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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/09/2023 TO 04/09/2023

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
2023/09/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/04	2025	02/11/2023		Bond Future	172.9781	172.9781	172.9673	0.006	0.0000	0.0000
2023/09/04	2025	01/02/2024		Bond Future	175.0901	175.0901	175.0792	0.006	0.0000	0.0000
2023/09/04	2025	02/05/2024		Bond Future	179.0349	179.0349	179.0241	0.006	0.0000	0.0000
2023/09/04	2025	01/08/2024		Bond Future	181.1511	181.1511	181.1402	0.006	0.0000	0.0000
2023/09/04	2025	07/11/2024		Bond Future	185.3200	185.3200	185.3097	0.006	0.0000	0.0000
2023/09/04	2029	02/11/2023		Bond Future	125.4137	125.4137	125.2759	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	
2023/09/04	2029	01/02/2024		Bond Future	128.2465	128.2465	128.1055	128.1055	0.110	0.0000	0.0000
2023/09/04	2029	02/05/2024		Bond Future	129.7690	129.7690	129.6252	129.6252	0.111	0.0000	0.0000
2023/09/04	2029	01/08/2024		Bond Future	132.6352	132.6352	132.4886	132.4886	0.111	0.0000	0.0000
2023/09/04	2029	07/11/2024		Bond Future	134.2874	134.2874	134.1384	134.1384	0.111	0.0000	0.0000
2023/09/04	2030	02/11/2023		Bond Future	10.3225	91.6452	10.3734	91.4310	0.493	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.81 Call	Bond Future	2653.1700	2.6532	2470.2700	2.4703	6.894	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.81 Put	Bond Future	628.6600	0.6287	660.0100	0.6600	4.987	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.82 Call	Bond Future	2684.1500	2.6842	2500.5900	2.5006	6.839	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.82 Put	Bond Future	618.7200	0.6187	649.4100	0.6494	4.960	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.80 Call	Bond Future	2622.4400	2.6224	2440.2000	2.4402	6.949	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.80 Put	Bond Future	638.8700	0.6389	670.8800	0.6709	5.010	0.0000	0.0000
2023/09/04	2030	02/11/2023	9.57 Put	Bond Future	3456.2300	3.4562	3626.4400	3.6264	4.925	0.0000	0.0000
2023/09/04	2030	02/11/2023	9.57 Call	Bond Future	215.3100	0.2153	171.2700	0.1713	20.454	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.07 Put	Bond Future	1882.3900	1.8824	1990.2200	1.9902	5.728	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.07 Call	Bond Future	811.0600	0.8111	704.6400	0.7046	13.121	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.57 Call	Bond Future	5243.6000	5.2436	5033.1200	5.0331	4.014	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.57 Put	Bond Future	176.4800	0.1765	180.2500	0.1803	2.136	0.0000	0.0000
2023/09/04	2030	02/11/2023	9.89 Put	Bond Future	2378.2500	2.3783	2510.0800	2.5101	5.543	0.0000	0.0000
2023/09/04	2030	02/11/2023	9.89 Call	Bond Future	533.2400	0.5332	450.8200	0.4508	15.456	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.39 Put	Bond Future	1198.3000	1.1983	1266.6900	1.2667	5.707	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.39 Call	Bond Future	1482.2700	1.4823	1336.4100	1.3364	9.840	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.43 Call	Bond Future	4741.5500	4.7416	4533.5500	4.5336	4.387	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.43 Put	Bond Future	224.7900	0.2248	231.0400	0.2310	2.780	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.62 Put	Bond Future	846.9300	0.8469	892.7000	0.8927	5.404	0.0000	0.0000
2023/09/04	2030	02/11/2023	10.62 Call	Bond Future	2089.3800	2.0894	1920.9000	1.9209	8.064	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.12 Put	Bond Future	379.6000	0.3796	394.8700	0.3949	4.023	0.0000	0.0000
2023/09/04	2030	02/11/2023	11.12 Call	Bond Future	3661.5500	3.6616	3462.5700	3.4626	5.434	0.0000	0.0000
2023/09/04	2030	02/11/2023	12.27 Call	Bond Future	7803.8700	7.8039	7588.7900	7.5888	2.756	0.0000	0.0000
2023/09/04	2030	02/11/2023	12.27 Put	Bond Future	51.3200	0.0513	50.4900	0.0505	1.617	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.89 Put	Bond Future	3302.3500	3.3024	3425.3200	3.4253	3.724	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.89 Call	Bond Future	1245.4800	1.2455	1149.3200	1.1493	7.721	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.39 Put	Bond Future	2150.5600	2.1506	2237.8300	2.2378	4.058	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.39 Call	Bond Future	2164.2000	2.1642	2032.3400	2.0323	6.093	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.86 Call	Bond Future	6298.5700	6.2986	6099.9600	6.1000	3.153	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.86 Put	Bond Future	527.5200	0.5275	548.0400	0.5480	3.890	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.16 Put	Bond Future	2632.9500	2.6330	2736.3600	2.7364	3.928	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.16 Call	Bond Future	1701.4800	1.7015	1585.7600	1.5858	6.801	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.00 Call	Bond Future	3684.1600	3.6842	3516.1600	3.5162	4.560	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	
2023/09/04	2030	01/02/2024	11.00 Put	Bond Future	1223.0300	1.2230	1274.1600	1.2742	4.181	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.75 Call	Bond Future	5945.2700	5.9453	5749.4100	5.7494	3.294	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.75 Put	Bond Future	588.6600	0.5887	611.9300	0.6119	3.953	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.57 Put	Bond Future	4245.5700	4.2456	4390.7800	4.3908	3.420	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.57 Call	Bond Future	832.1900	0.8322	758.2700	0.7583	8.883	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.07 Put	Bond Future	2843.1600	2.8432	2953.0700	2.9531	3.866	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.07 Call	Bond Future	1538.4800	1.5385	1429.2600	1.4293	7.099	0.0000	0.0000
2023/09/04	2030	01/02/2024	12.10 Call	Bond Future	7081.2700	7.0813	6877.6200	6.8776	2.876	0.0000	0.0000
2023/09/04	2030	01/02/2024	12.10 Put	Bond Future	414.8400	0.4148	430.3200	0.4303	3.732	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.31 Call	Bond Future	4579.9500	4.5800	4398.3100	4.3983	3.966	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.31 Put	Bond Future	907.1100	0.9071	944.6000	0.9446	4.133	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.93 Put	Bond Future	3195.8000	3.1958	3315.8800	3.3159	3.757	0.0000	0.0000
2023/09/04	2030	01/02/2024	9.93 Call	Bond Future	1306.7500	1.3068	1207.7000	1.2077	7.580	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.36 Call	Bond Future	4730.3800	4.7304	4546.8400	4.5468	3.880	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.36 Put	Bond Future	864.0900	0.8641	899.6800	0.8997	4.119	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.37 Call	Bond Future	4760.5700	4.7606	4576.6500	4.5767	3.863	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.37 Put	Bond Future	855.6500	0.8557	890.8600	0.8909	4.115	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.35 Call	Bond Future	4700.2600	4.7003	4517.0900	4.5171	3.897	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.35 Put	Bond Future	872.6100	0.8726	908.5700	0.9086	4.121	0.0000	0.0000
2023/09/04	2030	01/02/2024		Bond Future	10.3867	89.6872	10.4404	89.4681	0.517	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.85 Call	Bond Future	6266.3500	6.2664	6067.9700	6.0680	3.166	0.0000	0.0000
2023/09/04	2030	01/02/2024	11.85 Put	Bond Future	532.8700	0.5329	553.6200	0.5536	3.894	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.00 Put	Bond Future	3014.7700	3.0148	3129.7800	3.1298	3.815	0.0000	0.0000
2023/09/04	2030	01/02/2024	10.00 Call	Bond Future	1418.4900	1.4185	1314.3700	1.3144	7.340	0.0000	0.0000
2023/09/04	2030	02/05/2024		Bond Future	10.4625	91.6862	10.5192	91.4624	0.542	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.66 Put	Bond Future	4487.2500	4.4873	4627.9200	4.6279	3.135	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.66 Call	Bond Future	1244.2500	1.2443	1161.0700	1.1611	6.685	0.0000	0.0000
2023/09/04	2030	02/05/2024	10.16 Put	Bond Future	3234.4600	3.2345	3345.7900	3.3458	3.442	0.0000	0.0000
2023/09/04	2030	02/05/2024	10.16 Call	Bond Future	2028.8400	2.0288	1916.3200	1.9163	5.546	0.0000	0.0000
2023/09/04	2030	02/05/2024	11.94 Call	Bond Future	6527.8300	6.5278	6338.0200	6.3380	2.908	0.0000	0.0000
2023/09/04	2030	02/05/2024	11.94 Put	Bond Future	917.6900	0.9177	951.7300	0.9517	3.709	0.0000	0.0000
2023/09/04	2030	02/05/2024	10.62 Put	Bond Future	2356.9000	2.3569	2442.4600	2.4425	3.630	0.0000	0.0000
2023/09/04	2030	02/05/2024	10.62 Call	Bond Future	2976.8000	2.9768	2838.5100	2.8385	4.646	0.0000	0.0000
2023/09/04	2030	02/05/2024	11.12 Put	Bond Future	1655.9800	1.6560	1717.7500	1.7178	3.730	0.0000	0.0000
2023/09/04	2030	02/05/2024	11.12 Call	Bond Future	4208.5800	4.2086	4046.5000	4.0465	3.851	0.0000	0.0000
2023/09/04	2030	02/05/2024	13.15 Call	Bond Future	10172.4200	10.1724	9959.8000	9.9598	2.090	0.0000	0.0000
2023/09/04	2030	02/05/2024	13.15 Put	Bond Future	292.1800	0.2922	303.4100	0.3034	3.844	0.0000	0.0000
2023/09/04	2030	02/05/2024	12.38 Call	Bond Future	7842.6900	7.8427	7642.7300	7.6427	2.550	0.0000	0.0000
2023/09/04	2030	02/05/2024	12.38 Put	Bond Future	647.3100	0.6473	671.2000	0.6712	3.691	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	
2023/09/04	2030	02/05/2024	10.82 Put	Bond Future	2048.2800	2.0483	2123.7100	2.1237	3.683	0.0000	0.0000
2023/09/04	2030	02/05/2024	10.82 Call	Bond Future	3447.6200	3.4476	3299.2000	3.2992	4.305	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.82 Call	Bond Future	1464.3000	1.4643	1371.8800	1.3719	6.312	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.82 Put	Bond Future	4049.2200	4.0492	4180.6500	4.1807	3.246	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.83 Call	Bond Future	1478.9900	1.4790	1385.9900	1.3860	6.288	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.83 Put	Bond Future	4022.9700	4.0230	4153.8200	4.1538	3.253	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.81 Call	Bond Future	1449.4100	1.4494	1357.5900	1.3576	6.335	0.0000	0.0000
