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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2023 TO 06/09/2023

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
2023/09/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/06	2025	02/11/2023		Bond Future	172.9331	172.9331	172.9006	0.019	0.0000	0.0000
2023/09/06	2025	01/02/2024		Bond Future	175.0441	175.0441	175.0105	0.019	0.0000	0.0000
2023/09/06	2025	02/05/2024		Bond Future	178.9886	178.9886	178.9554	0.019	0.0000	0.0000
2023/09/06	2025	01/08/2024		Bond Future	181.1047	181.1047	181.0727	0.018	0.0000	0.0000
2023/09/06	2025	07/11/2024		Bond Future	185.2744	185.2744	185.2444	0.016	0.0000	0.0000
2023/09/06	2029	02/11/2023		Bond Future	125.2682	125.2682	125.2126	0.044	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	
2023/09/06	2029	01/02/2024		Bond Future	128.0975	128.0975	128.0404	128.0404	0.045	0.0000	0.0000
2023/09/06	2029	02/05/2024		Bond Future	129.6173	129.6173	129.5597	129.5597	0.044	0.0000	0.0000
2023/09/06	2029	01/08/2024		Bond Future	132.4811	132.4811	132.4236	132.4236	0.043	0.0000	0.0000
2023/09/06	2029	07/11/2024		Bond Future	134.1315	134.1315	134.0747	134.0747	0.042	0.0000	0.0000
2023/09/06	2030	02/11/2023		Bond Future	10.4502	91.1093	10.4475	91.1203	0.025	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.81 Call	Bond Future	2237.6400	2.2376	2234.3000	2.2343	0.149	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.81 Put	Bond Future	749.0200	0.7490	734.7300	0.7347	1.908	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.82 Call	Bond Future	2266.7400	2.2667	2263.4800	2.2635	0.144	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.82 Put	Bond Future	737.2000	0.7372	722.9900	0.7230	1.928	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.80 Call	Bond Future	2208.8200	2.2088	2205.4000	2.2054	0.155	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.80 Put	Bond Future	761.1400	0.7611	746.7700	0.7468	1.888	0.0000	0.0000
2023/09/06	2030	02/11/2023	9.57 Put	Bond Future	3907.9900	3.9080	3893.8500	3.8939	0.362	0.0000	0.0000
2023/09/06	2030	02/11/2023	9.57 Call	Bond Future	131.1800	0.1312	127.9900	0.1280	2.432	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.07 Put	Bond Future	2197.3600	2.1974	2180.4800	2.1805	0.768	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.07 Call	Bond Future	590.1400	0.5901	584.2100	0.5842	1.005	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.57 Call	Bond Future	4738.6800	4.7387	4742.2400	4.7422	0.075	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.57 Put	Bond Future	207.4500	0.2075	200.0600	0.2001	3.562	0.0000	0.0000
2023/09/06	2030	02/11/2023	9.89 Put	Bond Future	2747.7900	2.7478	2731.6400	2.7316	0.588	0.0000	0.0000
2023/09/06	2030	02/11/2023	9.89 Call	Bond Future	366.8900	0.3669	361.6900	0.3617	1.417	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.39 Put	Bond Future	1417.7800	1.4178	1400.9300	1.4009	1.188	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.39 Call	Bond Future	1165.8600	1.1659	1159.9600	1.1600	0.506	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.43 Call	Bond Future	4246.3300	4.2463	4248.7000	4.2487	0.056	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.43 Put	Bond Future	265.4600	0.2655	256.8800	0.2569	3.232	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.62 Put	Bond Future	1007.3800	1.0074	991.6500	0.9917	1.561	0.0000	0.0000
2023/09/06	2030	02/11/2023	10.62 Call	Bond Future	1713.9400	1.7139	1709.1600	1.7092	0.279	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.12 Put	Bond Future	451.3900	0.4514	439.9400	0.4399	2.537	0.0000	0.0000
2023/09/06	2030	02/11/2023	11.12 Call	Bond Future	3197.4500	3.1975	3196.9500	3.1970	0.016	0.0000	0.0000
2023/09/06	2030	02/11/2023	12.27 Call	Bond Future	7274.9500	7.2750	7282.8000	7.2828	0.108	0.0000	0.0000
2023/09/06	2030	02/11/2023	12.27 Put	Bond Future	58.2900	0.0583	55.1900	0.0552	5.318	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.89 Put	Bond Future	3639.0900	3.6391	3625.4300	3.6254	0.375	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.89 Call	Bond Future	1034.2100	1.0342	1031.5300	1.0315	0.259	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.39 Put	Bond Future	2400.3500	2.4004	2387.4600	2.3875	0.537	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.39 Call	Bond Future	1865.9800	1.8660	1864.0700	1.8641	0.102	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.86 Call	Bond Future	5822.1900	5.8222	5825.9500	5.8260	0.065	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.86 Put	Bond Future	599.1500	0.5992	591.9300	0.5919	1.205	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.16 Put	Bond Future	2922.5700	2.9226	2909.2100	2.9092	0.457	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.16 Call	Bond Future	1443.0900	1.4431	1440.7100	1.4407	0.165	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.00 Call	Bond Future	3292.9800	3.2930	3293.1200	3.2931	0.004	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/06	2030	01/02/2024	11.00 Put	Bond Future	1379.8600	1.3799	1369.0200	1.3690	0.786	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.75 Call	Bond Future	5476.9400	5.4769	5480.2400	5.4802	0.060	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.75 Put	Bond Future	668.3400	0.6683	660.6600	0.6607	1.149	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.57 Put	Bond Future	4634.4300	4.6344	4620.7600	4.6208	0.295	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.57 Call	Bond Future	673.0400	0.6730	670.3500	0.6704	0.400	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.07 Put	Bond Future	3148.5900	3.1486	3135.0900	3.1351	0.429	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.07 Call	Bond Future	1295.9000	1.2959	1293.3800	1.2934	0.194	0.0000	0.0000
2023/09/06	2030	01/02/2024	12.10 Call	Bond Future	6589.7700	6.5898	6594.4800	6.5945	0.071	0.0000	0.0000
2023/09/06	2030	01/02/2024	12.10 Put	Bond Future	471.3500	0.4714	465.0800	0.4651	1.330	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.31 Call	Bond Future	4151.8300	4.1518	4153.2600	4.1533	0.034	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.31 Put	Bond Future	1027.0000	1.0270	1017.4500	1.0175	0.930	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.93 Put	Bond Future	3525.6500	3.5257	3512.0200	3.5120	0.387	0.0000	0.0000
2023/09/06	2030	01/02/2024	9.93 Call	Bond Future	1088.5900	1.0886	1085.9400	1.0859	0.243	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.36 Call	Bond Future	4296.9900	4.2970	4298.6400	4.2986	0.038	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.36 Put	Bond Future	978.7100	0.9787	969.3800	0.9694	0.953	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.37 Call	Bond Future	4326.1400	4.3261	4327.8300	4.3278	0.039	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.37 Put	Bond Future	969.2300	0.9692	959.9400	0.9599	0.958	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.35 Call	Bond Future	4267.9100	4.2679	4269.5200	4.2695	0.038	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.35 Put	Bond Future	988.2700	0.9883	978.9000	0.9789	0.948	0.0000	0.0000
2023/09/06	2030	01/02/2024		Bond Future	10.5214	89.1392	10.5187	89.1502	0.026	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.85 Call	Bond Future	5790.6700	5.7907	5794.3900	5.7944	0.064	0.0000	0.0000
2023/09/06	2030	01/02/2024	11.85 Put	Bond Future	605.2000	0.6052	597.9400	0.5979	1.200	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.00 Put	Bond Future	3332.5000	3.3325	3318.9300	3.3189	0.407	0.0000	0.0000
2023/09/06	2030	01/02/2024	10.00 Call	Bond Future	1188.2100	1.1882	1185.6200	1.1856	0.218	0.0000	0.0000
2023/09/06	2030	02/05/2024		Bond Future	10.6047	91.1264	10.6017	91.1381	0.028	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.66 Put	Bond Future	4860.6800	4.8607	4847.8900	4.8479	0.263	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.66 Call	Bond Future	1057.8000	1.0578	1056.7800	1.0568	0.096	0.0000	0.0000
2023/09/06	2030	02/05/2024	10.16 Put	Bond Future	3537.0800	3.5371	3524.9400	3.5249	0.343	0.0000	0.0000
2023/09/06	2030	02/05/2024	10.16 Call	Bond Future	1771.5800	1.7716	1771.2100	1.7712	0.021	0.0000	0.0000
2023/09/06	2030	02/05/2024	11.94 Call	Bond Future	6072.0400	6.0720	6076.4600	6.0765	0.073	0.0000	0.0000
2023/09/06	2030	02/05/2024	11.94 Put	Bond Future	1021.7800	1.0218	1014.4300	1.0144	0.719	0.0000	0.0000
2023/09/06	2030	02/05/2024	10.62 Put	Bond Future	2595.5500	2.5956	2584.4100	2.5844	0.429	0.0000	0.0000
2023/09/06	2030	02/05/2024	10.62 Call	Bond Future	2655.5700	2.6556	2656.2000	2.6562	0.024	0.0000	0.0000
2023/09/06	2030	02/05/2024	11.12 Put	Bond Future	1833.8300	1.8338	1824.0500	1.8241	0.533	0.0000	0.0000
2023/09/06	2030	02/05/2024	11.12 Call	Bond Future	3826.5500	3.8266	3828.5400	3.8285	0.052	0.0000	0.0000
2023/09/06	2030	02/05/2024	13.15 Call	Bond Future	9650.5800	9.6506	9658.7100	9.6587	0.084	0.0000	0.0000
2023/09/06	2030	02/05/2024	13.15 Put	Bond Future	330.2200	0.3302	326.5800	0.3266	1.102	0.0000	0.0000
2023/09/06	2030	02/05/2024	12.38 Call	Bond Future	7358.4900	7.3585	7364.2400	7.3642	0.078	0.0000	0.0000
2023/09/06	2030	02/05/2024	12.38 Put	Bond Future	722.9900	0.7230	716.9700	0.7170	0.833	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	
2023/09/06	2030	02/05/2024	10.82 Put	Bond Future	2261.2500	2.2613	2250.6300	2.2506	0.470	0.0000	0.0000
2023/09/06	2030	02/05/2024	10.82 Call	Bond Future	3100.7100	3.1007	3101.8600	3.1019	0.037	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.82 Call	Bond Future	1255.7600	1.2558	1254.9000	1.2549	0.068	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.82 Put	Bond Future	4400.5600	4.4006	4387.9300	4.3879	0.287	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.83 Call	Bond Future	1269.0500	1.2691	1268.2000	1.2682	0.067	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.83 Put	Bond Future	4372.9100	4.3729	4360.2900	4.3603	0.289	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.81 Call	Bond Future	1242.3000	1.2423	1241.4300	1.2414	0.070	0.0000	0.0000
