307	1.537	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.61 Call	Bond Future	2971.6500	2.9717	2901.6400	2.9016	2.356	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.62 Put	Bond Future	4904.8400	4.9048	4980.2100	4.9802	1.537	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.60 Call	Bond Future	2951.6000	2.9516	2881.8800	2.8819	2.362	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.60 Put	Bond Future	4955.5800	4.9556	5031.5200	5.0315	1.532	0.0000	0.0000
2023/09/14	R214	07/11/2024		Bond Future	13.0525	57.4781	13.0864	57.3325	0.259	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.61 Put	Bond Future	4930.1600	4.9302	5005.8100	5.0058	1.534	0.0000	0.0000
2023/09/14	R214	07/11/2024	12.62 Call	Bond Future	2991.7600	2.9918	2921.4700	2.9215	2.349	0.0000	0.0000
2023/09/14	R248	02/11/2023	12.50 Put	Bond Future	2338.6200	2.3386	2382.5500	2.3826	1.878	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.49 Put	Bond Future	7248.7900	7.2488	7345.5400	7.3455	1.335	0.0000	0.0000
2023/09/14	R248	02/11/2023	13.60 Put	Bond Future	421.6600	0.4217	426.0100	0.4260	1.032	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.80 Put	Bond Future	5418.9100	5.4189	5504.1600	5.5042	1.573	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.80 Call	Bond Future	233.3500	0.2334	213.2900	0.2133	8.597	0.0000	0.0000
2023/09/14	R248	02/11/2023	12.50 Call	Bond Future	1325.4100	1.3254	1264.0300	1.2640	4.631	0.0000	0.0000
2023/09/14	R248	02/11/2023	13.60 Call	Bond Future	5191.1800	5.1912	5090.2200	5.0902	1.945	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.47 Call	Bond Future	71.3000	0.0713	63.2300	0.0632	11.318	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	
2023/09/14	R248	02/11/2023		Bond Future	12.6810	72.1730	12.7001	72.0677	0.150	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.48 Call	Bond Future	73.9400	0.0739	65.6300	0.0656	11.239	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.48 Put	Bond Future	7311.6800	7.3117	7408.6800	7.4087	1.327	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.49 Call	Bond Future	76.6500	0.0767	68.0900	0.0681	11.168	0.0000	0.0000
2023/09/14	R248	02/11/2023	11.47 Put	Bond Future	7374.7300	7.3747	7471.9700	7.4720	1.319	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.15 Call	Bond Future	1438.7800	1.4388	1395.1200	1.3951	3.035	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.15 Put	Bond Future	5144.8100	5.1448	5208.8300	5.2088	1.244	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.16 Call	Bond Future	1458.0900	1.4581	1414.0700	1.4141	3.019	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.16 Put	Bond Future	5104.6300	5.1046	5168.2900	5.1683	1.247	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.14 Call	Bond Future	1419.6200	1.4196	1376.3200	1.3763	3.050	0.0000	0.0000
2023/09/14	R248	01/02/2024		Bond Future	12.8016	73.7780	12.8215	73.6703	0.155	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.14 Put	Bond Future	5185.2200	5.1852	5249.6000	5.2496	1.242	0.0000	0.0000
2023/09/14	R248	01/02/2024	11.50 Put	Bond Future	8299.3300	8.2993	8384.7900	8.3848	1.030	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.30 Put	Bond Future	4569.5500	4.5696	4628.0800	4.6281	1.281	0.0000	0.0000
2023/09/14	R248	01/02/2024	12.30 Call	Bond Future	1747.0200	1.7470	1697.8700	1.6979	2.813	0.0000	0.0000
2023/09/14	R248	01/02/2024	13.37 Put	Bond Future	1896.1400	1.8961	1921.8400	1.9218	1.355	0.0000	0.0000
2023/09/14	R248	01/02/2024	11.50 Call	Bond Future	537.6100	0.5376	515.3900	0.5154	4.133	0.0000	0.0000
2023/09/14	R248	01/02/2024	13.37 Call	Bond Future	4866.0000	4.8660	4784.0200	4.7840	1.685	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.48 Put	Bond Future	9475.3900	9.4754	9557.9900	9.5580	0.872	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.46 Call	Bond Future	927.8900	0.9279	901.0600	0.9011	2.892	0.0000	0.0000
2023/09/14	R248	02/05/2024		Bond Future	12.9196	70.9633	12.9402	70.8534	0.159	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.47 Call	Bond Future	938.5800	0.9386	911.5300	0.9115	2.882	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.47 Put	Bond Future	9530.0000	9.5300	9612.8400	9.6128	0.869	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.48 Call	Bond Future	949.5300	0.9495	922.2400	0.9222	2.874	0.0000	0.0000
2023/09/14	R248	02/05/2024	11.46 Put	Bond Future	9584.9700	9.5850	9668.0300	9.6680	0.867	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.31 Put	Bond Future	6649.6400	6.6496	6712.9500	6.7130	0.952	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.32 Put	Bond Future	6612.7300	6.6127	6675.7900	6.6758	0.954	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.30 Call	Bond Future	2579.3700	2.5794	2530.8000	2.5308	1.883	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.30 Put	Bond Future	6686.7200	6.6867	6750.2700	6.7503	0.950	0.0000	0.0000
2023/09/14	R248	01/08/2024		Bond Future	13.0425	72.5314	13.0639	72.4193	0.164	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.31 Call	Bond Future	2600.4700	2.6005	2551.6600	2.5517	1.877	0.0000	0.0000
2023/09/14	R248	01/08/2024	12.32 Call	Bond Future	2621.6600	2.6217	2572.6000	2.5726	1.871	0.0000	0.0000
2023/09/14	R248	07/11/2024	12.78 Put	Bond Future	5992.0700	5.9921	6048.3300	6.0483	0.939	0.0000	0.0000
2023/09/14	R248	07/11/2024	12.79 Put	Bond Future	5962.4400	5.9624	6018.4800	6.0185	0.940	0.0000	0.0000
2023/09/14	R248	07/11/2024	12.80 Call	Bond Future	3842.8200	3.8428	3784.2000	3.7842	1.525	0.0000	0.0000
2023/09/14	R248	07/11/2024		Bond Future	13.1954	69.7582	13.2176	69.6437	0.169	0.0000	0.0000
2023/09/14	R248	07/11/2024	12.79 Call	Bond Future	3817.6600	3.8177	3759.2500	3.7593	1.530	0.0000	0.0000
2023/09/14	R248	07/11/2024	12.80 Put	Bond Future	5933.2500	5.9333	5989.0800	5.9891	0.941	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	
2023/09/14	R248	07/11/2024	12.78 Call	Bond Future	3792.8600	3.7929	3734.6700	3.7347	1.534	0.0000	0.0000
2023/09/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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