2023/09/04	2030	02/05/2024	9.81 Put	Bond Future	4075.2900	4.0753	4207.3200	4.2073	3.240	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.38 Call	Bond Future	2555.2100	2.5552	2434.5400	2.4345	4.723	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.38 Put	Bond Future	3233.7500	3.2338	3341.4900	3.3415	3.332	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.39 Call	Bond Future	2574.5000	2.5745	2453.3200	2.4533	4.707	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.39 Put	Bond Future	3214.5600	3.2146	3321.7900	3.3218	3.336	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.37 Call	Bond Future	2536.0100	2.5360	2415.8400	2.4158	4.739	0.0000	0.0000
2023/09/04	2030	01/08/2024	10.37 Put	Bond Future	3253.0400	3.2530	3361.2800	3.3613	3.327	0.0000	0.0000
2023/09/04	2030	01/08/2024		Bond Future	10.5571	89.6837	10.6171	89.4553	0.568	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.75 Call	Bond Future	3322.4700	3.3225	3189.2200	3.1892	4.011	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.75 Put	Bond Future	3070.3800	3.0704	3170.2300	3.1702	3.252	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.76 Call	Bond Future	3343.3500	3.3434	3209.6700	3.2097	3.998	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.76 Put	Bond Future	3054.7800	3.0548	3154.2000	3.1542	3.255	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.74 Call	Bond Future	3302.0500	3.3021	3169.2300	3.1692	4.022	0.0000	0.0000
2023/09/04	2030	07/11/2024	10.74 Put	Bond Future	3086.4700	3.0865	3186.7500	3.1868	3.249	0.0000	0.0000
2023/09/04	2030	07/11/2024		Bond Future	10.6811	91.7195	10.7448	91.4864	0.597	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.85 Put	Bond Future	2237.5800	2.2376	2409.8200	2.4098	7.698	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.85 Call	Bond Future	906.2400	0.9062	762.5100	0.7625	15.860	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.78 Call	Bond Future	3661.7700	3.6618	3387.6100	3.3876	7.487	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.78 Put	Bond Future	581.7700	0.5818	623.5800	0.6236	7.187	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.28 Call	Bond Future	1982.3200	1.9823	1764.3700	1.7644	10.995	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.28 Put	Bond Future	1236.0800	1.2361	1334.1000	1.3341	7.930	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.71 Put	Bond Future	2674.5800	2.6746	2873.5000	2.8735	7.437	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.71 Call	Bond Future	652.3100	0.6523	535.2600	0.5353	17.944	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.50 Call	Bond Future	2677.1200	2.6771	2430.1600	2.4302	9.225	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.50 Put	Bond Future	893.3600	0.8934	962.3700	0.9624	7.725	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.00 Call	Bond Future	1232.7700	1.2328	1061.1500	1.0612	13.921	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.00 Put	Bond Future	1831.8000	1.8318	1976.1500	1.9762	7.880	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.58 Put	Bond Future	3131.6600	3.1317	3354.7600	3.3548	7.124	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.58 Call	Bond Future	461.3100	0.4613	368.4400	0.3684	20.132	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.60 Call	Bond Future	3017.3900	3.0174	2759.5100	2.7595	8.546	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.60 Put	Bond Future	767.6000	0.7676	825.6900	0.8257	7.568	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	
2023/09/04	2032	02/11/2023	10.35 Put	Bond Future	4058.0700	4.0581	4318.6900	4.3187	6.422	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.35 Call	Bond Future	225.5600	0.2256	170.2100	0.1702	24.539	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.90 Put	Bond Future	482.4800	0.4825	515.6000	0.5156	6.865	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.90 Call	Bond Future	4109.8300	4.1098	3826.9800	3.8270	6.882	0.0000	0.0000
2023/09/04	2032	02/11/2023		Bond Future	11.1240	85.4131	11.1898	85.0971	0.592	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.23 Call	Bond Future	1836.5800	1.8366	1626.1800	1.6262	11.456	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.23 Put	Bond Future	1328.5200	1.3285	1434.0900	1.4341	7.946	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.24 Call	Bond Future	1865.3300	1.8653	1653.3900	1.6534	11.362	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.24 Put	Bond Future	1309.5600	1.3096	1413.5900	1.4136	7.944	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.22 Call	Bond Future	1807.8900	1.8079	1599.0400	1.5990	11.552	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.22 Put	Bond Future	1347.5700	1.3476	1454.6900	1.4547	7.949	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.59 Put	Bond Future	3094.8400	3.0948	3316.1200	3.3161	7.150	0.0000	0.0000
2023/09/04	2032	02/11/2023	10.59 Call	Bond Future	474.5700	0.4746	379.8800	0.3799	19.953	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.09 Put	Bond Future	1618.6500	1.6187	1747.0900	1.7471	7.935	0.0000	0.0000
2023/09/04	2032	02/11/2023	11.09 Call	Bond Future	1455.0900	1.4551	1267.5600	1.2676	12.888	0.0000	0.0000
2023/09/04	2032	02/11/2023	12.26 Call	Bond Future	5510.6700	5.5107	5210.0200	5.2100	5.456	0.0000	0.0000
2023/09/04	2032	02/11/2023	12.26 Put	Bond Future	270.0600	0.2701	285.3800	0.2854	5.673	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.59 Put	Bond Future	4325.5900	4.3256	4522.4000	4.5224	4.550	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.59 Call	Bond Future	1326.0600	1.3261	1199.8000	1.1998	9.521	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.09 Put	Bond Future	2917.8800	2.9179	3063.7400	3.0637	4.999	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.09 Call	Bond Future	2335.3000	2.3353	2158.0900	2.1581	7.588	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.73 Call	Bond Future	7453.5000	7.4535	7166.5200	7.1665	3.850	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.73 Put	Bond Future	695.9600	0.6960	732.0500	0.7321	5.186	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.78 Put	Bond Future	3737.6000	3.7376	3914.9200	3.9149	4.744	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.78 Call	Bond Future	1666.9000	1.6669	1521.1500	1.5212	8.744	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.75 Call	Bond Future	4146.5600	4.1466	3911.9000	3.9119	5.659	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.75 Put	Bond Future	1670.3000	1.6703	1758.7100	1.7587	5.293	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.50 Call	Bond Future	6637.0000	6.6370	6359.0400	6.3590	4.188	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.50 Put	Bond Future	857.3300	0.8573	902.4400	0.9024	5.262	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.01 Put	Bond Future	6510.8300	6.5108	6761.5600	6.7616	3.851	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.01 Call	Bond Future	594.7900	0.5948	522.4500	0.5225	12.162	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.76 Put	Bond Future	3796.1500	3.7962	3975.5300	3.9755	4.725	0.0000	0.0000
2023/09/04	2032	01/02/2024	10.76 Call	Bond Future	1628.2900	1.6283	1484.6000	1.4846	8.825	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.62 Call	Bond Future	7060.8800	7.0609	6778.0000	6.7780	4.006	0.0000	0.0000
2023/09/04	2032	01/02/2024	12.62 Put	Bond Future	769.0000	0.7690	809.1900	0.8092	5.226	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.84 Call	Bond Future	4426.4300	4.4264	4185.3300	4.1853	5.447	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.84 Put	Bond Future	1544.2700	1.5443	1626.2400	1.6262	5.308	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.85 Call	Bond Future	4458.0100	4.4580	4216.2100	4.2162	5.424	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.85 Put	Bond Future	1530.9100	1.5309	1612.1800	1.6122	5.309	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	
2023/09/04	2032	01/02/2024	11.83 Call	Bond Future	4395.1300	4.3951	4154.7300	4.1547	5.470	0.0000	0.0000
2023/09/04	2032	01/02/2024	11.83 Put	Bond Future	1557.9400	1.5579	1640.6100	1.6406	5.306	0.0000	0.0000
2023/09/04	2032	01/02/2024		Bond Future	11.2133	87.3217	11.2821	86.9987	0.614	0.0000	0.0000
2023/09/04	2032	02/05/2024		Bond Future	11.3100	85.1061	11.3821	84.7760	0.637	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.36 Put	Bond Future	5846.9500	5.8470	6066.9100	6.0669	3.762	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.36 Call	Bond Future	1331.3100	1.3313	1221.2000	1.2212	8.271	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.86 Put	Bond Future	4269.6100	4.2696	4448.5300	4.4485	4.191	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.86 Call	Bond Future	2168.5000	2.1685	2017.3500	2.0174	6.970	0.0000	0.0000
2023/09/04	2032	02/05/2024	12.90 Call	Bond Future	7976.6800	7.9767	7697.9700	7.6980	3.494	0.0000	0.0000
2023/09/04	2032	02/05/2024	12.90 Put	Bond Future	1065.7500	1.0658	1117.1100	1.1171	4.819	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.59 Put	Bond Future	5075.9700	5.0760	5277.3200	5.2773	3.967	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.59 Call	Bond Future	1681.7000	1.6817	1552.9800	1.5530	7.654	0.0000	0.0000
2023/09/04	2032	02/05/2024	11.09 Put	Bond Future	3672.1200	3.6721	3831.9200	3.8319	4.352	0.0000	0.0000
2023/09/04	2032	02/05/2024	11.09 Call	Bond Future	2653.2000	2.6532	2482.9300	2.4829	6.418	0.0000	0.0000
2023/09/04	2032	02/05/2024	13.18 Call	Bond Future	8928.2600	8.9283	8640.3000	8.6403	3.225	0.0000	0.0000
2023/09/04	2032	02/05/2024	13.18 Put	Bond Future	878.0400	0.8780	920.1500	0.9202	4.796	0.0000	0.0000
2023/09/04	2032	02/05/2024	13.35 Call	Bond Future	9494.6700	9.4947	9201.5100	9.2015	3.088	0.0000	0.0000
2023/09/04	2032	02/05/2024	13.35 Put	Bond Future	763.5100	0.7635	800.4200	0.8004	4.834	0.0000	0.0000