2023/09/06	2030	02/05/2024	9.81 Put	Bond Future	4428.0600	4.4281	4415.4200	4.4154	0.285	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.38 Call	Bond Future	2273.8500	2.2739	2275.4000	2.2754	0.068	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.38 Put	Bond Future	3523.8300	3.5238	3512.4000	3.5124	0.324	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.39 Call	Bond Future	2291.8800	2.2919	2293.4500	2.2935	0.069	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.39 Put	Bond Future	3503.3800	3.5034	3491.9700	3.4920	0.326	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.37 Call	Bond Future	2255.9000	2.2559	2257.4300	2.2574	0.068	0.0000	0.0000
2023/09/06	2030	01/08/2024	10.37 Put	Bond Future	3544.3700	3.5444	3532.9200	3.5329	0.323	0.0000	0.0000
2023/09/06	2030	01/08/2024		Bond Future	10.7076	89.1123	10.7042	89.1252	0.032	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.75 Call	Bond Future	3006.9700	3.0070	3010.6600	3.0107	0.123	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.75 Put	Bond Future	3338.4000	3.3384	3327.3700	3.3274	0.330	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.76 Call	Bond Future	3026.7700	3.0268	3030.4800	3.0305	0.123	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.76 Put	Bond Future	3321.7200	3.3217	3310.7100	3.3107	0.331	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.74 Call	Bond Future	2987.6200	2.9876	2991.2900	2.9913	0.123	0.0000	0.0000
2023/09/06	2030	07/11/2024	10.74 Put	Bond Future	3355.5600	3.3556	3344.5100	3.3445	0.329	0.0000	0.0000
2023/09/06	2030	07/11/2024		Bond Future	10.8410	91.1359	10.8370	91.1507	0.037	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.85 Put	Bond Future	2700.8500	2.7009	2819.7300	2.8197	4.402	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.85 Call	Bond Future	617.0000	0.6170	557.3200	0.5573	9.673	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.78 Call	Bond Future	3053.0400	3.0530	2912.8600	2.9129	4.591	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.78 Put	Bond Future	725.5500	0.7256	763.9300	0.7639	5.290	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.28 Call	Bond Future	1519.5300	1.5195	1417.2700	1.4173	6.730	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.28 Put	Bond Future	1525.8000	1.5258	1602.1000	1.6021	5.001	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.71 Put	Bond Future	3196.4500	3.1965	3328.9200	3.3289	4.144	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.71 Call	Bond Future	421.6700	0.4217	375.5800	0.3756	10.930	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.50 Call	Bond Future	2141.1800	2.1412	2020.1400	2.0201	5.653	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.50 Put	Bond Future	1109.9300	1.1099	1167.4500	1.1675	5.182	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.00 Call	Bond Future	880.2300	0.8802	805.4000	0.8054	8.501	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.00 Put	Bond Future	2231.7700	2.2318	2335.5000	2.3355	4.648	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.58 Put	Bond Future	3705.0100	3.7050	3849.0000	3.8490	3.886	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.58 Call	Bond Future	282.1500	0.2822	247.5800	0.2476	12.252	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.60 Call	Bond Future	2452.8400	2.4528	2324.3200	2.3243	5.240	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.60 Put	Bond Future	955.5600	0.9556	1005.6000	1.0056	5.237	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	
2023/09/06	2032	02/11/2023	10.35 Put	Bond Future	4708.0700	4.7081	4868.2700	4.8683	3.403	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.35 Call	Bond Future	123.0500	0.1231	104.6900	0.1047	14.921	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.90 Put	Bond Future	601.7500	0.6018	633.6100	0.6336	5.295	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.90 Call	Bond Future	3476.5900	3.4766	3329.8900	3.3299	4.220	0.0000	0.0000
2023/09/06	2032	02/11/2023		Bond Future	11.2813	84.6606	11.3189	84.4820	0.333	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.23 Call	Bond Future	1392.2300	1.3922	1294.6500	1.2947	7.009	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.23 Put	Bond Future	1636.6800	1.6367	1717.6600	1.7177	4.948	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.24 Call	Bond Future	1417.2500	1.4173	1318.7200	1.3187	6.952	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.24 Put	Bond Future	1613.9900	1.6140	1694.0200	1.6940	4.959	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.22 Call	Bond Future	1367.3100	1.3673	1270.6800	1.2707	7.067	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.22 Put	Bond Future	1659.5000	1.6595	1741.4300	1.7414	4.937	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.59 Put	Bond Future	3664.3700	3.6644	3807.5100	3.8075	3.906	0.0000	0.0000
2023/09/06	2032	02/11/2023	10.59 Call	Bond Future	291.5900	0.2916	256.1700	0.2562	12.147	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.09 Put	Bond Future	1981.5500	1.9816	2076.1900	2.0762	4.776	0.0000	0.0000
2023/09/06	2032	02/11/2023	11.09 Call	Bond Future	1065.4800	1.0655	981.5600	0.9816	7.876	0.0000	0.0000
2023/09/06	2032	02/11/2023	12.26 Call	Bond Future	4823.7300	4.8237	4662.6400	4.6626	3.340	0.0000	0.0000
2023/09/06	2032	02/11/2023	12.26 Put	Bond Future	335.6300	0.3356	353.1000	0.3531	5.205	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.59 Put	Bond Future	4828.1200	4.8281	4952.5900	4.9526	2.578	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.59 Call	Bond Future	1059.1300	1.0591	1000.8600	1.0009	5.502	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.09 Put	Bond Future	3302.8800	3.3029	3399.4300	3.3994	2.923	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.09 Call	Bond Future	1950.8400	1.9508	1864.6500	1.8647	4.418	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.73 Call	Bond Future	6794.8200	6.7948	6640.4700	6.6405	2.272	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.73 Put	Bond Future	806.7400	0.8067	835.1300	0.8351	3.519	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.78 Put	Bond Future	4195.7500	4.1958	4309.7800	4.3098	2.718	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.78 Call	Bond Future	1355.5900	1.3556	1286.8800	1.2869	5.069	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.75 Call	Bond Future	3623.1600	3.6232	3502.9000	3.5029	3.319	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.75 Put	Bond Future	1916.3600	1.9164	1978.8400	1.9788	3.260	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.50 Call	Bond Future	6002.5300	6.0025	5854.3500	5.8544	2.469	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.50 Put	Bond Future	992.3200	0.9923	1026.8800	1.0269	3.483	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.01 Put	Bond Future	7132.4800	7.1325	7284.1500	7.2842	2.126	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.01 Call	Bond Future	446.9800	0.4470	415.9100	0.4159	6.951	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.76 Put	Bond Future	4259.0300	4.2590	4374.1900	4.3742	2.704	0.0000	0.0000
2023/09/06	2032	01/02/2024	10.76 Call	Bond Future	1321.7100	1.3217	1254.1300	1.2541	5.113	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.62 Call	Bond Future	6413.2600	6.4133	6261.7400	6.2617	2.363	0.0000	0.0000
2023/09/06	2032	01/02/2024	12.62 Put	Bond Future	890.8400	0.8908	922.0600	0.9221	3.505	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.84 Call	Bond Future	3886.9300	3.8869	3762.6600	3.7627	3.197	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.84 Put	Bond Future	1774.2300	1.7742	1832.7000	1.8327	3.296	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.85 Call	Bond Future	3916.7700	3.9168	3792.0600	3.7921	3.184	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.85 Put	Bond Future	1759.1300	1.7591	1817.1600	1.8172	3.299	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	
2023/09/06	2032	01/02/2024	11.83 Call	Bond Future	3857.3900	3.8574	3733.5500	3.7336	3.210	0.0000	0.0000
2023/09/06	2032	01/02/2024	11.83 Put	Bond Future	1789.6600	1.7897	1848.5600	1.8486	3.291	0.0000	0.0000
2023/09/06	2032	01/02/2024		Bond Future	11.3778	86.5523	11.4172	86.3695	0.346	0.0000	0.0000
2023/09/06	2032	02/05/2024		Bond Future	11.4822	84.3198	11.5233	84.1335	0.358	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.36 Put	Bond Future	6396.0600	6.3961	6530.3800	6.5304	2.100	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.36 Call	Bond Future	1094.1600	1.0942	1042.1500	1.0422	4.753	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.86 Put	Bond Future	4724.4100	4.7244	4836.6800	4.8367	2.376	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.86 Call	Bond Future	1837.0400	1.8370	1762.9800	1.7630	4.031	0.0000	0.0000
2023/09/06	2032	02/05/2024	12.90 Call	Bond Future	7334.5700	7.3346	7184.6700	7.1847	2.044	0.0000	0.0000
2023/09/06	2032	02/05/2024	12.90 Put	Bond Future	1209.9000	1.2099	1246.3300	1.2463	3.011	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.59 Put	Bond Future	5582.6400	5.5826	5707.1100	5.7071	2.230	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.59 Call	Bond Future	1402.1100	1.4021	1340.2500	1.3403	4.412	0.0000	0.0000
2023/09/06	2032	02/05/2024	11.09 Put	Bond Future	4082.1700	4.0822	4183.8000	4.1838	2.490	0.0000	0.0000
2023/09/06	2032	02/05/2024	11.09 Call	Bond Future	2276.9900	2.2770	2192.2900	2.1923	3.720	0.0000	0.0000
2023/09/06	2032	02/05/2024	13.18 Call	Bond Future	8262.1000	8.2621	8106.1700	8.1062	1.887	0.0000	0.0000
2023/09/06	2032	02/05/2024	13.18 Put	Bond Future	998.1400	0.9981	1028.5400	1.0285	3.046	0.0000	0.0000
2023/09/06	2032	02/05/2024	13.35 Call	Bond Future	8814.7200	8.8147	8655.3300	8.6553	1.808	0.0000	0.0000
2023/09/06	2032	02/05/2024	13.35 Put	Bond Future	869.8200	0.8698	896.7600	0.8968	3.097	0.0000	0.0000
2023/09/06	2032	02/05/2024	11.35 Put	Bond Future	3448.3100	3.4483	3538.1000	3.5381	2.604	0.0000	0.0000