2023/09/04	2032	02/05/2024	11.35 Put	Bond Future	3087.5500	3.0876	3226.5700	3.2266	4.503	0.0000	0.0000
2023/09/04	2032	02/05/2024	11.35 Call	Bond Future	3270.8900	3.2709	3079.8400	3.0798	5.841	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.65 Put	Bond Future	4886.6900	4.8867	5083.1100	5.0831	4.019	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.65 Call	Bond Future	1781.9400	1.7819	1648.2900	1.6483	7.500	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.55 Call	Bond Future	1617.0500	1.6171	1491.6000	1.4916	7.758	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.55 Put	Bond Future	5205.0200	5.2050	5409.6400	5.4096	3.931	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.56 Call	Bond Future	1632.9300	1.6329	1506.6700	1.5067	7.732	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.56 Put	Bond Future	5172.4300	5.1724	5376.2400	5.3762	3.940	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.54 Call	Bond Future	1601.0000	1.6010	1476.3800	1.4764	7.784	0.0000	0.0000
2023/09/04	2032	02/05/2024	10.54 Put	Bond Future	5237.4900	5.2375	5442.9400	5.4429	3.923	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.14 Call	Bond Future	2881.0300	2.8810	2712.7300	2.7127	5.842	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.14 Put	Bond Future	4155.4400	4.1554	4324.1300	4.3241	4.059	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.15 Call	Bond Future	2903.0200	2.9030	2733.9800	2.7340	5.823	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.15 Put	Bond Future	4131.7500	4.1318	4299.7000	4.2997	4.065	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.13 Call	Bond Future	2859.1300	2.8591	2691.5700	2.6916	5.861	0.0000	0.0000
2023/09/04	2032	01/08/2024	11.13 Put	Bond Future	4179.2500	4.1793	4348.6800	4.3487	4.054	0.0000	0.0000
2023/09/04	2032	01/08/2024		Bond Future	11.4216	86.9643	11.4970	86.6273	0.660	0.0000	0.0000
2023/09/04	2032	07/11/2024		Bond Future	11.5686	84.7736	11.6480	84.4293	0.686	0.0000	0.0000
2023/09/04	2032	07/11/2024	11.48 Call	Bond Future	3623.3500	3.6234	3438.3800	3.4384	5.105	0.0000	0.0000
2023/09/04	2032	07/11/2024	11.48 Put	Bond Future	4010.1600	4.0102	4169.4200	4.1694	3.971	0.0000	0.0000
2023/09/04	2032	07/11/2024	11.49 Call	Bond Future	3646.1600	3.6462	3460.5400	3.4605	5.091	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	
2023/09/04	2032	07/11/2024	11.49 Put	Bond Future	3989.2200	3.9892	4147.8300	4.1478	3.976	0.0000	0.0000
2023/09/04	2032	07/11/2024	11.47 Call	Bond Future	3600.2400	3.6002	3415.9100	3.4159	5.120	0.0000	0.0000
2023/09/04	2032	07/11/2024	11.47 Put	Bond Future	4030.8400	4.0308	4190.7400	4.1907	3.967	0.0000	0.0000
2023/09/04	2033	02/11/2023		Bond Future	118.4145	118.4145	118.5085	118.5085	0.079	0.0000	0.0000
2023/09/04	2033	01/02/2024		Bond Future	121.0891	121.0891	121.1851	121.1851	0.079	0.0000	0.0000
2023/09/04	2033	02/05/2024		Bond Future	122.3548	122.3548	122.4533	122.4533	0.081	0.0000	0.0000
2023/09/04	2033	01/08/2024		Bond Future	125.0574	125.0574	125.1586	125.1586	0.081	0.0000	0.0000
2023/09/04	2033	07/11/2024		Bond Future	126.4372	126.4372	126.5411	126.5411	0.082	0.0000	0.0000
2023/09/04	2037	02/11/2023		Bond Future	12.1698	78.4178	12.2608	77.9348	0.748	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.56 Call	Bond Future	598.6200	0.5986	461.7100	0.4617	22.871	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.56 Put	Bond Future	3951.3300	3.9513	4297.3700	4.2974	8.758	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.57 Call	Bond Future	612.7300	0.6127	473.5400	0.4735	22.716	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.57 Put	Bond Future	3908.7300	3.9087	4252.4900	4.2525	8.795	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.55 Call	Bond Future	584.7400	0.5847	450.0900	0.4501	23.027	0.0000	0.0000
2023/09/04	2037	02/11/2023	11.55 Put	Bond Future	3994.2200	3.9942	4342.5200	4.3425	8.720	0.0000	0.0000
2023/09/04	2037	02/11/2023	13.89 Call	Bond Future	8538.9200	8.5389	8067.6000	8.0676	5.520	0.0000	0.0000
2023/09/04	2037	02/11/2023	13.89 Put	Bond Future	132.5700	0.1326	144.2000	0.1442	8.773	0.0000	0.0000
2023/09/04	2037	02/11/2023	12.52 Put	Bond Future	1161.6700	1.1617	1289.9500	1.2900	11.043	0.0000	0.0000
2023/09/04	2037	02/11/2023	12.52 Call	Bond Future	2994.3800	2.9944	2639.7100	2.6397	11.845	0.0000	0.0000
2023/09/04	2037	02/11/2023	12.02 Put	Bond Future	2294.6300	2.2946	2529.5100	2.5295	10.236	0.0000	0.0000
2023/09/04	2037	02/11/2023	12.02 Call	Bond Future	1490.6400	1.4906	1242.5700	1.2426	16.642	0.0000	0.0000
2023/09/04	2037	01/02/2024	13.93 Call	Bond Future	8689.0500	8.6891	8252.3500	8.2524	5.026	0.0000	0.0000
2023/09/04	2037	01/02/2024	13.93 Put	Bond Future	714.9100	0.7149	772.0300	0.7720	7.990	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.93 Call	Bond Future	5002.2300	5.0022	4641.5100	4.6415	7.211	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.93 Put	Bond Future	1697.7300	1.6977	1830.8300	1.8308	7.840	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.09 Put	Bond Future	3426.0700	3.4261	3669.4000	3.6694	7.102	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.09 Call	Bond Future	2429.7500	2.4298	2179.2600	2.1793	10.309	0.0000	0.0000
2023/09/04	2037	01/02/2024		Bond Future	12.2783	75.9138	12.3730	75.4200	0.771	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.32 Call	Bond Future	3055.5900	3.0556	2770.9800	2.7710	9.314	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.32 Put	Bond Future	2837.7700	2.8378	3046.9800	3.0470	7.372	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.33 Call	Bond Future	3084.4600	3.0845	2798.4300	2.7984	9.273	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.33 Put	Bond Future	2814.4900	2.8145	3022.2800	3.0223	7.383	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.31 Call	Bond Future	3027.0300	3.0270	2743.8500	2.7439	9.355	0.0000	0.0000
2023/09/04	2037	01/02/2024	12.31 Put	Bond Future	2861.4100	2.8614	3072.0500	3.0721	7.361	0.0000	0.0000
2023/09/04	2037	02/05/2024		Bond Future	12.3948	77.6055	12.4932	77.1009	0.794	0.0000	0.0000
2023/09/04	2037	02/05/2024	11.44 Call	Bond Future	1555.0000	1.5550	1390.7100	1.3907	10.565	0.0000	0.0000
2023/09/04	2037	02/05/2024	11.44 Put	Bond Future	6719.0300	6.7190	7059.3700	7.0594	5.065	0.0000	0.0000
2023/09/04	2037	02/05/2024	11.45 Call	Bond Future	1571.9500	1.5720	1406.4400	1.4064	10.529	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/09/04	2037	02/05/2024	11.45 Put	Bond Future		6679.2800	6.6793	7018.4000	7.0184	5.077	0.0000	0.0000
2023/09/04	2037	02/05/2024	11.43 Call	Bond Future		1538.3800	1.5384	1375.3000	1.3753	10.601	0.0000	0.0000
2023/09/04	2037	02/05/2024	11.43 Put	Bond Future		6759.1600	6.7592	7100.7100	7.1007	5.053	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.10 Call	Bond Future		3083.0800	3.0831	2843.1200	2.8431	7.783	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.10 Put	Bond Future		5285.2600	5.2853	5560.6700	5.5607	5.211	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.11 Call	Bond Future		3106.4700	3.1065	2865.4100	2.8654	7.760	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.11 Put	Bond Future		5255.9300	5.2559	5530.2400	5.5302	5.219	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.09 Call	Bond Future		3059.7700	3.0598	2820.9100	2.8209	7.806	0.0000	0.0000
2023/09/04	2037	01/08/2024	12.09 Put	Bond Future		5314.7200	5.3147	5591.2300	5.5912	5.203	0.0000	0.0000
2023/09/04	2037	01/08/2024		Bond Future		12.5264	75.0445	12.6288	74.5292	0.818	0.0000	0.0000
2023/09/04	2037	07/11/2024		Bond Future		12.6799	76.7458	12.7868	76.2190	0.843	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.58 Call	Bond Future		4299.0400	4.2990	4018.5300	4.0185	6.525	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.58 Put	Bond Future		4796.5200	4.7965	5042.7700	5.0428	5.134	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.59 Call	Bond Future		4325.4100	4.3254	4043.9400	4.0439	6.507	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.59 Put	Bond Future		4772.8800	4.7729	5018.1700	5.0182	5.139	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.57 Call	Bond Future		4273.0700	4.2731	3993.5100	3.9935	6.542	0.0000	0.0000
2023/09/04	2037	07/11/2024	12.57 Put	Bond Future		4820.6000	4.8206	5067.8000	5.0678	5.128	0.0000	0.0000
2023/09/04	2038	02/11/2023		Bond Future		128.1547	128.1547	128.2977	128.2977	0.112	0.0000	0.0000
2023/09/04	2038	01/02/2024		Bond Future		129.0298	129.0298	129.1765	129.1765	0.114	0.0000	0.0000
2023/09/04	2038	02/05/2024		Bond Future		131.9367	131.9367	132.0869	132.0869	0.114	0.0000	0.0000
2023/09/04	2038	01/08/2024		Bond Future		132.7822	132.7822	132.9356	132.9356	0.116	0.0000	0.0000
2023/09/04	2038	07/11/2024		Bond Future		135.8362	135.8362	135.9937	135.9937	0.116	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.50 Put	Bond Future		6029.2300	6.0292	6388.2600	6.3883	5.955	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.50 Call	Bond Future		230.1400	0.2301	170.1000	0.1701	26.088	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.10 Put	Bond Future		3190.0300	3.1900	3435.7300	3.4357	7.702	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.10 Call	Bond Future		1007.8000	1.0078	834.4300	0.8344	17.203	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.97 Call	Bond Future		3619.9100	3.6199	3283.7700	3.2838	9.286	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.97 Put	Bond Future		985.9500	0.9860	1068.8800	1.0689	8.411	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.59 Call	Bond Future		299.6000	0.2996	226.0300	0.2260	24.556	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.59 Put	Bond Future		5539.7900	5.5398	5885.2900	5.8853	6.237	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.60 Call	Bond Future		308.2200	0.3082	233.0400	0.2330	24.392	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.60 Put	Bond Future		5486.6800	5.4867	5830.5700	5.8306	6.268	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.58 Call	Bond Future		291.2300	0.2912	219.2300	0.2192	24.723	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.58 Put	Bond Future		5593.2300	5.5932	5940.3000	5.9403	6.205	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.80 Put	Bond Future		4479.6100	4.4796	4787.9500	4.7880	6.883	0.0000	0.0000
2023/09/04	2040	02/11/2023	11.80 Call	Bond Future		520.7400	0.5207	410.0100	0.4100	21.264	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.60 Put	Bond Future		1672.9200	1.6729	1814.2600	1.8143	8.449	0.0000	0.0000
2023/09/04	2040	02/11/2023	12.60 Call	Bond Future		2317.4700	2.3175	2039.7400	2.0397	11.984	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	
2023/09/04	2040	02/11/2023	13.64 Call	Bond Future	6381.4900	6.3815	5987.6100	5.9876	6.172	0.0000	0.0000
2023/09/04	2040	02/11/2023	13.64 Put	Bond Future	351.7000	0.3517	376.8900	0.3769	7.162	0.0000	0.0000
2023/09/04	2040	02/11/2023		Bond Future	12.4834	78.3921	12.5590	77.9730	0.606	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.34 Call	Bond Future	2424.1000	2.4241	2208.0300	2.2080	8.913	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.34 Put	Bond Future	3856.9200	3.8569	4069.3800	4.0694	5.509	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.35 Call	Bond Future	2450.2100	2.4502	2232.8000	2.2328	8.873	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.35 Put	Bond Future	3826.6600	3.8267	4037.7800	4.0378	5.517	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.33 Call	Bond Future	2398.1300	2.3981	2183.3900	2.1834	8.954	0.0000	0.0000
2023/09/04	2040	01/02/2024	12.33 Put	Bond Future	3887.3800	3.8874	4101.1700	4.1012	5.500	0.0000	0.0000
2023/09/04	2040	01/02/2024		Bond Future	12.5978	75.6372	12.6764	75.2087	0.624	0.0000	0.0000
2023/09/04	2040	02/05/2024		Bond Future	12.7195	77.3227	12.8012	76.8848	0.642	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.61 Call	Bond Future	1402.2600	1.4023	1270.3500	1.2704	9.407	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.61 Put	Bond Future	7773.4300	7.7734	8079.4100	8.0794	3.936	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.62 Call	Bond Future	1416.4600	1.4165	1283.5900	1.2836	9.380	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.62 Put	Bond Future	7726.5200	7.7265	8031.5400	8.0315	3.948	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.60 Call	Bond Future	1388.3600	1.3884	1257.4100	1.2574	9.432	0.0000	0.0000
2023/09/04	2040	02/05/2024	11.60 Put	Bond Future	7820.7200	7.8207	8127.6600	8.1277	3.925	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.33 Call	Bond Future	3080.5600	3.0806	2875.6200	2.8756	6.653	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.33 Put	Bond Future	5946.3200	5.9463	6188.5800	6.1886	4.074	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.34 Call	Bond Future	3104.1100	3.1041	2898.2200	2.8982	6.633	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.34 Put	Bond Future	5913.8100	5.9138	6155.1200	6.1551	4.080	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.32 Call	Bond Future	3057.0900	3.0571	2853.1000	2.8531	6.673	0.0000	0.0000
2023/09/04	2040	01/08/2024	12.32 Put	Bond Future	5978.9800	5.9790	6222.1900	6.2222	4.068	0.0000	0.0000
2023/09/04	2040	01/08/2024		Bond Future	12.8561	74.5050	12.9411	74.0578	0.661	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.85 Call	Bond Future	4347.6400	4.3476	4105.1300	4.1051	5.578	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.85 Put	Bond Future	5205.1200	5.2051	5419.6400	5.4196	4.121	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.86 Call	Bond Future	4374.2300	4.3742	4130.8900	4.1309	5.563	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.86 Put	Bond Future	5178.9600	5.1790	5392.6500	5.3927	4.126	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.84 Call	Bond Future	4320.7800	4.3208	4079.1200	4.0791	5.593	0.0000	0.0000
2023/09/04	2040	07/11/2024	12.84 Put	Bond Future	5231.0700	5.2311	5446.4400	5.4464	4.117	0.0000	0.0000
2023/09/04	2040	07/11/2024		Bond Future	13.0139	76.1933	13.1025	75.7363	0.681	0.0000	0.0000
2023/09/04	2044	02/11/2023	12.00 Put	Bond Future	3974.9900	3.9750	4301.4600	4.3015	8.213	0.0000	0.0000
2023/09/04	2044	02/11/2023	12.00 Call	Bond Future	704.1200	0.7041	555.4200	0.5554	21.119	0.0000	0.0000
2023/09/04	2044	02/11/2023	12.75 Call	Bond Future	2567.3000	2.5673	2245.4600	2.2455	12.536	0.0000	0.0000
2023/09/04	2044	02/11/2023	12.75 Put	Bond Future	1557.6200	1.5576	1710.9500	1.7110	9.844	0.0000	0.0000
2023/09/04	2044	02/11/2023	13.00 Call	Bond Future	3443.9600	3.4440	3077.9300	3.0779	10.628	0.0000	0.0000
2023/09/04	2044	02/11/2023	13.00 Put	Bond Future	1097.6900	1.0977	1206.8300	1.2068	9.943	0.0000	0.0000
2023/09/04	2044	02/11/2023		Bond Future	12.5664	74.5312	12.6522	74.0560	0.683	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	
2023/09/04	2044	02/11/2023	11.56 Call	Bond Future	223.9400	0.2239	160.7300	0.1607	28.226	0.0000	0.0000
2023/09/04	2044	02/11/2023	11.56 Put	Bond Future	6210.4000	6.2104	6622.3600	6.6224	6.633	0.0000	0.0000
2023/09/04	2044	02/11/2023	11.57 Call	Bond Future	230.8200	0.2308	166.0900	0.1661	28.043	0.0000	0.0000
2023/09/04	2044	02/11/2023	11.57 Put	Bond Future	6153.7800	6.1538	6564.2200	6.5642	6.670	0.0000	0.0000
2023/09/04	2044	02/11/2023	11.55 Call	Bond Future	217.2100	0.2172	155.5100	0.1555	28.406	0.0000	0.0000
2023/09/04	2044	02/11/2023	11.55 Put	Bond Future	6267.2600	6.2673	6680.7300	6.6807	6.597	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.28 Call	Bond Future	2121.4500	2.1215	1900.5000	1.9005	10.415	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.28 Put	Bond Future	4356.6700	4.3567	4621.5700	4.6216	6.080	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.29 Call	Bond Future	2145.7500	2.1458	1923.2800	1.9233	10.368	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.29 Put	Bond Future	4323.3400	4.3233	4586.7200	4.5867	6.092	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.27 Call	Bond Future	2097.4700	2.0975	1878.0500	1.8781	10.461	0.0000	0.0000
2023/09/04	2044	01/02/2024	12.27 Put	Bond Future	4390.4000	4.3904	4656.8300	4.6568	6.068	0.0000	0.0000
2023/09/04	2044	01/02/2024		Bond Future	12.6777	71.8152	12.7669	71.3294	0.704	0.0000	0.0000
2023/09/04	2044	02/05/2024		Bond Future	12.7957	73.4155	12.8883	72.9190	0.724	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.66 Call	Bond Future	1386.2100	1.3862	1241.2800	1.2413	10.455	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.66 Put	Bond Future	7981.0200	7.9810	8332.6400	8.3326	4.406	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.67 Call	Bond Future	1400.1700	1.4002	1254.1800	1.2542	10.427	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.67 Put	Bond Future	7932.5400	7.9325	8283.1000	8.2831	4.419	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.65 Call	Bond Future	1372.1400	1.3721	1228.2900	1.2283	10.484	0.0000	0.0000
2023/09/04	2044	02/05/2024	11.65 Put	Bond Future	8029.4700	8.0295	8382.1700	8.3822	4.393	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.29 Call	Bond Future	2945.3700	2.9454	2724.6200	2.7246	7.495	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.29 Put	Bond Future	6462.2300	6.4622	6748.6200	6.7486	4.432	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.30 Call	Bond Future	2968.3100	2.9683	2746.4900	2.7465	7.473	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.30 Put	Bond Future	6427.7600	6.4278	6713.0800	6.7131	4.439	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.28 Call	Bond Future	2922.5300	2.9225	2702.8500	2.7029	7.517	0.0000	0.0000
2023/09/04	2044	01/08/2024	12.28 Put	Bond Future	6496.8600	6.4969	6784.3200	6.7843	4.425	0.0000	0.0000
2023/09/04	2044	01/08/2024		Bond Future	12.9276	70.6376	13.0240	70.1305	0.745	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.91 Call	Bond Future	4477.3900	4.4774	4203.1900	4.2032	6.124	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.91 Put	Bond Future	5366.5200	5.3665	5610.6300	5.6106	4.549	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.92 Call	Bond Future	4503.7700	4.5038	4228.6500	4.2287	6.109	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.92 Put	Bond Future	5339.9000	5.3399	5583.0900	5.5831	4.554	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.90 Call	Bond Future	4450.7600	4.4508	4177.4800	4.1775	6.140	0.0000	0.0000
2023/09/04	2044	07/11/2024	12.90 Put	Bond Future	5392.9600	5.3930	5637.9900	5.6380	4.544	0.0000	0.0000
2023/09/04	2044	07/11/2024		Bond Future	13.0794	72.2380	13.1799	71.7197	0.768	0.0000	0.0000
2023/09/04	2046	02/11/2023		Bond Future	110.6402	110.6402	111.0673	111.0673	0.386	0.0000	0.0000
2023/09/04	2046	01/02/2024		Bond Future	113.1393	113.1393	113.5760	113.5760	0.386	0.0000	0.0000
2023/09/04	2046	02/05/2024		Bond Future	113.5402	113.5402	113.9870	113.9870	0.393	0.0000	0.0000
2023/09/04	2046	01/08/2024		Bond Future	116.0472	116.0472	116.5043	116.5043	0.394	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	
2023/09/04	2046	07/11/2024		Bond Future	116.5153	116.5153	116.9838	116.9838	0.402	0.0000	0.0000
2023/09/04	2050	02/11/2023		Bond Future	112.2519	112.2519	112.6317	112.6317	0.338	0.0000	0.0000
2023/09/04	2050	01/02/2024		Bond Future	112.5371	112.5371	112.9257	112.9257	0.345	0.0000	0.0000
2023/09/04	2050	02/05/2024		Bond Future	115.0724	115.0724	115.4700	115.4700	0.346	0.0000	0.0000
2023/09/04	2050	01/08/2024		Bond Future	115.3088	115.3088	115.7150	115.7150	0.352	0.0000	0.0000
2023/09/04	2050	07/11/2024		Bond Future	117.9605	117.9605	118.3765	118.3765	0.353	0.0000	0.0000
2023/09/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	AL37	02/11/2023		Index Future	910.6670	910.6670	909.0730	909.0730	0.175	0.0000	0.0000
2023/09/04	AL37	01/02/2024		Index Future	931.0160	931.0160	929.3840	929.3840	0.175	0.0000	0.0000