2023/09/06	2032	02/05/2024	11.35 Call	Bond Future	2845.3900	2.8454	2748.8500	2.7489	3.393	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.65 Put	Bond Future	5382.0200	5.3820	5503.8400	5.5038	2.263	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.65 Call	Bond Future	1491.0100	1.4910	1426.5000	1.4265	4.327	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.55 Call	Bond Future	1344.9600	1.3450	1284.8500	1.2849	4.469	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.55 Put	Bond Future	5719.1900	5.7192	5845.4100	5.8454	2.207	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.56 Call	Bond Future	1358.9800	1.3590	1298.4400	1.2984	4.455	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.56 Put	Bond Future	5684.7400	5.6847	5810.5300	5.8105	2.213	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.54 Call	Bond Future	1330.8000	1.3308	1271.1200	1.2711	4.485	0.0000	0.0000
2023/09/06	2032	02/05/2024	10.54 Put	Bond Future	5753.5500	5.7536	5880.2000	5.8802	2.201	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.14 Call	Bond Future	2504.9900	2.5050	2420.4200	2.4204	3.376	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.14 Put	Bond Future	4582.2200	4.5822	4687.0800	4.6871	2.288	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.15 Call	Bond Future	2525.2400	2.5252	2440.2600	2.4403	3.365	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.15 Put	Bond Future	4556.7900	4.5568	4661.2400	4.6612	2.292	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.13 Call	Bond Future	2484.8300	2.4848	2400.6700	2.4007	3.387	0.0000	0.0000
2023/09/06	2032	01/08/2024	11.13 Put	Bond Future	4607.7700	4.6078	4713.0400	4.7130	2.285	0.0000	0.0000
2023/09/06	2032	01/08/2024		Bond Future	11.6019	86.1615	11.6447	85.9720	0.369	0.0000	0.0000
2023/09/06	2032	07/11/2024		Bond Future	11.7583	83.9533	11.8032	83.7610	0.381	0.0000	0.0000
2023/09/06	2032	07/11/2024	11.48 Call	Bond Future	3204.7300	3.2047	3110.4500	3.1105	2.942	0.0000	0.0000
2023/09/06	2032	07/11/2024	11.48 Put	Bond Future	4411.7800	4.4118	4509.8700	4.5099	2.223	0.0000	0.0000
2023/09/06	2032	07/11/2024	11.49 Call	Bond Future	3226.0000	3.2260	3131.3500	3.1314	2.934	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	
2023/09/06	2032	07/11/2024	11.49 Put	Bond Future	4389.3000	4.3893	4487.0200	4.4870	2.226	0.0000	0.0000
2023/09/06	2032	07/11/2024	11.47 Call	Bond Future	3183.1600	3.1832	3089.2500	3.0893	2.950	0.0000	0.0000
2023/09/06	2032	07/11/2024	11.47 Put	Bond Future	4434.0000	4.4340	4532.4600	4.5325	2.221	0.0000	0.0000
2023/09/06	2033	02/11/2023		Bond Future	118.4035	118.4035	118.1390	118.1390	0.223	0.0000	0.0000
2023/09/06	2033	01/02/2024		Bond Future	121.0777	121.0777	120.8070	120.8070	0.224	0.0000	0.0000
2023/09/06	2033	02/05/2024		Bond Future	122.3438	122.3438	122.0677	122.0677	0.226	0.0000	0.0000
2023/09/06	2033	01/08/2024		Bond Future	125.0471	125.0471	124.7662	124.7662	0.225	0.0000	0.0000
2023/09/06	2033	07/11/2024		Bond Future	126.4278	126.4278	126.1423	126.1423	0.226	0.0000	0.0000
2023/09/06	2037	02/11/2023		Bond Future	12.3826	77.2961	12.3940	77.2367	0.092	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.56 Call	Bond Future	338.8800	0.3389	321.0400	0.3210	5.264	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.56 Put	Bond Future	4813.2600	4.8133	4854.8000	4.8548	0.863	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.57 Call	Bond Future	348.2900	0.3483	330.1200	0.3301	5.217	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.57 Put	Bond Future	4765.9600	4.7660	4807.1700	4.8072	0.865	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.55 Call	Bond Future	329.6600	0.3297	312.1400	0.3121	5.315	0.0000	0.0000
2023/09/06	2037	02/11/2023	11.55 Put	Bond Future	4860.8100	4.8608	4902.6700	4.9027	0.861	0.0000	0.0000
2023/09/06	2037	02/11/2023	13.89 Call	Bond Future	7465.1100	7.4651	7403.5900	7.4036	0.824	0.0000	0.0000
2023/09/06	2037	02/11/2023	13.89 Put	Bond Future	180.4300	0.1804	178.2900	0.1783	1.186	0.0000	0.0000
2023/09/06	2037	02/11/2023	12.52 Put	Bond Future	1530.8200	1.5308	1540.3800	1.5404	0.625	0.0000	0.0000
2023/09/06	2037	02/11/2023	12.52 Call	Bond Future	2241.8600	2.2419	2192.0400	2.1920	2.222	0.0000	0.0000
2023/09/06	2037	02/11/2023	12.02 Put	Bond Future	2916.1700	2.9162	2941.2000	2.9412	0.858	0.0000	0.0000
2023/09/06	2037	02/11/2023	12.02 Call	Bond Future	990.5100	0.9905	956.1600	0.9562	3.468	0.0000	0.0000
2023/09/06	2037	01/02/2024	13.93 Call	Bond Future	7704.6300	7.7046	7647.3400	7.6473	0.744	0.0000	0.0000
2023/09/06	2037	01/02/2024	13.93 Put	Bond Future	877.3300	0.8773	880.9700	0.8810	0.415	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.93 Call	Bond Future	4208.9700	4.2090	4160.8400	4.1608	1.144	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.93 Put	Bond Future	2051.3100	2.0513	2064.1100	2.0641	0.624	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.09 Put	Bond Future	4040.2300	4.0402	4067.8100	4.0678	0.683	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.09 Call	Bond Future	1897.0700	1.8971	1863.7200	1.8637	1.758	0.0000	0.0000
2023/09/06	2037	01/02/2024		Bond Future	12.4997	74.7670	12.5116	74.7060	0.095	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.32 Call	Bond Future	2443.9000	2.4439	2405.8900	2.4059	1.555	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.32 Put	Bond Future	3372.9200	3.3729	3395.8400	3.3958	0.680	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.33 Call	Bond Future	2469.4300	2.4694	2431.2300	2.4312	1.547	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.33 Put	Bond Future	3346.3000	3.3463	3369.0300	3.3690	0.679	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.31 Call	Bond Future	2418.6800	2.4187	2380.8700	2.3809	1.563	0.0000	0.0000
2023/09/06	2037	01/02/2024	12.31 Put	Bond Future	3399.9000	3.3999	3423.0200	3.4230	0.680	0.0000	0.0000
2023/09/06	2037	02/05/2024		Bond Future	12.6249	76.4335	12.6372	76.3716	0.097	0.0000	0.0000
2023/09/06	2037	02/05/2024	11.44 Call	Bond Future	1207.6400	1.2076	1186.5200	1.1865	1.749	0.0000	0.0000
2023/09/06	2037	02/05/2024	11.44 Put	Bond Future	7543.7500	7.5438	7584.4500	7.5845	0.540	0.0000	0.0000
2023/09/06	2037	02/05/2024	11.45 Call	Bond Future	1221.8800	1.2219	1200.6000	1.2006	1.742	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
2023/09/06	2037	02/05/2024	11.45 Put	Bond Future		7501.2900	7.5013	7541.8300	7.5418	0.540	0.0000	0.0000
2023/09/06	2037	02/05/2024	11.43 Call	Bond Future		1193.7100	1.1937	1172.7500	1.1728	1.756	0.0000	0.0000
2023/09/06	2037	02/05/2024	11.43 Put	Bond Future		7586.5700	7.5866	7627.4300	7.6274	0.539	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.10 Call	Bond Future		2559.5500	2.5596	2529.3400	2.5293	1.180	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.10 Put	Bond Future		5958.9300	5.9589	5991.0300	5.9910	0.539	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.11 Call	Bond Future		2580.4100	2.5804	2550.0600	2.5501	1.176	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.11 Put	Bond Future		5927.0700	5.9271	5959.0300	5.9590	0.539	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.09 Call	Bond Future		2538.7700	2.5388	2508.7000	2.5087	1.184	0.0000	0.0000
2023/09/06	2037	01/08/2024	12.09 Put	Bond Future		5990.9200	5.9909	6023.1600	6.0232	0.538	0.0000	0.0000
2023/09/06	2037	01/08/2024		Bond Future		12.7659	73.8473	12.7785	73.7850	0.099	0.0000	0.0000
2023/09/06	2037	07/11/2024		Bond Future		12.9298	75.5221	12.9428	75.4595	0.100	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.58 Call	Bond Future		3678.1900	3.6782	3643.7800	3.6438	0.936	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.58 Put	Bond Future		5399.3400	5.3993	5427.5400	5.4275	0.522	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.59 Call	Bond Future		3702.3400	3.7023	3667.8100	3.6678	0.933	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.59 Put	Bond Future		5373.4800	5.3735	5401.5600	5.4016	0.523	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.57 Call	Bond Future		3654.4400	3.6544	3620.1500	3.6202	0.938	0.0000	0.0000
2023/09/06	2037	07/11/2024	12.57 Put	Bond Future		5425.6400	5.4256	5453.9600	5.4540	0.522	0.0000	0.0000
2023/09/06	2038	02/11/2023		Bond Future		128.4410	128.4410	128.4246	128.4246	0.013	0.0000	0.0000
2023/09/06	2038	01/02/2024		Bond Future		129.3229	129.3229	129.3057	129.3057	0.013	0.0000	0.0000
2023/09/06	2038	02/05/2024		Bond Future		132.2369	132.2369	132.2201	132.2201	0.013	0.0000	0.0000
2023/09/06	2038	01/08/2024		Bond Future		133.0895	133.0895	133.0739	133.0739	0.012	0.0000	0.0000
2023/09/06	2038	07/11/2024		Bond Future		136.1520	136.1520	136.1380	136.1380	0.010	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.50 Put	Bond Future		6895.5500	6.8956	6896.0700	6.8961	0.008	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.50 Call	Bond Future		122.1800	0.1222	117.0800	0.1171	4.174	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.10 Put	Bond Future		3824.7100	3.8247	3816.4400	3.8164	0.216	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.10 Call	Bond Future		668.2000	0.6682	654.3100	0.6543	2.079	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.97 Call	Bond Future		2899.4000	2.8994	2879.7700	2.8798	0.677	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.97 Put	Bond Future		1239.7200	1.2397	1225.7100	1.2257	1.130	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.59 Call	Bond Future		165.4600	0.1655	159.2100	0.1592	3.777	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.59 Put	Bond Future		6379.9300	6.3799	6379.3000	6.3793	0.010	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.60 Call	Bond Future		170.9400	0.1709	164.5600	0.1646	3.732	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.60 Put	Bond Future		6323.6800	6.3237	6322.9200	6.3229	0.012	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.58 Call	Bond Future		160.1500	0.1602	154.0400	0.1540	3.815	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.58 Put	Bond Future		6436.4300	6.4364	6435.9400	6.4359	0.008	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.80 Put	Bond Future		5245.6400	5.2456	5241.9700	5.2420	0.070	0.0000	0.0000
2023/09/06	2040	02/11/2023	11.80 Call	Bond Future		312.4900	0.3125	303.2000	0.3032	2.973	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.60 Put	Bond Future		2071.1300	2.0711	2057.6000	2.0576	0.653	0.0000	0.0000
2023/09/06	2040	02/11/2023	12.60 Call	Bond Future		1741.4000	1.7414	1722.2500	1.7223	1.100	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	
2023/09/06	2040	02/11/2023	13.64 Call	Bond Future	5502.0600	5.5021	5486.3300	5.4863	0.286	0.0000	0.0000
2023/09/06	2040	02/11/2023	13.64 Put	Bond Future	446.5500	0.4466	436.4400	0.4364	2.264	0.0000	0.0000
2023/09/06	2040	02/11/2023		Bond Future	12.6603	77.4178	12.6613	77.4122	0.008	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.34 Call	Bond Future	1966.4100	1.9664	1954.4100	1.9544	0.610	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.34 Put	Bond Future	4395.3900	4.3954	4389.3400	4.3893	0.138	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.35 Call	Bond Future	1989.4800	1.9895	1977.4300	1.9774	0.606	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.35 Put	Bond Future	4362.0900	4.3621	4355.9900	4.3560	0.140	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.33 Call	Bond Future	1943.4900	1.9435	1931.5400	1.9315	0.615	0.0000	0.0000
2023/09/06	2040	01/02/2024	12.33 Put	Bond Future	4428.9000	4.4289	4422.9000	4.4229	0.135	0.0000	0.0000
2023/09/06	2040	01/02/2024		Bond Future	12.7817	74.6410	12.7828	74.6351	0.009	0.0000	0.0000
2023/09/06	2040	02/05/2024		Bond Future	12.9105	76.3046	12.9116	76.2990	0.008	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.61 Call	Bond Future	1124.8400	1.1248	1117.9300	1.1179	0.614	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.61 Put	Bond Future	8514.0900	8.5141	8512.7700	8.5128	0.016	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.62 Call	Bond Future	1136.9100	1.1369	1129.9700	1.1300	0.610	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.62 Put	Bond Future	8465.0500	8.4651	8463.7000	8.4637	0.016	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.60 Call	Bond Future	1113.0400	1.1130	1106.1700	1.1062	0.617	0.0000	0.0000
2023/09/06	2040	02/05/2024	11.60 Put	Bond Future	8563.4800	8.5635	8562.2000	8.5622	0.015	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.33 Call	Bond Future	2634.2500	2.6343	2626.2600	2.6263	0.303	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.33 Put	Bond Future	6539.7800	6.5398	6536.7100	6.5367	0.047	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.34 Call	Bond Future	2655.6200	2.6556	2647.6100	2.6476	0.302	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.34 Put	Bond Future	6505.0900	6.5051	6502.0000	6.5020	0.048	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.32 Call	Bond Future	2612.9700	2.6130	2605.0000	2.6050	0.305	0.0000	0.0000
2023/09/06	2040	01/08/2024	12.32 Put	Bond Future	6574.6300	6.5746	6571.5800	6.5716	0.046	0.0000	0.0000
2023/09/06	2040	01/08/2024		Bond Future	13.0549	73.4652	13.0558	73.4603	0.007	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.85 Call	Bond Future	3811.0700	3.8111	3803.8900	3.8039	0.188	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.85 Put	Bond Future	5731.2600	5.7313	5727.8800	5.7279	0.059	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.86 Call	Bond Future	3835.7200	3.8357	3828.5300	3.8285	0.187	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.86 Put	Bond Future	5703.1600	5.7032	5699.7700	5.6998	0.059	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.84 Call	Bond Future	3786.1600	3.7862	3779.0000	3.7790	0.189	0.0000	0.0000
2023/09/06	2040	07/11/2024	12.84 Put	Bond Future	5759.1600	5.7592	5755.8000	5.7558	0.058	0.0000	0.0000
2023/09/06	2040	07/11/2024		Bond Future	13.2213	75.1306	13.2221	75.1268	0.006	0.0000	0.0000
2023/09/06	2044	02/11/2023	12.00 Put	Bond Future	4755.4600	4.7555	4704.6800	4.7047	1.068	0.0000	0.0000
2023/09/06	2044	02/11/2023	12.00 Call	Bond Future	428.3200	0.4283	427.1200	0.4271	0.280	0.0000	0.0000
2023/09/06	2044	02/11/2023	12.75 Call	Bond Future	1919.0600	1.9191	1927.6000	1.9276	0.445	0.0000	0.0000
2023/09/06	2044	02/11/2023	12.75 Put	Bond Future	1965.6500	1.9657	1924.6100	1.9246	2.088	0.0000	0.0000
2023/09/06	2044	02/11/2023	13.00 Call	Bond Future	2691.6100	2.6916	2705.7000	2.7057	0.523	0.0000	0.0000
2023/09/06	2044	02/11/2023	13.00 Put	Bond Future	1401.6100	1.4016	1366.1200	1.3661	2.532	0.0000	0.0000
2023/09/06	2044	02/11/2023		Bond Future	12.7586	73.4749	12.7495	73.5245	0.072	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	
2023/09/06	2044	02/11/2023	11.56 Call	Bond Future	113.7100	0.1137	112.2300	0.1122	1.302	0.0000	0.0000
2023/09/06	2044	02/11/2023	11.56 Put	Bond Future	7156.4400	7.1564	7105.3800	7.1054	0.713	0.0000	0.0000
2023/09/06	2044	02/11/2023	11.57 Call	Bond Future	117.7600	0.1178	116.2600	0.1163	1.274	0.0000	0.0000
2023/09/06	2044	02/11/2023	11.57 Put	Bond Future	7096.9900	7.0970	7045.9100	7.0459	0.720	0.0000	0.0000
2023/09/06	2044	02/11/2023	11.55 Call	Bond Future	109.7700	0.1098	108.3100	0.1083	1.330	0.0000	0.0000
2023/09/06	2044	02/11/2023	11.55 Put	Bond Future	7216.0900	7.2161	7165.0500	7.1651	0.707	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.28 Call	Bond Future	1673.1400	1.6731	1681.6100	1.6816	0.506	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.28 Put	Bond Future	4988.3200	4.9883	4946.3100	4.9463	0.842	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.29 Call	Bond Future	1694.1300	1.6941	1702.7100	1.7027	0.506	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.29 Put	Bond Future	4951.6800	4.9517	4909.7800	4.9098	0.846	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.27 Call	Bond Future	1652.4600	1.6525	1660.8200	1.6608	0.506	0.0000	0.0000
2023/09/06	2044	01/02/2024	12.27 Put	Bond Future	5025.3500	5.0254	4983.2300	4.9832	0.838	0.0000	0.0000
2023/09/06	2044	01/02/2024		Bond Future	12.8774	70.7352	12.8680	70.7857	0.073	0.0000	0.0000
2023/09/06	2044	02/05/2024		Bond Future	13.0031	72.3118	12.9932	72.3638	0.076	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.66 Call	Bond Future	1092.7100	1.0927	1098.8300	1.0988	0.560	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.66 Put	Bond Future	8791.2800	8.7913	8745.3800	8.7454	0.522	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.67 Call	Bond Future	1104.4100	1.1044	1110.6000	1.1106	0.560	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.67 Put	Bond Future	8740.5400	8.7405	8694.7100	8.6947	0.524	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.65 Call	Bond Future	1080.9200	1.0809	1086.9700	1.0870	0.560	0.0000	0.0000
2023/09/06	2044	02/05/2024	11.65 Put	Bond Future	8842.0100	8.8420	8796.0400	8.7960	0.520	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.29 Call	Bond Future	2484.2700	2.4843	2497.9600	2.4980	0.551	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.29 Put	Bond Future	7128.5000	7.1285	7088.2600	7.0883	0.564	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.30 Call	Bond Future	2504.8700	2.5049	2518.6500	2.5187	0.550	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.30 Put	Bond Future	7091.6900	7.0917	7051.5400	7.0515	0.566	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.28 Call	Bond Future	2463.7700	2.4638	2477.3600	2.4774	0.552	0.0000	0.0000
2023/09/06	2044	01/08/2024	12.28 Put	Bond Future	7165.4700	7.1655	7125.1300	7.1251	0.563	0.0000	0.0000
2023/09/06	2044	01/08/2024		Bond Future	13.1434	69.5102	13.1330	69.5642	0.080	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.91 Call	Bond Future	3895.0100	3.8950	3915.7800	3.9158	0.533	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.91 Put	Bond Future	5936.4300	5.9364	5900.8700	5.9009	0.599	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.92 Call	Bond Future	3919.3400	3.9193	3940.2100	3.9402	0.532	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.92 Put	Bond Future	5907.7600	5.9078	5872.3000	5.8723	0.600	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.90 Call	Bond Future	3870.4300	3.8704	3891.1100	3.8911	0.534	0.0000	0.0000
2023/09/06	2044	07/11/2024	12.90 Put	Bond Future	5964.9200	5.9649	5929.2700	5.9293	0.598	0.0000	0.0000
2023/09/06	2044	07/11/2024		Bond Future	13.3045	71.0857	13.2933	71.1420	0.084	0.0000	0.0000
2023/09/06	2046	02/11/2023		Bond Future	110.4588	110.4588	110.7890	110.7890	0.299	0.0000	0.0000
2023/09/06	2046	01/02/2024		Bond Future	112.9536	112.9536	113.2911	113.2911	0.299	0.0000	0.0000
2023/09/06	2046	02/05/2024		Bond Future	113.3510	113.3510	113.6967	113.6967	0.305	0.0000	0.0000
2023/09/06	2046	01/08/2024		Bond Future	115.8545	115.8545	116.2093	116.2093	0.306	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	
2023/09/06	2046	07/11/2024		Bond Future	116.3200	116.3200	116.6848	116.6848	0.314	0.0000	0.0000
2023/09/06	2050	02/11/2023		Bond Future	111.6689	111.6689	112.6124	112.6124	0.845	0.0000	0.0000
2023/09/06	2050	01/02/2024		Bond Future	111.9410	111.9410	112.9056	112.9056	0.862	0.0000	0.0000
2023/09/06	2050	02/05/2024		Bond Future	114.4634	114.4634	115.4504	115.4504	0.862	0.0000	0.0000
2023/09/06	2050	01/08/2024		Bond Future	114.6867	114.6867	115.6967	115.6967	0.881	0.0000	0.0000
2023/09/06	2050	07/11/2024		Bond Future	117.3252	117.3252	118.3603	118.3603	0.882	0.0000	0.0000
2023/09/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	AL37	02/11/2023		Index Future	906.3230	906.3230	906.2730	906.2730	0.006	0.0000	0.0000
2023/09/06	AL37	01/02/2024		Index Future	926.5730	926.5730	926.5200	926.5200	0.006	0.0000	0.0000
2023/09/06	AL37	02/05/2024		Index Future	947.2440	947.2440	947.1930	947.1930	0.005	0.0000	0.0000
2023/09/06	AL37	01/08/2024		Index Future	967.9780	967.9780	967.9290	967.9290	0.005	0.0000	0.0000
2023/09/06	AL37	07/11/2024		Index Future	990.0780	990.0780	990.0320	990.0320	0.005	0.0000	0.0000
2023/09/06	AL7T	02/11/2023		Index Future	1026.1900	1026.1900	1024.4940	1024.4940	0.165	0.0000	0.0000