2023/09/04	AL37	02/05/2024		Index Future	951.7800	951.7800	950.1170	950.1170	0.175	0.0000	0.0000
2023/09/04	AL37	01/08/2024		Index Future	972.6000	972.6000	970.9110	970.9110	0.174	0.0000	0.0000
2023/09/04	AL37	07/11/2024		Index Future	994.7860	994.7860	993.0720	993.0720	0.172	0.0000	0.0000
2023/09/04	AL7T	02/11/2023		Index Future	1036.6880	1036.6880	1032.5100	1032.5100	0.403	0.0000	0.0000
2023/09/04	AL7T	01/02/2024		Index Future	1059.8530	1059.8530	1055.5800	1055.5800	0.403	0.0000	0.0000
2023/09/04	AL7T	02/05/2024		Index Future	1083.4900	1083.4900	1079.1270	1079.1270	0.403	0.0000	0.0000
2023/09/04	AL7T	01/08/2024		Index Future	1107.1920	1107.1920	1102.7450	1102.7450	0.402	0.0000	0.0000
2023/09/04	AL7T	07/11/2024		Index Future	1132.4480	1132.4480	1127.9150	1127.9150	0.400	0.0000	0.0000
2023/09/04	ALBI	02/11/2023		Index Future	903.5130	903.5130	899.8760	899.8760	0.403	0.0000	0.0000
2023/09/04	ALBI	01/02/2024		Index Future	923.7020	923.7020	919.9820	919.9820	0.403	0.0000	0.0000
2023/09/04	ALBI	02/05/2024		Index Future	944.3030	944.3030	940.5050	940.5050	0.402	0.0000	0.0000
2023/09/04	ALBI	01/08/2024		Index Future	964.9590	964.9590	961.0880	961.0880	0.401	0.0000	0.0000
2023/09/04	ALBI	07/11/2024		Index Future	986.9710	986.9710	983.0260	983.0260	0.400	0.0000	0.0000
2023/09/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	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	
2023/09/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/04	ES33	02/11/2023		Bond Future	12.6662	72.4406	12.7572	72.0408	0.718	0.0000	0.0000
2023/09/04	ES33	01/02/2024		Bond Future	12.8095	74.0768	12.9045	73.6680	0.742	0.0000	0.0000
2023/09/04	ES33	02/05/2024		Bond Future	12.9583	71.9461	13.0574	71.5282	0.765	0.0000	0.0000
2023/09/04	ES33	01/08/2024		Bond Future	13.1219	73.5331	13.2255	73.1062	0.789	0.0000	0.0000
2023/09/04	ES33	07/11/2024		Bond Future	13.3296	71.4183	13.4383	70.9820	0.815	0.0000	0.0000
2023/09/04	ES42	02/11/2023		Bond Future	13.1944	68.0760	13.2853	67.6237	0.689	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	
2023/09/04	ES42	01/02/2024		Bond Future	13.3274	69.6138	13.4219	69.1513	0.709	0.0000	0.0000
2023/09/04	ES42	02/05/2024		Bond Future	13.4702	66.9192	13.5686	66.4463	0.731	0.0000	0.0000
2023/09/04	ES42	01/08/2024		Bond Future	13.6228	68.3933	13.7252	67.9103	0.752	0.0000	0.0000
2023/09/04	ES42	07/11/2024		Bond Future	13.8108	65.6933	13.9181	65.1995	0.776	0.0000	0.0000
2023/09/04	GOVI	02/11/2023		GOVI	890.6370	890.6370	887.0700	887.0700	0.400	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.81 Call	GOVI	48270.0000	4.8270	12600.0000	1.2600	73.897	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.82 Call	GOVI	48170.0000	4.8170	12500.0000	1.2500	74.050	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.80 Call	GOVI	48370.0000	4.8370	12700.0000	1.2700	73.744	0.0000	0.0000
2023/09/04	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	879.99 Call	GOVI	305490.0000	30.5490	269000.0000	26.9000	11.945	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	880.00 Call	GOVI	305390.0000	30.5390	268900.0000	26.8900	11.949	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	879.98 Call	GOVI	305590.0000	30.5590	269100.0000	26.9100	11.941	0.0000	0.0000
2023/09/04	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/02/2024		GOVI	910.5390	910.5390	906.8900	906.8900	0.401	0.0000	0.0000
2023/09/04	GOVI	02/05/2024		GOVI	930.8460	930.8460	927.1210	927.1210	0.400	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.98 Put	GOVI	201340.0000	20.1340	238590.0000	23.8590	18.501	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.99 Put	GOVI	201440.0000	20.1440	238690.0000	23.8690	18.492	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	02/05/2024	950.97 Put	GOVI	201240.0000	20.1240	238490.0000	23.8490	18.510	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.38 Call	GOVI	78280.0000	7.8280	40310.0000	4.0310	48.505	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.39 Call	GOVI	78180.0000	7.8180	40210.0000	4.0210	48.567	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.37 Call	GOVI	78380.0000	7.8380	40410.0000	4.0410	48.443	0.0000	0.0000
2023/09/04	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	01/08/2024		GOVI	951.2080	951.2080	947.4110	947.4110	0.399	0.0000	0.0000
2023/09/04	GOVI	07/11/2024		GOVI	972.9060	972.9060	969.0370	969.0370	0.398	0.0000	0.0000
2023/09/04	GOVI	07/11/2024	948.79 Call	GOVI	241160.0000	24.1160	202470.0000	20.2470	16.043	0.0000	0.0000
2023/09/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	07/11/2024	948.80 Call	GOVI	241060.0000	24.1060	202370.0000	20.2370	16.050	0.0000	0.0000
2023/09/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GOVI	07/11/2024	948.78 Call	GOVI	241260.0000	24.1260	202570.0000	20.2570	16.037	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
2023/09/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/04	IGOV	02/11/2023		Index Future	332.8320	332.8320	333.2060	0.112	0.0000	0.0000
2023/09/04	IGOV	01/02/2024		Index Future	340.3500	340.3500	340.7320	0.112	0.0000	0.0000
2023/09/04	IGOV	02/05/2024		Index Future	348.0190	348.0190	348.4110	0.113	0.0000	0.0000
2023/09/04	IGOV	01/08/2024		Index Future	355.7090	355.7090	356.1140	0.114	0.0000	0.0000
2023/09/04	IGOV	07/11/2024		Index Future	363.9040	363.9040	364.3240	0.115	0.0000	0.0000
2023/09/04	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/04	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3650	0.000	0.0000	0.0000
2023/09/04	JBAF	18/10/2023		Jibar Tradeable Future	8.3250	91.6750	8.3450	0.240	0.0000	0.0000
2023/09/04	JBAF	15/11/2023		Jibar Tradeable Future	8.3200	91.6800	8.3300	0.120	0.0000	0.0000
2023/09/04	JBAF	20/12/2023		Jibar Tradeable Future	8.3250	91.6750	8.3450	0.240	0.0000	0.0000
2023/09/04	JBAF	17/01/2024		Jibar Tradeable Future	8.3200	91.6800	8.3400	0.240	0.0000	0.0000
2023/09/04	JBAF	21/02/2024		Jibar Tradeable Future	8.2500	91.7500	8.2900	0.485	0.0000	0.0000
2023/09/04	JBAF	20/03/2024		Jibar Tradeable Future	8.2400	91.7600	8.2700	0.364	0.0000	0.0000
2023/09/04	JBAF	19/06/2024		Jibar Tradeable Future	8.0200	91.9800	8.0700	0.623	0.0000	0.0000
2023/09/04	JBAF	18/09/2024		Jibar Tradeable Future	7.8800	92.1200	7.9400	0.761	0.0000	0.0000
2023/09/04	JBAF	18/12/2024		Jibar Tradeable Future	7.7150	92.2850	7.7750	0.778	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	
2023/09/04	JBAF	19/03/2025		Jibar Tradeable Future	7.6700	92.3300	7.7400	92.2600	0.913	0.0000	0.0000
2023/09/04	JBAF	18/06/2025		Jibar Tradeable Future	7.6450	92.3550	7.7250	92.2750	1.046	0.0000	0.0000
2023/09/04	R035	02/11/2023		Bond Future	11.8104	83.5700	11.8964	83.1112	0.729	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.42 Call	Bond Future	919.6200	0.9196	741.4800	0.7415	19.371	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.42 Put	Bond Future	3047.1600	3.0472	3327.8000	3.3278	9.210	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.43 Call	Bond Future	938.4500	0.9385	757.9300	0.7579	19.236	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.43 Put	Bond Future	3010.5200	3.0105	3288.7800	3.2888	9.243	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.41 Call	Bond Future	900.9200	0.9009	725.1500	0.7252	19.510	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.41 Put	Bond Future	3083.9700	3.0840	3366.9800	3.3670	9.177	0.0000	0.0000
2023/09/04	R035	02/11/2023	10.62 Put	Bond Future	6846.2000	6.8462	7269.2300	7.2692	6.179	0.0000	0.0000
2023/09/04	R035	02/11/2023	10.62 Call	Bond Future	110.2500	0.1103	74.5000	0.0745	32.426	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.12 Put	Bond Future	4281.5500	4.2816	4629.2800	4.6293	8.122	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.12 Call	Bond Future	465.9200	0.4659	354.8700	0.3549	23.835	0.0000	0.0000
2023/09/04	R035	02/11/2023	12.85 Call	Bond Future	5680.7500	5.6808	5259.7300	5.2597	7.411	0.0000	0.0000
2023/09/04	R035	02/11/2023	12.85 Put	Bond Future	372.8800	0.3729	410.6400	0.4106	10.127	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.70 Put	Bond Future	2137.1600	2.1372	2351.0500	2.3511	10.008	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.70 Call	Bond Future	1543.4300	1.5434	1298.5400	1.2985	15.867	0.0000	0.0000
2023/09/04	R035	02/11/2023	13.59 Call	Bond Future	8894.8100	8.8948	8444.0900	8.4441	5.067	0.0000	0.0000
2023/09/04	R035	02/11/2023	13.59 Put	Bond Future	103.2000	0.1032	111.2600	0.1113	7.810	0.0000	0.0000
2023/09/04	R035	02/11/2023	12.24 Put	Bond Future	989.3200	0.9893	1095.2500	1.0953	10.707	0.0000	0.0000
2023/09/04	R035	02/11/2023	12.24 Call	Bond Future	3244.2200	3.2442	2891.3700	2.8914	10.876	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.74 Put	Bond Future	2025.8400	2.0258	2230.4800	2.2305	10.101	0.0000	0.0000
2023/09/04	R035	02/11/2023	11.74 Call	Bond Future	1648.0100	1.6480	1393.8700	1.3939	15.421	0.0000	0.0000
2023/09/04	R035	01/02/2024	10.62 Put	Bond Future	7777.2700	7.7773	8162.1100	8.1621	4.948	0.0000	0.0000
2023/09/04	R035	01/02/2024	10.62 Call	Bond Future	528.8700	0.5289	444.6000	0.4446	15.934	0.0000	0.0000
2023/09/04	R035	01/02/2024	11.12 Put	Bond Future	5500.7500	5.5008	5821.9800	5.8220	5.840	0.0000	0.0000
2023/09/04	R035	01/02/2024	11.12 Call	Bond Future	1142.6500	1.1427	994.7700	0.9948	12.942	0.0000	0.0000
2023/09/04	R035	01/02/2024	13.46 Call	Bond Future	8336.2000	8.3362	7925.8100	7.9258	4.923	0.0000	0.0000
2023/09/04	R035	01/02/2024	13.46 Put	Bond Future	781.5100	0.7815	840.2300	0.8402	7.514	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.19 Call	Bond Future	3751.2700	3.7513	3450.3600	3.4504	8.022	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.19 Put	Bond Future	2349.7300	2.3497	2517.9300	2.5179	7.158	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.20 Call	Bond Future	3782.8500	3.7829	3480.7100	3.4807	7.987	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.20 Put	Bond Future	2330.0800	2.3301	2497.0500	2.4971	7.166	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.18 Call	Bond Future	3719.7800	3.7198	3420.1200	3.4201	8.056	0.0000	0.0000