2023/09/06	AL7T	01/02/2024		Index Future	1049.1170	1049.1170	1047.3820	1047.3820	0.165	0.0000	0.0000
2023/09/06	AL7T	02/05/2024		Index Future	1072.5230	1072.5230	1070.7510	1070.7510	0.165	0.0000	0.0000
2023/09/06	AL7T	01/08/2024		Index Future	1095.9990	1095.9990	1094.1930	1094.1930	0.165	0.0000	0.0000
2023/09/06	AL7T	07/11/2024		Index Future	1121.0220	1121.0220	1119.1790	1119.1790	0.164	0.0000	0.0000
2023/09/06	ALBI	02/11/2023		Index Future	894.7010	894.7010	894.1680	894.1680	0.060	0.0000	0.0000
2023/09/06	ALBI	01/02/2024		Index Future	914.6900	914.6900	914.1440	914.1440	0.060	0.0000	0.0000
2023/09/06	ALBI	02/05/2024		Index Future	935.0970	935.0970	934.5410	934.5410	0.059	0.0000	0.0000
2023/09/06	ALBI	01/08/2024		Index Future	955.5650	955.5650	955.0000	955.0000	0.059	0.0000	0.0000
2023/09/06	ALBI	07/11/2024		Index Future	977.3810	977.3810	976.8080	976.8080	0.059	0.0000	0.0000
2023/09/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	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	
2023/09/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/06	ES33	02/11/2023		Bond Future	12.8790	71.5107	12.8947	71.4429	0.122	0.0000	0.0000
2023/09/06	ES33	01/02/2024		Bond Future	13.0316	73.1258	13.0480	73.0564	0.126	0.0000	0.0000
2023/09/06	ES33	02/05/2024		Bond Future	13.1901	70.9739	13.2071	70.9034	0.129	0.0000	0.0000
2023/09/06	ES33	01/08/2024		Bond Future	13.3641	72.5400	13.3817	72.4687	0.131	0.0000	0.0000
2023/09/06	ES33	07/11/2024		Bond Future	13.5839	70.4031	13.6020	70.3312	0.134	0.0000	0.0000
2023/09/06	ES42	02/11/2023		Bond Future	13.3915	67.1014	13.3968	67.0755	0.040	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	
2023/09/06	ES42	01/02/2024		Bond Future	13.5324	68.6171	13.5380	68.5905	0.041	0.0000	0.0000
2023/09/06	ES42	02/05/2024		Bond Future	13.6838	65.9002	13.6894	65.8736	0.041	0.0000	0.0000
2023/09/06	ES42	01/08/2024		Bond Future	13.8451	67.3524	13.8508	67.3259	0.041	0.0000	0.0000
2023/09/06	ES42	07/11/2024		Bond Future	14.0436	64.6291	14.0494	64.6032	0.041	0.0000	0.0000
2023/09/06	GOVI	02/11/2023		GOVI	881.9510	881.9510	881.4240	881.4240	0.060	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.81 Put	GOVI	38590.0000	3.8590	43860.0000	4.3860	13.656	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.82 Put	GOVI	38690.0000	3.8690	43960.0000	4.3960	13.621	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/11/2023	885.80 Put	GOVI	38490.0000	3.8490	43760.0000	4.3760	13.692	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	879.99 Call	GOVI	216660.0000	21.6660	211260.0000	21.1260	2.492	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	880.00 Call	GOVI	216560.0000	21.6560	211160.0000	21.1160	2.494	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	879.98 Call	GOVI	216760.0000	21.6760	211360.0000	21.1360	2.491	0.0000	0.0000
2023/09/06	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/02/2024		GOVI	901.6560	901.6560	901.1160	901.1160	0.060	0.0000	0.0000
2023/09/06	GOVI	02/05/2024		GOVI	921.7720	921.7720	921.2220	921.2220	0.060	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.98 Put	GOVI	292080.0000	29.2080	297580.0000	29.7580	1.883	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.99 Put	GOVI	292180.0000	29.2180	297680.0000	29.7680	1.882	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	02/05/2024	950.97 Put	GOVI	291980.0000	29.1980	297480.0000	29.7480	1.884	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.38 Put	GOVI	14320.0000	1.4320	19900.0000	1.9900	38.966	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.39 Put	GOVI	14420.0000	1.4420	20000.0000	2.0000	38.696	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	01/08/2024	943.37 Put	GOVI	14220.0000	1.4220	19800.0000	1.9800	39.241	0.0000	0.0000
2023/09/06	GOVI	01/08/2024		GOVI	941.9480	941.9480	941.3900	941.3900	0.059	0.0000	0.0000
2023/09/06	GOVI	07/11/2024		GOVI	963.4530	963.4530	962.8870	962.8870	0.059	0.0000	0.0000
2023/09/06	GOVI	07/11/2024	948.79 Call	GOVI	146630.0000	14.6630	140970.0000	14.0970	3.860	0.0000	0.0000
2023/09/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	07/11/2024	948.80 Call	GOVI	146530.0000	14.6530	140870.0000	14.0870	3.863	0.0000	0.0000
2023/09/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	GOVI	07/11/2024	948.78 Call	GOVI	146730.0000	14.6730	141070.0000	14.1070	3.857	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	
2023/09/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/09/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2023/09/06	IGOV	02/11/2023		Index Future	332.4000	332.4000	332.6860	0.086	0.0000	0.0000	
2023/09/06	IGOV	01/02/2024		Index Future	339.9080	339.9080	340.1990	0.086	0.0000	0.0000	
2023/09/06	IGOV	02/05/2024		Index Future	347.5700	347.5700	347.8690	0.086	0.0000	0.0000	
2023/09/06	IGOV	01/08/2024		Index Future	355.2540	355.2540	355.5620	0.087	0.0000	0.0000	
2023/09/06	IGOV	07/11/2024		Index Future	363.4460	363.4460	363.7620	0.087	0.0000	0.0000	
2023/09/06	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	
2023/09/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2023/09/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2023/09/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2023/09/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2023/09/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2023/09/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2023/09/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2023/09/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2023/09/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2023/09/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2023/09/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2023/09/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2023/09/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2023/09/06	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3450	91.6550	0.239	0.0000	0.0000
2023/09/06	JBAF	18/10/2023		Jibar Tradeable Future	8.3450	91.6550	8.3350	91.6650	0.120	0.0000	0.0000
2023/09/06	JBAF	15/11/2023		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/09/06	JBAF	20/12/2023		Jibar Tradeable Future	8.3750	91.6250	8.3850	91.6150	0.119	0.0000	0.0000
2023/09/06	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3800	91.6200	0.239	0.0000	0.0000
2023/09/06	JBAF	21/02/2024		Jibar Tradeable Future	8.3300	91.6700	8.3600	91.6400	0.360	0.0000	0.0000
2023/09/06	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3500	91.6500	0.361	0.0000	0.0000
2023/09/06	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.1500	91.8500	0.000	0.0000	0.0000
2023/09/06	JBAF	18/09/2024		Jibar Tradeable Future	8.0400	91.9600	8.0400	91.9600	0.000	0.0000	0.0000
2023/09/06	JBAF	18/12/2024		Jibar Tradeable Future	7.8950	92.1050	7.9050	92.0950	0.127	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	
2023/09/06	JBAF	19/03/2025		Jibar Tradeable Future	7.8600	92.1400	7.8400	92.1600	0.254	0.0000	0.0000
2023/09/06	JBAF	18/06/2025		Jibar Tradeable Future	7.8350	92.1650	7.8250	92.1750	0.128	0.0000	0.0000
2023/09/06	R035	02/11/2023		Bond Future	12.0286	82.4135	12.0451	82.3270	0.137	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.42 Call	Bond Future	550.3300	0.5503	519.8200	0.5198	5.544	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.42 Put	Bond Future	3834.3900	3.8344	3890.3700	3.8904	1.460	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.43 Call	Bond Future	563.6700	0.5637	532.6800	0.5327	5.498	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.43 Put	Bond Future	3792.2600	3.7923	3847.7600	3.8478	1.464	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.41 Call	Bond Future	537.1200	0.5371	507.0800	0.5071	5.593	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.41 Put	Bond Future	3876.6900	3.8767	3933.1400	3.9331	1.456	0.0000	0.0000
2023/09/06	R035	02/11/2023	10.62 Put	Bond Future	7938.0100	7.9380	8019.7400	8.0197	1.030	0.0000	0.0000
2023/09/06	R035	02/11/2023	10.62 Call	Bond Future	45.5400	0.0455	40.7800	0.0408	10.452	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.12 Put	Bond Future	5218.7200	5.2187	5287.6300	5.2876	1.320	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.12 Call	Bond Future	246.5700	0.2466	228.9900	0.2290	7.130	0.0000	0.0000
2023/09/06	R035	02/11/2023	12.85 Call	Bond Future	4669.2200	4.6692	4587.4400	4.5874	1.751	0.0000	0.0000
2023/09/06	R035	02/11/2023	12.85 Put	Bond Future	517.8700	0.5179	522.5800	0.5226	0.909	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.70 Put	Bond Future	2765.2700	2.7653	2807.5000	2.8075	1.527	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.70 Call	Bond Future	1015.0200	1.0150	970.7600	0.9708	4.361	0.0000	0.0000
2023/09/06	R035	02/11/2023	13.59 Call	Bond Future	7779.4400	7.7794	7692.7000	7.6927	1.115	0.0000	0.0000
2023/09/06	R035	02/11/2023	13.59 Put	Bond Future	144.3500	0.1444	144.1000	0.1441	0.173	0.0000	0.0000
2023/09/06	R035	02/11/2023	12.24 Put	Bond Future	1336.1100	1.3361	1355.0800	1.3551	1.420	0.0000	0.0000
2023/09/06	R035	02/11/2023	12.24 Call	Bond Future	2434.4900	2.4345	2366.9700	2.3670	2.773	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.74 Put	Bond Future	2631.0800	2.6311	2671.3500	2.6714	1.531	0.0000	0.0000
2023/09/06	R035	02/11/2023	11.74 Call	Bond Future	1096.7300	1.0967	1050.5100	1.0505	4.214	0.0000	0.0000
2023/09/06	R035	01/02/2024	10.62 Put	Bond Future	8780.9800	8.7810	8855.4600	8.8555	0.848	0.0000	0.0000
2023/09/06	R035	01/02/2024	10.62 Call	Bond Future	350.1000	0.3501	335.9300	0.3359	4.047	0.0000	0.0000
2023/09/06	R035	01/02/2024	11.12 Put	Bond Future	6358.2800	6.3583	6420.8700	6.4209	0.984	0.0000	0.0000
2023/09/06	R035	01/02/2024	11.12 Call	Bond Future	817.7000	0.8177	791.6400	0.7916	3.187	0.0000	0.0000
2023/09/06	R035	01/02/2024	13.46 Call	Bond Future	7338.6700	7.3387	7259.9300	7.2599	1.073	0.0000	0.0000