2023/09/04	R035	01/02/2024	12.18 Put	Bond Future	2369.5300	2.3695	2538.9800	2.5390	7.151	0.0000	0.0000
2023/09/04	R035	01/02/2024		Bond Future	11.9199	85.4374	12.0096	84.9683	0.752	0.0000	0.0000
2023/09/04	R035	02/05/2024		Bond Future	12.0270	82.8293	12.1203	82.3499	0.776	0.0000	0.0000
2023/09/04	R035	02/05/2024	11.20 Call	Bond Future	1709.6000	1.7096	1540.6000	1.5406	9.885	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	
2023/09/04	R035	02/05/2024	11.20 Put	Bond Future	6137.1000	6.1371	6447.5300	6.4475	5.058	0.0000	0.0000
2023/09/04	R035	02/05/2024	11.21 Call	Bond Future	1727.6200	1.7276	1557.4300	1.5574	9.851	0.0000	0.0000
2023/09/04	R035	02/05/2024	11.21 Put	Bond Future	6099.6100	6.0996	6408.8500	6.4089	5.070	0.0000	0.0000
2023/09/04	R035	02/05/2024	11.19 Call	Bond Future	1691.6800	1.6917	1523.8800	1.5239	9.919	0.0000	0.0000
2023/09/04	R035	02/05/2024	11.19 Put	Bond Future	6174.7500	6.1748	6486.3800	6.4864	5.047	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.80 Call	Bond Future	3235.9000	3.2359	3000.4900	3.0005	7.275	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.80 Put	Bond Future	5012.4600	5.0125	5266.6100	5.2666	5.070	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.81 Call	Bond Future	3260.0800	3.2601	3023.6300	3.0236	7.253	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.81 Put	Bond Future	4984.5200	4.9845	5237.6300	5.2376	5.078	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.79 Call	Bond Future	3211.4800	3.2115	2977.1200	2.9771	7.298	0.0000	0.0000
2023/09/04	R035	01/08/2024	11.79 Put	Bond Future	5040.2000	5.0402	5295.4000	5.2954	5.063	0.0000	0.0000
2023/09/04	R035	01/08/2024		Bond Future	12.1459	84.6383	12.2431	84.1488	0.800	0.0000	0.0000
2023/09/04	R035	07/11/2024		Bond Future	12.3023	82.0462	12.4039	81.5459	0.826	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.18 Call	Bond Future	4114.5000	4.1145	3851.2600	3.8513	6.398	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.18 Put	Bond Future	4721.8300	4.7218	4958.8800	4.9589	5.020	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.19 Call	Bond Future	4140.2900	4.1403	3876.1200	3.8761	6.380	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.19 Put	Bond Future	4697.7000	4.6977	4933.8200	4.9338	5.026	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.17 Call	Bond Future	4089.1400	4.0891	3826.8300	3.8268	6.415	0.0000	0.0000
2023/09/04	R035	07/11/2024	12.17 Put	Bond Future	4746.4300	4.7464	4984.4100	4.9844	5.014	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.82 Call	Bond Future	4652.5400	4.6525	4139.7600	4.1398	11.022	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.82 Put	Bond Future	1511.6900	1.5117	1669.5100	1.6695	10.440	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.83 Call	Bond Future	4701.2500	4.7013	4186.3000	4.1863	10.953	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.83 Put	Bond Future	1490.8600	1.4909	1646.5100	1.6465	10.440	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.81 Call	Bond Future	4604.0100	4.6040	4093.4100	4.0934	11.090	0.0000	0.0000
2023/09/04	R053	02/11/2023	12.81 Put	Bond Future	1532.7900	1.5328	1692.7900	1.6928	10.438	0.0000	0.0000
2023/09/04	R053	02/11/2023		Bond Future	12.3827	95.2385	12.4738	94.5679	0.736	0.0000	0.0000
2023/09/04	R053	01/02/2024		Bond Future	12.4860	97.3667	12.5806	96.6811	0.758	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.93 Call	Bond Future	6110.6400	6.1106	5641.8800	5.6419	7.671	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.93 Put	Bond Future	2972.2200	2.9722	3189.0900	3.1891	7.297	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.94 Call	Bond Future	6155.4100	6.1554	5685.0900	5.6851	7.641	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.94 Put	Bond Future	2948.5600	2.9486	3163.8700	3.1639	7.302	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.92 Call	Bond Future	6065.9600	6.0660	5598.7800	5.5988	7.702	0.0000	0.0000
2023/09/04	R053	01/02/2024	12.92 Put	Bond Future	2996.0600	2.9961	3214.5100	3.2145	7.291	0.0000	0.0000
2023/09/04	R053	02/05/2024	13.03 Call	Bond Future	7112.1900	7.1122	6654.1900	6.6542	6.440	0.0000	0.0000
2023/09/04	R053	02/05/2024	13.03 Put	Bond Future	4083.9900	4.0840	4326.7700	4.3268	5.945	0.0000	0.0000
2023/09/04	R053	02/05/2024	13.04 Call	Bond Future	7154.8600	7.1549	6695.5500	6.6956	6.420	0.0000	0.0000
2023/09/04	R053	02/05/2024	13.04 Put	Bond Future	4059.2400	4.0592	4300.7100	4.3007	5.949	0.0000	0.0000
2023/09/04	R053	02/05/2024	13.02 Call	Bond Future	7069.8800	7.0699	6613.1900	6.6132	6.460	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	
2023/09/04	R053	02/05/2024	13.02 Put	Bond Future	4109.2000	4.1092	4353.2900	4.3533	5.940	0.0000	0.0000
2023/09/04	R053	02/05/2024		Bond Future	12.5949	93.6720	12.6932	92.9712	0.781	0.0000	0.0000
2023/09/04	R053	01/08/2024		Bond Future	12.7136	95.7162	12.8158	95.0005	0.804	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.14 Call	Bond Future	7690.5500	7.6906	7235.4400	7.2354	5.918	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.14 Put	Bond Future	4772.0200	4.7720	5032.6300	5.0326	5.461	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.15 Call	Bond Future	7731.2300	7.7312	7274.9300	7.2749	5.902	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.15 Put	Bond Future	4746.3400	4.7463	5005.7600	5.0058	5.466	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.13 Call	Bond Future	7649.5600	7.6496	7195.6500	7.1957	5.934	0.0000	0.0000
2023/09/04	R053	01/08/2024	13.13 Put	Bond Future	4797.4900	4.7975	5059.3000	5.0593	5.457	0.0000	0.0000
2023/09/04	R053	07/11/2024		Bond Future	12.8599	92.0174	12.9667	91.2859	0.830	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.80 Call	Bond Future	6382.5200	6.3825	5981.7800	5.9818	6.279	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.80 Put	Bond Future	6797.7600	6.7978	7128.4900	7.1285	4.865	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.81 Call	Bond Future	6418.9700	6.4190	6016.9600	6.0170	6.263	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.81 Put	Bond Future	6764.6500	6.7647	7094.1100	7.0941	4.870	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.79 Call	Bond Future	6346.1400	6.3461	5946.6700	5.9467	6.295	0.0000	0.0000
2023/09/04	R053	07/11/2024	12.79 Put	Bond Future	6831.0300	6.8310	7163.0300	7.1630	4.860	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.39 Call	Bond Future	1564.5200	1.5645	1441.7200	1.4417	7.849	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.39 Put	Bond Future	293.4100	0.2934	316.0000	0.3160	7.699	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.40 Call	Bond Future	1585.7800	1.5858	1462.4600	1.4625	7.777	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.40 Put	Bond Future	287.6500	0.2877	309.7200	0.3097	7.673	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.38 Call	Bond Future	1543.5100	1.5435	1421.2200	1.4212	7.923	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.38 Put	Bond Future	299.4300	0.2994	322.5300	0.3225	7.715	0.0000	0.0000
2023/09/04	R186	02/11/2023		Bond Future	8.9233	108.1799	8.9763	108.0345	0.594	0.0000	0.0000
2023/09/04	R186	02/11/2023	10.42 Call	Bond Future	4040.6000	4.0406	3896.0500	3.8961	3.577	0.0000	0.0000
2023/09/04	R186	02/11/2023	10.42 Put	Bond Future	32.4800	0.0325	33.3200	0.0333	2.586	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.15 Put	Bond Future	467.2500	0.4673	505.1100	0.5051	8.103	0.0000	0.0000
2023/09/04	R186	02/11/2023	9.15 Call	Bond Future	1087.1400	1.0871	979.6100	0.9796	9.891	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.51 Call	Bond Future	2086.9200	2.0869	1973.3400	1.9733	5.442	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.51 Put	Bond Future	563.0400	0.5630	598.2000	0.5982	6.245	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.52 Call	Bond Future	2105.4800	2.1055	1991.5100	1.9915	5.413	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.52 Put	Bond Future	556.5800	0.5566	591.3500	0.5914	6.247	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.50 Call	Bond Future	2068.1800	2.0682	1954.9900	1.9550	5.473	0.0000	0.0000
2023/09/04	R186	01/02/2024	9.50 Put	Bond Future	569.3300	0.5693	604.8800	0.6049	6.244	0.0000	0.0000
2023/09/04	R186	01/02/2024		Bond Future	8.9067	105.2868	8.9651	105.1380	0.656	0.0000	0.0000
2023/09/04	R186	02/05/2024		Bond Future	8.8893	107.6338	8.9540	107.4819	0.727	0.0000	0.0000
2023/09/04	R186	02/05/2024	10.40 Call	Bond Future	3856.1100	3.8561	3725.5700	3.7256	3.385	0.0000	0.0000
2023/09/04	R186	02/05/2024	10.40 Put	Bond Future	381.0800	0.3811	402.3900	0.4024	5.592	0.0000	0.0000
2023/09/04	R186	02/05/2024	9.73 Put	Bond Future	654.3200	0.6543	691.1800	0.6912	5.633	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	
2023/09/04	R186	02/05/2024	9.73 Call	Bond Future	2606.7500	2.6068	2491.7600	2.4918	4.411	0.0000	0.0000
2023/09/04	R186	02/05/2024	8.00 Call	Bond Future	384.5600	0.3846	345.0400	0.3450	10.277	0.0000	0.0000
2023/09/04	R186	02/05/2024	8.00 Put	Bond Future	2501.9400	2.5019	2614.2700	2.6143	4.490	0.0000	0.0000
2023/09/04	R186	02/05/2024	8.01 Call	Bond Future	390.8600	0.3909	350.8900	0.3509	10.226	0.0000	0.0000
2023/09/04	R186	02/05/2024	8.01 Put	Bond Future	2484.1200	2.4841	2596.0000	2.5960	4.504	0.0000	0.0000
2023/09/04	R186	02/05/2024	7.99 Call	Bond Future	378.3200	0.3783	339.2600	0.3393	10.325	0.0000	0.0000
2023/09/04	R186	02/05/2024	7.99 Put	Bond Future	2519.8200	2.5198	2632.6100	2.6326	4.476	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.69 Call	Bond Future	1094.6100	1.0946	1020.1600	1.0202	6.802	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.69 Put	Bond Future	1526.7000	1.5267	1607.0300	1.6070	5.262	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.70 Call	Bond Future	1106.1400	1.1061	1031.2600	1.0313	6.769	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.70 Put	Bond Future	1516.6500	1.5167	1596.5500	1.5966	5.268	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.68 Call	Bond Future	1083.1300	1.0831	1009.1200	1.0091	6.833	0.0000	0.0000