2023/09/06	R035	01/02/2024	13.46 Put	Bond Future	966.4600	0.9665	976.3700	0.9764	1.025	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.19 Call	Bond Future	3049.3500	3.0494	2992.7800	2.9928	1.855	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.19 Put	Bond Future	2830.2900	2.8303	2862.3700	2.8624	1.133	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.20 Call	Bond Future	3077.7400	3.0777	3020.9200	3.0209	1.846	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.20 Put	Bond Future	2807.4500	2.8075	2839.2800	2.8393	1.134	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.18 Call	Bond Future	3021.0600	3.0211	2964.7400	2.9647	1.864	0.0000	0.0000
2023/09/06	R035	01/02/2024	12.18 Put	Bond Future	2853.2900	2.8533	2885.6200	2.8856	1.133	0.0000	0.0000
2023/09/06	R035	01/02/2024		Bond Future	12.1474	84.2550	12.1646	84.1663	0.142	0.0000	0.0000
2023/09/06	R035	02/05/2024		Bond Future	12.2637	81.6208	12.2816	81.5306	0.146	0.0000	0.0000
2023/09/06	R035	02/05/2024	11.20 Call	Bond Future	1324.7400	1.3247	1294.5800	1.2946	2.277	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	
2023/09/06	R035	02/05/2024	11.20 Put	Bond Future	6960.7800	6.9608	7020.7700	7.0208	0.862	0.0000	0.0000
2023/09/06	R035	02/05/2024	11.21 Call	Bond Future	1339.8900	1.3399	1309.5000	1.3095	2.268	0.0000	0.0000
2023/09/06	R035	02/05/2024	11.21 Put	Bond Future	6920.4200	6.9204	6980.1800	6.9802	0.864	0.0000	0.0000
2023/09/06	R035	02/05/2024	11.19 Call	Bond Future	1309.7000	1.3097	1279.7600	1.2798	2.286	0.0000	0.0000
2023/09/06	R035	02/05/2024	11.19 Put	Bond Future	7001.3100	7.0013	7061.5200	7.0615	0.860	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.80 Call	Bond Future	2681.9600	2.6820	2639.4300	2.6394	1.586	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.80 Put	Bond Future	5692.8900	5.6929	5741.5400	5.7415	0.855	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.81 Call	Bond Future	2703.5500	2.7036	2660.8100	2.6608	1.581	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.81 Put	Bond Future	5662.3600	5.6624	5710.8000	5.7108	0.855	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.79 Call	Bond Future	2660.1700	2.6602	2617.8300	2.6178	1.592	0.0000	0.0000
2023/09/06	R035	01/08/2024	11.79 Put	Bond Future	5723.2600	5.7233	5772.1000	5.7721	0.853	0.0000	0.0000
2023/09/06	R035	01/08/2024		Bond Future	12.3926	83.4039	12.4110	83.3128	0.149	0.0000	0.0000
2023/09/06	R035	07/11/2024		Bond Future	12.5604	80.7846	12.5794	80.6926	0.152	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.18 Call	Bond Future	3486.4400	3.4864	3439.4100	3.4394	1.349	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.18 Put	Bond Future	5355.4300	5.3554	5400.4200	5.4004	0.840	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.19 Call	Bond Future	3509.8800	3.5099	3462.6700	3.4627	1.345	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.19 Put	Bond Future	5328.9500	5.3290	5373.7600	5.3738	0.841	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.17 Call	Bond Future	3463.4200	3.4634	3416.5700	3.4166	1.353	0.0000	0.0000
2023/09/06	R035	07/11/2024	12.17 Put	Bond Future	5382.3700	5.3824	5427.5400	5.4275	0.839	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.82 Call	Bond Future	3627.9100	3.6279	3600.2500	3.6003	0.762	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.82 Put	Bond Future	1929.9900	1.9300	1910.6100	1.9106	1.004	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.83 Call	Bond Future	3671.6000	3.6716	3643.9400	3.6439	0.753	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.83 Put	Bond Future	1904.1400	1.9041	1884.7600	1.8848	1.018	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.81 Call	Bond Future	3584.4400	3.5844	3556.7700	3.5568	0.772	0.0000	0.0000
2023/09/06	R053	02/11/2023	12.81 Put	Bond Future	1956.1500	1.9562	1936.7600	1.9368	0.991	0.0000	0.0000
2023/09/06	R053	02/11/2023		Bond Future	12.5802	93.7956	12.5813	93.7873	0.009	0.0000	0.0000
2023/09/06	R053	01/02/2024		Bond Future	12.6912	95.8914	12.6924	95.8828	0.010	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.93 Call	Bond Future	5155.7300	5.1557	5136.5100	5.1365	0.373	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.93 Put	Bond Future	3492.6300	3.4926	3482.0500	3.4821	0.303	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.94 Call	Bond Future	5197.0200	5.1970	5177.7800	5.1778	0.370	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.94 Put	Bond Future	3465.4900	3.4655	3454.8900	3.4549	0.306	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.92 Call	Bond Future	5114.5500	5.1146	5095.3500	5.0954	0.375	0.0000	0.0000
2023/09/06	R053	01/02/2024	12.92 Put	Bond Future	3519.9700	3.5200	3509.4100	3.5094	0.300	0.0000	0.0000
2023/09/06	R053	02/05/2024	13.03 Call	Bond Future	6170.5800	6.1706	6154.7100	6.1547	0.257	0.0000	0.0000
2023/09/06	R053	02/05/2024	13.03 Put	Bond Future	4650.2200	4.6502	4642.6300	4.6426	0.163	0.0000	0.0000
2023/09/06	R053	02/05/2024	13.04 Call	Bond Future	6210.3800	6.2104	6194.5000	6.1945	0.256	0.0000	0.0000
2023/09/06	R053	02/05/2024	13.04 Put	Bond Future	4622.6000	4.6226	4615.0000	4.6150	0.164	0.0000	0.0000
2023/09/06	R053	02/05/2024	13.02 Call	Bond Future	6131.1500	6.1312	6115.2900	6.1153	0.259	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	
2023/09/06	R053	02/05/2024	13.02 Put	Bond Future	4678.3100	4.6783	4670.7300	4.6707	0.162	0.0000	0.0000
2023/09/06	R053	02/05/2024		Bond Future	12.8082	92.1642	12.8094	92.1559	0.009	0.0000	0.0000
2023/09/06	R053	01/08/2024		Bond Future	12.9354	94.1761	12.9365	94.1687	0.008	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.14 Call	Bond Future	6749.2000	6.7492	6735.9700	6.7360	0.196	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.14 Put	Bond Future	5370.8200	5.3708	5364.9100	5.3649	0.110	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.15 Call	Bond Future	6787.2800	6.7873	6774.0400	6.7740	0.195	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.15 Put	Bond Future	5342.5400	5.3425	5336.6200	5.3366	0.111	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.13 Call	Bond Future	6710.8200	6.7108	6697.6100	6.6976	0.197	0.0000	0.0000
2023/09/06	R053	01/08/2024	13.13 Put	Bond Future	5398.9000	5.3989	5393.0100	5.3930	0.109	0.0000	0.0000
2023/09/06	R053	07/11/2024		Bond Future	13.0917	90.4432	13.0926	90.4372	0.007	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.80 Call	Bond Future	5555.0900	5.5551	5544.6600	5.5447	0.188	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.80 Put	Bond Future	7544.4900	7.5445	7540.0700	7.5401	0.059	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.81 Call	Bond Future	5588.8000	5.5888	5578.3600	5.5784	0.187	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.81 Put	Bond Future	7508.6400	7.5086	7504.2100	7.5042	0.059	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.79 Call	Bond Future	5521.4500	5.5215	5511.0400	5.5110	0.189	0.0000	0.0000
2023/09/06	R053	07/11/2024	12.79 Put	Bond Future	7580.5000	7.5805	7576.1000	7.5761	0.058	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.39 Call	Bond Future	1232.2300	1.2322	1218.1500	1.2182	1.143	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.39 Put	Bond Future	396.5200	0.3965	394.6900	0.3947	0.462	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.40 Call	Bond Future	1251.6500	1.2517	1237.5300	1.2375	1.128	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.40 Put	Bond Future	388.9200	0.3889	387.0500	0.3871	0.481	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.38 Call	Bond Future	1213.0900	1.2131	1199.0400	1.1990	1.158	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.38 Put	Bond Future	404.4100	0.4044	402.6100	0.4026	0.445	0.0000	0.0000
2023/09/06	R186	02/11/2023		Bond Future	9.0824	107.7445	9.0868	107.7323	0.049	0.0000	0.0000
2023/09/06	R186	02/11/2023	10.42 Call	Bond Future	3616.6300	3.6166	3603.0900	3.6031	0.374	0.0000	0.0000
2023/09/06	R186	02/11/2023	10.42 Put	Bond Future	43.9100	0.0439	42.6200	0.0426	2.938	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.15 Put	Bond Future	622.0300	0.6220	621.5000	0.6215	0.085	0.0000	0.0000
2023/09/06	R186	02/11/2023	9.15 Call	Bond Future	806.5200	0.8065	793.7400	0.7937	1.585	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.51 Call	Bond Future	1771.3900	1.7714	1759.4700	1.7595	0.673	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.51 Put	Bond Future	692.8200	0.6928	693.6800	0.6937	0.124	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.52 Call	Bond Future	1788.6900	1.7887	1776.7300	1.7767	0.669	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.52 Put	Bond Future	685.1000	0.6851	685.9200	0.6859	0.120	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.50 Call	Bond Future	1753.9100	1.7539	1742.0200	1.7420	0.678	0.0000	0.0000
2023/09/06	R186	01/02/2024	9.50 Put	Bond Future	700.3700	0.7004	701.2600	0.7013	0.127	0.0000	0.0000
2023/09/06	R186	01/02/2024		Bond Future	9.0819	104.8415	9.0869	104.8287	0.055	0.0000	0.0000
2023/09/06	R186	02/05/2024		Bond Future	9.0833	107.1790	9.0887	107.1665	0.059	0.0000	0.0000
2023/09/06	R186	02/05/2024	10.40 Call	Bond Future	3480.1100	3.4801	3467.9500	3.4680	0.349	0.0000	0.0000
2023/09/06	R186	02/05/2024	10.40 Put	Bond Future	459.9100	0.4599	460.1900	0.4602	0.061	0.0000	0.0000
2023/09/06	R186	02/05/2024	9.73 Put	Bond Future	783.8600	0.7839	785.2800	0.7853	0.181	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	
2023/09/06	R186	02/05/2024	9.73 Call	Bond Future	2281.4600	2.2815	2270.4400	2.2704	0.483	0.0000	0.0000
2023/09/06	R186	02/05/2024	8.00 Call	Bond Future	282.4300	0.2824	278.5600	0.2786	1.370	0.0000	0.0000
2023/09/06	R186	02/05/2024	8.00 Put	Bond Future	2854.6400	2.8546	2863.2100	2.8632	0.300	0.0000	0.0000
2023/09/06	R186	02/05/2024	8.01 Call	Bond Future	287.4800	0.2875	283.5600	0.2836	1.364	0.0000	0.0000
2023/09/06	R186	02/05/2024	8.01 Put	Bond Future	2835.5700	2.8356	2844.0900	2.8441	0.300	0.0000	0.0000
2023/09/06	R186	02/05/2024	7.99 Call	Bond Future	277.4400	0.2774	273.6100	0.2736	1.380	0.0000	0.0000
2023/09/06	R186	02/05/2024	7.99 Put	Bond Future	2873.7700	2.8738	2882.3800	2.8824	0.300	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.69 Call	Bond Future	889.8300	0.8898	883.3900	0.8834	0.724	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.69 Put	Bond Future	1785.9000	1.7859	1791.0100	1.7910	0.286	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.70 Call	Bond Future	900.0800	0.9001	893.6000	0.8936	0.720	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.70 Put	Bond Future	1774.5700	1.7746	1779.6400	1.7796	0.286	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.68 Call	Bond Future	879.6400	0.8796	873.2400	0.8732	0.728	0.0000	0.0000
2023/09/06	R186	01/08/2024	8.68 Put	Bond Future	1797.2900	1.7973	1802.4400	1.8024	0.287	0.0000	0.0000
2023/09/06	R186	01/08/2024		Bond Future	9.1076	104.2118	9.1130	104.2003	0.059	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.14 Call	Bond Future	1348.3700	1.3484	1341.7300	1.3417	0.492	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.14 Put	Bond Future	1434.0000	1.4340	1437.4700	1.4375	0.242	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.15 Call	Bond Future	1359.4700	1.3595	1352.8100	1.3528	0.490	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.15 Put	Bond Future	1426.0000	1.4260	1429.4500	1.4295	0.242	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.13 Call	Bond Future	1337.3000	1.3373	1330.6900	1.3307	0.494	0.0000	0.0000
2023/09/06	R186	07/11/2024	9.13 Put	Bond Future	1442.0400	1.4420	1445.5400	1.4455	0.243	0.0000	0.0000
2023/09/06	R186	07/11/2024		Bond Future	9.1848	106.5792	9.1901	106.5691	0.058	0.0000	0.0000
2023/09/06	R197	02/11/2023		Bond Future	341.6125	341.6125	341.5354	341.5354	0.023	0.0000	0.0000
2023/09/06	R202	02/11/2023		Bond Future	255.9560	255.9560	254.7517	254.7517	0.471	0.0000	0.0000
2023/09/06	R202	01/02/2024		Bond Future	256.7602	256.7602	255.5281	255.5281	0.480	0.0000	0.0000
2023/09/06	R202	02/05/2024		Bond Future	262.5459	262.5459	261.2878	261.2878	0.479	0.0000	0.0000
2023/09/06	R202	01/08/2024		Bond Future	263.2498	263.2498	261.9668	261.9668	0.487	0.0000	0.0000
2023/09/06	R202	07/11/2024		Bond Future	269.3079	269.3079	267.9992	267.9992	0.486	0.0000	0.0000
2023/09/06	R209	02/11/2023		Bond Future	12.0993	63.5594	12.1161	63.4823	0.139	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.35 Call	Bond Future	341.9300	0.3419	320.4100	0.3204	6.294	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.35 Put	Bond Future	3918.7000	3.9187	3974.2700	3.9743	1.418	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.33 Call	Bond Future	324.0500	0.3241	303.3000	0.3033	6.403	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.33 Put	Bond Future	4000.1100	4.0001	4056.4500	4.0565	1.408	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.34 Call	Bond Future	332.8700	0.3329	311.7400	0.3117	6.348	0.0000	0.0000
2023/09/06	R209	02/11/2023	11.34 Put	Bond Future	3959.2600	3.9593	4015.2200	4.0152	1.413	0.0000	0.0000
2023/09/06	R209	01/02/2024	12.13 Call	Bond Future	2346.6900	2.3467	2299.1000	2.2991	2.028	0.0000	0.0000
2023/09/06	R209	01/02/2024	12.13 Put	Bond Future	2670.1000	2.6701	2701.5100	2.7015	1.176	0.0000	0.0000
2023/09/06	R209	01/02/2024	12.14 Call	Bond Future	2370.3800	2.3704	2322.5500	2.3226	2.018	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	
2023/09/06	R209	01/02/2024	12.14 Put	Bond Future	2648.2100	2.6482	2679.3800	2.6794	1.177	0.0000	0.0000
2023/09/06	R209	01/02/2024	12.12 Call	Bond Future	2323.2600	2.3233	2275.9100	2.2759	2.038	0.0000	0.0000
2023/09/06	R209	01/02/2024	12.12 Put	Bond Future	2692.3100	2.6923	2723.9600	2.7240	1.176	0.0000	0.0000
2023/09/06	R209	01/02/2024		Bond Future	12.2012	64.9796	12.2186	64.9006	0.143	0.0000	0.0000
2023/09/06	R209	02/05/2024		Bond Future	12.3090	63.2752	12.3270	63.1948	0.146	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.18 Call	Bond Future	1082.5200	1.0825	1056.8700	1.0569	2.369	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.18 Put	Bond Future	6413.6100	6.4136	6468.3400	6.4683	0.853	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.19 Call	Bond Future	1095.0700	1.0951	1069.2300	1.0692	2.360	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.19 Put	Bond Future	6376.2600	6.3763	6430.8000	6.4308	0.855	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.17 Call	Bond Future	1069.8800	1.0699	1044.4400	1.0444	2.378	0.0000	0.0000
2023/09/06	R209	02/05/2024	11.17 Put	Bond Future	6450.9300	6.4509	6505.8700	6.5059	0.852	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.79 Call	Bond Future	2290.5800	2.2906	2253.2400	2.2532	1.630	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.79 Put	Bond Future	5181.8200	5.1818	5225.8500	5.2259	0.850	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.80 Call	Bond Future	2309.4800	2.3095	2271.9600	2.2720	1.625	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.80 Put	Bond Future	5153.9900	5.1540	5197.8400	5.1978	0.851	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.78 Call	Bond Future	2272.0000	2.2720	2234.8400	2.2348	1.636	0.0000	0.0000
2023/09/06	R209	01/08/2024	11.78 Put	Bond Future	5210.0100	5.2100	5254.2200	5.2542	0.849	0.0000	0.0000
2023/09/06	R209	01/08/2024		Bond Future	12.4279	64.6571	12.4464	64.5757	0.149	0.0000	0.0000
2023/09/06	R209	07/11/2024		Bond Future	12.5762	62.9702	12.5952	62.8880	0.152	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.22 Call	Bond Future	3144.6200	3.1446	3101.9600	3.1020	1.357	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.22 Put	Bond Future	4706.3900	4.7064	4745.9600	4.7460	0.841	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.23 Call	Bond Future	3165.4900	3.1655	3122.6700	3.1227	1.353	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.23 Put	Bond Future	4682.6800	4.6827	4722.0900	4.7221	0.842	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.21 Call	Bond Future	3123.8100	3.1238	3081.3100	3.0813	1.361	0.0000	0.0000
2023/09/06	R209	07/11/2024	12.21 Put	Bond Future	4730.2100	4.7302	4769.9400	4.7699	0.840	0.0000	0.0000
2023/09/06	R210	02/11/2023		Bond Future	227.1772	227.1772	227.1253	227.1253	0.023	0.0000	0.0000
2023/09/06	R210	01/02/2024		Bond Future	232.3083	232.3083	232.2546	232.2546	0.023	0.0000	0.0000
2023/09/06	R210	02/05/2024		Bond Future	234.2873	234.2873	234.2337	234.2337	0.023	0.0000	0.0000
2023/09/06	R210	01/08/2024		Bond Future	239.4630	239.4630	239.4109	239.4109	0.022	0.0000	0.0000
2023/09/06	R210	07/11/2024		Bond Future	241.6399	241.6399	241.5903	241.5903	0.021	0.0000	0.0000
2023/09/06	R213	02/11/2023		Bond Future	10.9638	81.7045	10.9914	81.5858	0.252	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.12 Call	Bond Future	1756.8700	1.7569	1676.3600	1.6764	4.583	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.12 Put	Bond Future	1087.8000	1.0878	1126.0100	1.1260	3.513	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.13 Call	Bond Future	1783.4100	1.7834	1702.3600	1.7024	4.545	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.13 Put	Bond Future	1071.7500	1.0718	1109.4200	1.1094	3.515	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.11 Call	Bond Future	1730.5000	1.7305	1650.5500	1.6506	4.620	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.11 Put	Bond Future	1104.0500	1.1041	1142.8200	1.1428	3.512	0.0000	0.0000
2023/09/06	R213	02/11/2023	12.70 Call	Bond Future	7135.8800	7.1359	7018.8700	7.0189	1.640	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	
2023/09/06	R213	02/11/2023	12.70 Put	Bond Future	80.3800	0.0804	82.0900	0.0821	2.127	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.44 Put	Bond Future	666.8600	0.6669	690.0700	0.6901	3.480	0.0000	0.0000
2023/09/06	R213	02/11/2023	11.44 Call	Bond Future	2684.6300	2.6846	2589.1200	2.5891	3.558	0.0000	0.0000
2023/09/06	R213	02/11/2023	10.94 Put	Bond Future	1412.8800	1.4129	1461.7500	1.4618	3.459	0.0000	0.0000
2023/09/06	R213	02/11/2023	10.94 Call	Bond Future	1310.4200	1.3104	1240.5700	1.2406	5.330	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.71 Call	Bond Future	3973.3600	3.9734	3883.1800	3.8832	2.270	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.71 Put	Bond Future	1294.5900	1.2946	1325.9500	1.3260	2.422	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.72 Call	Bond Future	4001.7800	4.0018	3911.3300	3.9113	2.260	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.72 Put	Bond Future	1282.8100	1.2828	1313.9000	1.3139	2.424	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.70 Call	Bond Future	3944.8200	3.9448	3854.9000	3.8549	2.279	0.0000	0.0000
2023/09/06	R213	01/02/2024	11.70 Put	Bond Future	1306.2800	1.3063	1337.9000	1.3379	2.421	0.0000	0.0000
2023/09/06	R213	01/02/2024		Bond Future	11.0580	83.5301	11.0869	83.4086	0.262	0.0000	0.0000
2023/09/06	R213	02/05/2024		Bond Future	11.1502	81.8333	11.1805	81.7096	0.272	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.29 Call	Bond Future	1267.1300	1.2671	1224.2800	1.2243	3.382	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.29 Put	Bond Future	4884.5500	4.8846	4965.4600	4.9655	1.656	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.30 Call	Bond Future	1280.1000	1.2801	1236.9400	1.2369	3.372	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.30 Put	Bond Future	4854.3100	4.8543	4934.9100	4.9349	1.660	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.28 Call	Bond Future	1254.0300	1.2540	1211.4700	1.2115	3.394	0.0000	0.0000
2023/09/06	R213	02/05/2024	10.28 Put	Bond Future	4914.6800	4.9147	4995.8800	4.9959	1.652	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.87 Call	Bond Future	2359.7000	2.3597	2300.5700	2.3006	2.506	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.87 Put	Bond Future	3916.7900	3.9168	3983.2500	3.9833	1.697	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.88 Call	Bond Future	2378.3300	2.3783	2318.9200	2.3189	2.498	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.88 Put	Bond Future	3894.6800	3.8947	3960.8600	3.9609	1.699	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.86 Call	Bond Future	2341.1500	2.3412	2282.3000	2.2823	2.514	0.0000	0.0000
2023/09/06	R213	01/08/2024	10.86 Put	Bond Future	3939.0100	3.9390	4005.7500	4.0058	1.694	0.0000	0.0000