2023/09/04	R186	01/08/2024	8.68 Put	Bond Future	1536.8000	1.5368	1617.5700	1.6176	5.256	0.0000	0.0000
2023/09/04	R186	01/08/2024		Bond Future	8.8908	104.6758	8.9630	104.5210	0.812	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.14 Call	Bond Future	1602.7800	1.6028	1512.5000	1.5125	5.633	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.14 Put	Bond Future	1214.9400	1.2149	1282.4200	1.2824	5.554	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.15 Call	Bond Future	1614.9100	1.6149	1524.2900	1.5243	5.611	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.15 Put	Bond Future	1207.9700	1.2080	1275.1100	1.2751	5.558	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.13 Call	Bond Future	1590.6900	1.5907	1500.7400	1.5007	5.655	0.0000	0.0000
2023/09/04	R186	07/11/2024	9.13 Put	Bond Future	1221.9600	1.2220	1289.7700	1.2898	5.549	0.0000	0.0000
2023/09/04	R186	07/11/2024		Bond Future	8.9375	107.0527	9.0198	106.8950	0.920	0.0000	0.0000
2023/09/04	R197	02/11/2023		Bond Future	341.6639	341.6639	341.6382	341.6382	0.008	0.0000	0.0000
2023/09/04	R202	02/11/2023		Bond Future	256.5142	256.5142	256.5017	256.5017	0.005	0.0000	0.0000
2023/09/04	R202	01/02/2024		Bond Future	257.3312	257.3312	257.3185	257.3185	0.005	0.0000	0.0000
2023/09/04	R202	02/05/2024		Bond Future	263.1287	263.1287	263.1162	263.1162	0.005	0.0000	0.0000
2023/09/04	R202	01/08/2024		Bond Future	263.8443	263.8443	263.8316	263.8316	0.005	0.0000	0.0000
2023/09/04	R202	07/11/2024		Bond Future	269.9133	269.9133	269.9016	269.9016	0.004	0.0000	0.0000
2023/09/04	R209	02/11/2023		Bond Future	11.8866	64.5471	11.9776	64.1218	0.766	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.35 Call	Bond Future	595.7100	0.5957	463.0800	0.4631	22.264	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.35 Put	Bond Future	3184.7500	3.1848	3477.4400	3.4774	9.190	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.33 Call	Bond Future	569.1600	0.5692	440.6900	0.4407	22.572	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.33 Put	Bond Future	3257.4900	3.2575	3554.3400	3.5543	9.113	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.34 Call	Bond Future	582.2900	0.5823	451.7500	0.4518	22.418	0.0000	0.0000
2023/09/04	R209	02/11/2023	11.34 Put	Bond Future	3220.9500	3.2210	3515.7300	3.5157	9.152	0.0000	0.0000
2023/09/04	R209	01/02/2024	12.13 Call	Bond Future	2916.0000	2.9160	2652.3500	2.6524	9.041	0.0000	0.0000
2023/09/04	R209	01/02/2024	12.13 Put	Bond Future	2229.5000	2.2295	2400.7400	2.4007	7.681	0.0000	0.0000
2023/09/04	R209	01/02/2024	12.14 Call	Bond Future	2942.6000	2.9426	2677.7200	2.6777	9.002	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	
2023/09/04	R209	01/02/2024	12.14 Put	Bond Future	2210.5200	2.2105	2380.5300	2.3805	7.691	0.0000	0.0000
2023/09/04	R209	01/02/2024	12.12 Call	Bond Future	2889.6500	2.8897	2627.2500	2.6273	9.081	0.0000	0.0000
2023/09/04	R209	01/02/2024	12.12 Put	Bond Future	2248.7900	2.2488	2421.2800	2.4213	7.670	0.0000	0.0000
2023/09/04	R209	01/02/2024		Bond Future	11.9806	65.9895	12.0750	65.5546	0.788	0.0000	0.0000
2023/09/04	R209	02/05/2024		Bond Future	12.0803	64.3073	12.1781	63.8629	0.810	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.18 Call	Bond Future	1396.6800	1.3967	1248.2700	1.2483	10.626	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.18 Put	Bond Future	5695.6300	5.6956	5991.6600	5.9917	5.197	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.19 Call	Bond Future	1411.6600	1.4117	1262.1700	1.2622	10.590	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.19 Put	Bond Future	5660.7100	5.6607	5955.6600	5.9557	5.210	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.17 Call	Bond Future	1381.6100	1.3816	1234.2900	1.2343	10.663	0.0000	0.0000
2023/09/04	R209	02/05/2024	11.17 Put	Bond Future	5730.5200	5.7305	6027.6400	6.0276	5.185	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.79 Call	Bond Future	2756.4900	2.7565	2543.0100	2.5430	7.745	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.79 Put	Bond Future	4593.4600	4.5935	4833.9200	4.8339	5.235	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.80 Call	Bond Future	2777.6500	2.7777	2563.1900	2.5632	7.721	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.80 Put	Bond Future	4567.8900	4.5679	4807.3700	4.8074	5.243	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.78 Call	Bond Future	2735.6600	2.7357	2523.1600	2.5232	7.768	0.0000	0.0000
2023/09/04	R209	01/08/2024	11.78 Put	Bond Future	4619.4000	4.6194	4860.8400	4.8608	5.227	0.0000	0.0000
2023/09/04	R209	01/08/2024		Bond Future	12.1907	65.7114	12.2921	65.2574	0.832	0.0000	0.0000
2023/09/04	R209	07/11/2024		Bond Future	12.3291	64.0479	12.4348	63.5839	0.857	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.22 Call	Bond Future	3689.3100	3.6893	3443.1400	3.4431	6.673	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.22 Put	Bond Future	4173.4300	4.1734	4391.2000	4.3912	5.218	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.23 Call	Bond Future	3712.1900	3.7122	3465.1500	3.4652	6.655	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.23 Put	Bond Future	4151.7300	4.1517	4368.6300	4.3686	5.224	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.21 Call	Bond Future	3666.4800	3.6665	3421.1800	3.4212	6.690	0.0000	0.0000
2023/09/04	R209	07/11/2024	12.21 Put	Bond Future	4195.2300	4.1952	4413.8700	4.4139	5.212	0.0000	0.0000
2023/09/04	R210	02/11/2023		Bond Future	227.3019	227.3019	227.3841	227.3841	0.036	0.0000	0.0000
2023/09/04	R210	01/02/2024		Bond Future	232.4360	232.4360	232.5200	232.5200	0.036	0.0000	0.0000
2023/09/04	R210	02/05/2024		Bond Future	234.4168	234.4168	234.5031	234.5031	0.037	0.0000	0.0000
2023/09/04	R210	01/08/2024		Bond Future	239.5937	239.5937	239.6827	239.6827	0.037	0.0000	0.0000
2023/09/04	R210	07/11/2024		Bond Future	241.7702	241.7702	241.8632	241.8632	0.038	0.0000	0.0000
2023/09/04	R213	02/11/2023		Bond Future	10.8215	82.3199	10.8772	82.0783	0.515	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.12 Call	Bond Future	2181.5800	2.1816	1994.3900	1.9944	8.580	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.12 Put	Bond Future	897.1100	0.8971	951.5500	0.9516	6.068	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.13 Call	Bond Future	2210.7600	2.2108	2022.6100	2.0226	8.511	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.13 Put	Bond Future	883.7000	0.8837	937.1800	0.9372	6.052	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.11 Call	Bond Future	2152.5500	2.1526	1966.3300	1.9663	8.651	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.11 Put	Bond Future	910.7000	0.9107	966.1100	0.9661	6.084	0.0000	0.0000
2023/09/04	R213	02/11/2023	12.70 Call	Bond Future	7739.4600	7.7395	7497.7400	7.4977	3.123	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	
2023/09/04	R213	02/11/2023	12.70 Put	Bond Future	68.5600	0.0686	68.4700	0.0685	0.131	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.44 Put	Bond Future	548.1700	0.5482	577.5300	0.5775	5.356	0.0000	0.0000
2023/09/04	R213	02/11/2023	11.44 Call	Bond Future	3181.3400	3.1813	2969.0700	2.9691	6.672	0.0000	0.0000
2023/09/04	R213	02/11/2023	10.94 Put	Bond Future	1170.8000	1.1708	1244.4500	1.2445	6.291	0.0000	0.0000
2023/09/04	R213	02/11/2023	10.94 Call	Bond Future	1683.7400	1.6837	1515.7600	1.5158	9.977	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.71 Call	Bond Future	4443.4400	4.4434	4246.4800	4.2465	4.433	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.71 Put	Bond Future	1135.3400	1.1353	1185.4800	1.1855	4.416	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.72 Call	Bond Future	4473.1600	4.4732	4275.7300	4.2757	4.414	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.72 Put	Bond Future	1124.8600	1.1249	1174.5300	1.1745	4.416	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.70 Call	Bond Future	4413.5900	4.4136	4217.1000	4.2171	4.452	0.0000	0.0000
2023/09/04	R213	01/02/2024	11.70 Put	Bond Future	1145.7200	1.1457	1196.3300	1.1963	4.417	0.0000	0.0000
2023/09/04	R213	01/02/2024		Bond Future	10.9087	84.1594	10.9671	83.9123	0.536	0.0000	0.0000
2023/09/04	R213	02/05/2024		Bond Future	10.9938	82.4764	11.0551	82.2239	0.557	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.29 Call	Bond Future	1498.4700	1.4985	1397.5700	1.3976	6.734	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.29 Put	Bond Future	4472.8700	4.4729	4624.4300	4.6244	3.388	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.30 Call	Bond Future	1512.9800	1.5130	1411.4500	1.4115	6.711	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.30 Put	Bond Future	4444.1700	4.4442	4595.1000	4.5951	3.396	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.28 Call	Bond Future	1483.8000	1.4838	1383.5500	1.3836	6.756	0.0000	0.0000
2023/09/04	R213	02/05/2024	10.28 Put	Bond Future	4501.4300	4.5014	4653.6400	4.6536	3.381	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.87 Call	Bond Future	2676.7900	2.6768	2543.0600	2.5431	4.996	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.87 Put	Bond Future	3577.3900	3.5774	3701.3200	3.7013	3.464	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.88 Call	Bond Future	2696.8400	2.6968	2562.5500	2.5626	4.980	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.88 Put	Bond Future	3556.7000	3.5567	3680.0700	3.6801	3.469	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.86 Call	Bond Future	2656.8200	2.6568	2523.6500	2.5237	5.012	0.0000	0.0000
2023/09/04	R213	01/08/2024	10.86 Put	Bond Future	3598.1900	3.5982	3722.6800	3.7227	3.460	0.0000	0.0000
2023/09/04	R213	01/08/2024		Bond Future	11.0925	84.2783	11.1567	84.0206	0.579	0.0000	0.0000