2023/09/06	R213	01/08/2024		Bond Future	11.2566	83.6218	11.2882	83.4962	0.281	0.0000	0.0000
2023/09/06	R213	07/11/2024		Bond Future	11.4073	81.9629	11.4404	81.8357	0.290	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.22 Call	Bond Future	3037.8500	3.0379	2972.4200	2.9724	2.154	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.22 Put	Bond Future	3763.2300	3.7632	3825.0000	3.8250	1.641	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.23 Call	Bond Future	3057.3600	3.0574	2991.6900	2.9917	2.148	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.23 Put	Bond Future	3743.8100	3.7438	3805.3400	3.8053	1.644	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.21 Call	Bond Future	3018.0500	3.0181	2952.8600	2.9529	2.160	0.0000	0.0000
2023/09/06	R213	07/11/2024	11.21 Put	Bond Future	3782.3900	3.7824	3844.4000	3.8444	1.639	0.0000	0.0000
2023/09/06	R214	02/11/2023	11.46 Call	Bond Future	143.6400	0.1436	136.1400	0.1361	5.221	0.0000	0.0000
2023/09/06	R214	02/11/2023	11.46 Put	Bond Future	5355.9700	5.3560	5378.1700	5.3782	0.414	0.0000	0.0000
2023/09/06	R214	02/11/2023	11.47 Call	Bond Future	148.3800	0.1484	140.7000	0.1407	5.176	0.0000	0.0000
2023/09/06	R214	02/11/2023	11.47 Put	Bond Future	5308.1200	5.3081	5330.1400	5.3301	0.415	0.0000	0.0000
2023/09/06	R214	02/11/2023	11.45 Call	Bond Future	139.0600	0.1391	131.7300	0.1317	5.271	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	
2023/09/06	R214	02/11/2023	11.45 Put	Bond Future	5404.0400	5.4040	5426.4100	5.4264	0.414	0.0000	0.0000
2023/09/06	R214	02/11/2023		Bond Future	12.5190	58.9936	12.5255	58.9639	0.052	0.0000	0.0000
2023/09/06	R214	01/02/2024		Bond Future	12.6308	60.3118	12.6375	60.2812	0.053	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.15 Call	Bond Future	1585.8200	1.5858	1566.1300	1.5661	1.242	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.15 Put	Bond Future	3832.7500	3.8328	3843.5700	3.8436	0.282	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.16 Call	Bond Future	1604.7700	1.6048	1584.9600	1.5850	1.234	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.16 Put	Bond Future	3803.5700	3.8036	3814.2700	3.8143	0.281	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.14 Call	Bond Future	1566.9900	1.5670	1547.4200	1.5474	1.249	0.0000	0.0000
2023/09/06	R214	01/02/2024	12.14 Put	Bond Future	3862.1000	3.8621	3873.0400	3.8730	0.283	0.0000	0.0000
2023/09/06	R214	02/05/2024		Bond Future	12.7395	58.3513	12.7464	58.3205	0.054	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.47 Call	Bond Future	958.8900	0.9589	946.9400	0.9469	1.246	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.47 Put	Bond Future	7111.5100	7.1115	7130.3900	7.1304	0.265	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.48 Call	Bond Future	969.2800	0.9693	957.2400	0.9572	1.242	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.48 Put	Bond Future	7069.5200	7.0695	7088.3100	7.0883	0.266	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.46 Call	Bond Future	948.7300	0.9487	936.8600	0.9369	1.251	0.0000	0.0000
2023/09/06	R214	02/05/2024	11.46 Put	Bond Future	7153.7900	7.1538	7172.7500	7.1728	0.265	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.17 Call	Bond Future	2293.4200	2.2934	2276.1200	2.2761	0.754	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.17 Put	Bond Future	5457.1500	5.4572	5470.6600	5.4707	0.248	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.18 Call	Bond Future	2311.8300	2.3118	2294.4500	2.2945	0.752	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.18 Put	Bond Future	5427.6200	5.4276	5441.0500	5.4411	0.247	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.16 Call	Bond Future	2274.8700	2.2749	2257.6400	2.2576	0.757	0.0000	0.0000
2023/09/06	R214	01/08/2024	12.16 Put	Bond Future	5486.6000	5.4866	5500.1800	5.5002	0.248	0.0000	0.0000
2023/09/06	R214	01/08/2024		Bond Future	12.8577	59.6261	12.8647	59.5953	0.054	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.61 Call	Bond Future	3172.5900	3.1726	3153.8100	3.1538	0.592	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.61 Put	Bond Future	4934.8300	4.9348	4946.7200	4.9467	0.241	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.62 Call	Bond Future	3193.3900	3.1934	3174.5500	3.1746	0.590	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.62 Put	Bond Future	4910.2000	4.9102	4922.0300	4.9220	0.241	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.60 Call	Bond Future	3151.8500	3.1519	3133.1300	3.1331	0.594	0.0000	0.0000
2023/09/06	R214	07/11/2024	12.60 Put	Bond Future	4959.5600	4.9596	4971.5100	4.9715	0.241	0.0000	0.0000
2023/09/06	R214	07/11/2024		Bond Future	13.0071	57.6744	13.0142	57.6437	0.054	0.0000	0.0000
2023/09/06	R248	02/11/2023		Bond Future	12.6682	72.2439	12.6642	72.2659	0.031	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.48 Call	Bond Future	119.3200	0.1193	115.9900	0.1160	2.791	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.48 Put	Bond Future	7286.2100	7.2862	7260.8300	7.2608	0.348	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.49 Call	Bond Future	123.0800	0.1231	119.6900	0.1197	2.754	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.49 Put	Bond Future	7224.3700	7.2244	7198.9300	7.1989	0.352	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.47 Call	Bond Future	115.6200	0.1156	112.3500	0.1124	2.828	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.47 Put	Bond Future	7348.2000	7.3482	7322.8800	7.3229	0.345	0.0000	0.0000
2023/09/06	R248	02/11/2023	11.80 Put	Bond Future	5439.0800	5.4391	5411.3500	5.4114	0.510	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	
2023/09/06	R248	02/11/2023	11.80 Call	Bond Future	324.3700	0.3244	318.6900	0.3187	1.751	0.0000	0.0000
2023/09/06	R248	02/11/2023	12.50 Put	Bond Future	2457.7200	2.4577	2428.7400	2.4287	1.179	0.0000	0.0000
2023/09/06	R248	02/11/2023	12.50 Call	Bond Future	1515.3600	1.5154	1508.4300	1.5084	0.457	0.0000	0.0000
2023/09/06	R248	02/11/2023	13.60 Call	Bond Future	5360.2700	5.3603	5366.5900	5.3666	0.118	0.0000	0.0000
2023/09/06	R248	02/11/2023	13.60 Put	Bond Future	519.9000	0.5199	504.1700	0.5042	3.026	0.0000	0.0000
2023/09/06	R248	01/02/2024		Bond Future	12.7869	73.8581	12.7828	73.8805	0.032	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.15 Call	Bond Future	1621.2500	1.6213	1619.4900	1.6195	0.109	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.15 Put	Bond Future	5247.1800	5.2472	5223.0400	5.2230	0.460	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.16 Call	Bond Future	1641.9100	1.6419	1640.1900	1.6402	0.105	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.16 Put	Bond Future	5208.3500	5.2084	5184.2500	5.1843	0.463	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.14 Call	Bond Future	1600.7200	1.6007	1598.9400	1.5989	0.111	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.14 Put	Bond Future	5286.2200	5.2862	5262.0600	5.2621	0.457	0.0000	0.0000
2023/09/06	R248	01/02/2024	11.50 Put	Bond Future	8297.4900	8.2975	8272.7800	8.2728	0.298	0.0000	0.0000
2023/09/06	R248	01/02/2024	11.50 Call	Bond Future	615.8700	0.6159	613.5400	0.6135	0.378	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.30 Put	Bond Future	4690.4600	4.6905	4666.7700	4.6668	0.505	0.0000	0.0000
2023/09/06	R248	01/02/2024	12.30 Call	Bond Future	1948.0300	1.9480	1946.7200	1.9467	0.067	0.0000	0.0000
2023/09/06	R248	01/02/2024	13.37 Call	Bond Future	5097.5600	5.0976	5101.8800	5.1019	0.085	0.0000	0.0000
2023/09/06	R248	01/02/2024	13.37 Put	Bond Future	2047.6000	2.0476	2029.5400	2.0295	0.882	0.0000	0.0000
2023/09/06	R248	02/05/2024		Bond Future	12.9024	71.0556	12.8980	71.0789	0.034	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.47 Call	Bond Future	1025.5300	1.0255	1024.8900	1.0249	0.062	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.47 Put	Bond Future	9524.7000	9.5247	9500.7400	9.5007	0.252	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.48 Call	Bond Future	1036.8300	1.0368	1036.2100	1.0362	0.060	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.48 Put	Bond Future	9470.4400	9.4704	9446.5000	9.4465	0.253	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.46 Call	Bond Future	1014.1400	1.0141	1013.4900	1.0135	0.064	0.0000	0.0000
2023/09/06	R248	02/05/2024	11.46 Put	Bond Future	9578.9700	9.5790	9555.0000	9.5550	0.250	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.31 Call	Bond Future	2780.9900	2.7810	2784.2400	2.7842	0.117	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.31 Put	Bond Future	6753.9600	6.7540	6732.6200	6.7326	0.316	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.32 Call	Bond Future	2803.1200	2.8031	2806.4000	2.8064	0.117	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.32 Put	Bond Future	6717.9900	6.7180	6696.6800	6.6967	0.317	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.30 Call	Bond Future	2758.6800	2.7587	2761.8900	2.7619	0.116	0.0000	0.0000
2023/09/06	R248	01/08/2024	12.30 Put	Bond Future	6789.8300	6.7898	6768.4500	6.7685	0.315	0.0000	0.0000
2023/09/06	R248	01/08/2024		Bond Future	13.0280	72.6076	13.0233	72.6322	0.036	0.0000	0.0000
2023/09/06	R248	07/11/2024		Bond Future	13.1862	69.8055	13.1811	69.8318	0.039	0.0000	0.0000
2023/09/06	R248	07/11/2024	12.79 Call	Bond Future	4014.9600	4.0150	4021.5600	4.0216	0.164	0.0000	0.0000
2023/09/06	R248	07/11/2024	12.79 Put	Bond Future	6112.4100	6.1124	6092.7200	6.0927	0.322	0.0000	0.0000
2023/09/06	R248	07/11/2024	12.80 Call	Bond Future	4040.3100	4.0403	4046.9500	4.0470	0.164	0.0000	0.0000
2023/09/06	R248	07/11/2024	12.80 Put	Bond Future	6083.4100	6.0834	6063.7600	6.0638	0.323	0.0000	0.0000
2023/09/06	R248	07/11/2024	12.78 Call	Bond Future	3989.6800	3.9897	3996.2400	3.9962	0.164	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	
2023/09/06	R248	07/11/2024	12.78 Put	Bond Future	6141.5600	6.1416	6121.8300	6.1218	0.321	0.0000	0.0000
2023/09/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

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