2023/09/04	R213	07/11/2024		Bond Future	11.2341	82.6335	11.3018	82.3704	0.603	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.22 Call	Bond Future	3390.5200	3.3905	3243.9700	3.2440	4.322	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.22 Put	Bond Future	3445.2900	3.4453	3561.8700	3.5619	3.384	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.23 Call	Bond Future	3411.2700	3.4113	3264.2300	3.2642	4.310	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.23 Put	Bond Future	3427.1100	3.4271	3543.2000	3.5432	3.387	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.21 Call	Bond Future	3369.4700	3.3695	3223.4100	3.2234	4.335	0.0000	0.0000
2023/09/04	R213	07/11/2024	11.21 Put	Bond Future	3463.2000	3.4632	3580.2700	3.5803	3.380	0.0000	0.0000
2023/09/04	R214	02/11/2023	11.46 Call	Bond Future	273.1200	0.2731	198.7200	0.1987	27.241	0.0000	0.0000
2023/09/04	R214	02/11/2023	11.46 Put	Bond Future	4567.1900	4.5672	4919.1200	4.9191	7.706	0.0000	0.0000
2023/09/04	R214	02/11/2023	11.47 Call	Bond Future	280.8400	0.2808	204.8300	0.2048	27.065	0.0000	0.0000
2023/09/04	R214	02/11/2023	11.47 Put	Bond Future	4522.3200	4.5223	4872.6400	4.8726	7.746	0.0000	0.0000
2023/09/04	R214	02/11/2023	11.45 Call	Bond Future	265.6100	0.2656	192.7900	0.1928	27.416	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	
2023/09/04	R214	02/11/2023	11.45 Put	Bond Future	4612.3300	4.6123	4965.8400	4.9658	7.664	0.0000	0.0000
2023/09/04	R214	02/11/2023		Bond Future	12.3219	59.9119	12.4128	59.4855	0.738	0.0000	0.0000
2023/09/04	R214	01/02/2024		Bond Future	12.4264	61.2506	12.5207	60.8147	0.759	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.15 Call	Bond Future	2005.5400	2.0055	1794.2000	1.7942	10.538	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.15 Put	Bond Future	3313.5900	3.3136	3538.1900	3.5382	6.778	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.16 Call	Bond Future	2027.3700	2.0274	1814.6800	1.8147	10.491	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.16 Put	Bond Future	3287.2900	3.2873	3510.5400	3.5105	6.791	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.14 Call	Bond Future	1983.8200	1.9838	1773.8500	1.7739	10.584	0.0000	0.0000
2023/09/04	R214	01/02/2024	12.14 Put	Bond Future	3340.0500	3.3401	3566.0200	3.5660	6.765	0.0000	0.0000
2023/09/04	R214	02/05/2024		Bond Future	12.5279	59.3110	12.6254	58.8654	0.779	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.47 Call	Bond Future	1224.5200	1.2245	1090.0700	1.0901	10.980	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.47 Put	Bond Future	6417.5200	6.4175	6728.6100	6.7286	4.848	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.48 Call	Bond Future	1236.9500	1.2370	1101.5100	1.1015	10.950	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.48 Put	Bond Future	6377.5700	6.3776	6687.6700	6.6877	4.862	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.46 Call	Bond Future	1212.3300	1.2123	1078.8700	1.0789	11.009	0.0000	0.0000
2023/09/04	R214	02/05/2024	11.46 Put	Bond Future	6457.7700	6.4578	6769.8500	6.7699	4.833	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.17 Call	Bond Future	2721.6800	2.7217	2511.4500	2.5115	7.724	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.17 Put	Bond Future	4905.2300	4.9052	5150.0600	5.1501	4.991	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.18 Call	Bond Future	2742.1500	2.7422	2530.9500	2.5310	7.702	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.18 Put	Bond Future	4877.7600	4.8778	5121.6200	5.1216	4.999	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.16 Call	Bond Future	2701.0500	2.7011	2491.8000	2.4918	7.747	0.0000	0.0000
2023/09/04	R214	01/08/2024	12.16 Put	Bond Future	4932.6000	4.9326	5178.4100	5.1784	4.983	0.0000	0.0000
2023/09/04	R214	01/08/2024		Bond Future	12.6384	60.6063	12.7395	60.1512	0.800	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.61 Call	Bond Future	3676.2400	3.6762	3432.0700	3.4321	6.642	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.61 Put	Bond Future	4436.6000	4.4366	4657.5500	4.6576	4.980	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.62 Call	Bond Future	3698.9000	3.6989	3453.8700	3.4539	6.624	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.62 Put	Bond Future	4413.8300	4.4138	4633.9200	4.6339	4.986	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.60 Call	Bond Future	3653.6500	3.6537	3410.3400	3.4103	6.659	0.0000	0.0000
2023/09/04	R214	07/11/2024	12.60 Put	Bond Future	4459.4800	4.4595	4681.2900	4.6813	4.974	0.0000	0.0000
2023/09/04	R214	07/11/2024		Bond Future	12.7790	58.6763	12.8841	58.2112	0.823	0.0000	0.0000
2023/09/04	R248	02/11/2023		Bond Future	12.4862	73.2645	12.5670	72.8083	0.647	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.48 Call	Bond Future	227.9200	0.2279	165.9500	0.1660	27.189	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.48 Put	Bond Future	6374.1500	6.3742	6768.3900	6.7684	6.185	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.49 Call	Bond Future	234.2200	0.2342	170.8800	0.1709	27.043	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.49 Put	Bond Future	6314.8500	6.3149	6707.7200	6.7077	6.221	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.47 Call	Bond Future	221.7100	0.2217	161.0800	0.1611	27.347	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.47 Put	Bond Future	6433.6300	6.4336	6829.2100	6.8292	6.149	0.0000	0.0000
2023/09/04	R248	02/11/2023	11.80 Put	Bond Future	4637.5700	4.6376	4974.2800	4.9743	7.260	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	
2023/09/04	R248	02/11/2023	11.80 Call	Bond Future	543.5200	0.5435	424.0200	0.4240	21.986	0.0000	0.0000
2023/09/04	R248	02/11/2023	12.50 Put	Bond Future	1991.8100	1.9918	2169.5200	2.1695	8.922	0.0000	0.0000
2023/09/04	R248	02/11/2023	12.50 Call	Bond Future	2070.1100	2.0701	1791.6100	1.7916	13.453	0.0000	0.0000
2023/09/04	R248	02/11/2023	13.60 Call	Bond Future	6269.4200	6.2694	5846.3100	5.8463	6.749	0.0000	0.0000
2023/09/04	R248	02/11/2023	13.60 Put	Bond Future	408.3900	0.4084	441.4900	0.4415	8.105	0.0000	0.0000
2023/09/04	R248	01/02/2024		Bond Future	12.5977	74.9016	12.6816	74.4352	0.666	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.15 Call	Bond Future	2041.2800	2.0413	1834.7700	1.8348	10.117	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.15 Put	Bond Future	4623.6700	4.6237	4883.5800	4.8836	5.621	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.16 Call	Bond Future	2065.1600	2.0652	1857.1800	1.8572	10.071	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.16 Put	Bond Future	4588.0600	4.5881	4846.5000	4.8465	5.633	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.14 Call	Bond Future	2017.5500	2.0176	1812.5200	1.8125	10.162	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.14 Put	Bond Future	4659.5100	4.6595	4920.9000	4.9209	5.610	0.0000	0.0000
2023/09/04	R248	01/02/2024	11.50 Put	Bond Future	7476.4100	7.4764	7829.5600	7.8296	4.724	0.0000	0.0000
2023/09/04	R248	01/02/2024	11.50 Call	Bond Future	838.3300	0.8383	725.0600	0.7251	13.511	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.30 Put	Bond Future	4114.9500	4.1150	4352.8700	4.3529	5.782	0.0000	0.0000
2023/09/04	R248	01/02/2024	12.30 Call	Bond Future	2416.0600	2.4161	2187.5600	2.1876	9.458	0.0000	0.0000
2023/09/04	R248	01/02/2024	13.37 Call	Bond Future	5852.1600	5.8522	5497.4700	5.4975	6.061	0.0000	0.0000
2023/09/04	R248	01/02/2024	13.37 Put	Bond Future	1758.6600	1.7587	1870.3900	1.8704	6.353	0.0000	0.0000
2023/09/04	R248	02/05/2024		Bond Future	12.7060	72.1221	12.7931	71.6454	0.686	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.47 Call	Bond Future	1291.5800	1.2916	1160.4600	1.1605	10.152	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.47 Put	Bond Future	8724.2000	8.7242	9069.7800	9.0698	3.961	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.48 Call	Bond Future	1305.0200	1.3050	1172.8900	1.1729	10.125	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.48 Put	Bond Future	8672.0800	8.6721	9016.6500	9.0167	3.973	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.46 Call	Bond Future	1278.0400	1.2780	1147.9400	1.1479	10.180	0.0000	0.0000
2023/09/04	R248	02/05/2024	11.46 Put	Bond Future	8776.3200	8.7763	9122.9200	9.1229	3.949	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.31 Call	Bond Future	3253.9400	3.2539	3029.3300	3.0293	6.903	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.31 Put	Bond Future	6137.5500	6.1376	6399.8300	6.3998	4.273	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.32 Call	Bond Future	3278.3400	3.2783	3052.7000	3.0527	6.883	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.32 Put	Bond Future	6103.8500	6.1039	6365.1000	6.3651	4.280	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.30 Call	Bond Future	3229.3500	3.2294	3005.7700	3.0058	6.923	0.0000	0.0000
2023/09/04	R248	01/08/2024	12.30 Put	Bond Future	6171.1400	6.1711	6434.4500	6.4345	4.267	0.0000	0.0000
2023/09/04	R248	01/08/2024		Bond Future	12.8239	73.6970	12.9144	73.2101	0.706	0.0000	0.0000
2023/09/04	R248	07/11/2024		Bond Future	12.9732	70.9190	13.0676	70.4214	0.728	0.0000	0.0000
2023/09/04	R248	07/11/2024	12.79 Call	Bond Future	4579.8700	4.5799	4315.4300	4.3154	5.774	0.0000	0.0000
2023/09/04	R248	07/11/2024	12.79 Put	Bond Future	5563.8500	5.5639	5796.9900	5.7970	4.190	0.0000	0.0000
2023/09/04	R248	07/11/2024	12.80 Call	Bond Future	4607.2000	4.6072	4341.8700	4.3419	5.759	0.0000	0.0000
2023/09/04	R248	07/11/2024	12.80 Put	Bond Future	5536.8300	5.5368	5769.0800	5.7691	4.195	0.0000	0.0000
2023/09/04	R248	07/11/2024	12.78 Call	Bond Future	4552.6000	4.5526	4289.0500	4.2891	5.789	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	
2023/09/04	R248	07/11/2024	12.78 Put	Bond Future	5591.0100	5.5910	5825.0400	5.8250	4.186	0.0000	0.0000
2023/09/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/04	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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