



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2023 TO 08/09/2023

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
2023/09/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/08	2025	02/11/2023		Bond Future	172.9361	172.9361	172.9174	0.011	0.0000	0.0000
2023/09/08	2025	01/02/2024		Bond Future	175.0466	175.0466	175.0104	0.021	0.0000	0.0000
2023/09/08	2025	02/05/2024		Bond Future	178.9926	178.9926	178.9267	0.037	0.0000	0.0000
2023/09/08	2025	01/08/2024		Bond Future	181.1111	181.1111	181.0826	0.016	0.0000	0.0000
2023/09/08	2025	07/11/2024		Bond Future	185.2846	185.2846	185.3238	0.021	0.0000	0.0000
2023/09/08	2029	02/11/2023		Bond Future	125.2372	125.2372	125.1592	0.062	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/08	2029	01/02/2024		Bond Future	128.0655	128.0655	127.9732	127.9732	0.072	0.0000	0.0000
2023/09/08	2029	02/05/2024		Bond Future	129.5855	129.5855	129.4702	129.4702	0.089	0.0000	0.0000
2023/09/08	2029	01/08/2024		Bond Future	132.4505	132.4505	132.3609	132.3609	0.068	0.0000	0.0000
2023/09/08	2029	07/11/2024		Bond Future	134.1025	134.1025	134.0605	134.0605	0.031	0.0000	0.0000
2023/09/08	2030	02/11/2023		Bond Future	10.4209	91.2319	10.3900	91.3611	0.296	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.81 Call	Bond Future	2299.8900	2.2999	2316.9000	2.3169	0.740	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.81 Put	Bond Future	688.7100	0.6887	576.5300	0.5765	16.288	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.82 Call	Bond Future	2329.5700	2.3296	2347.9200	2.3479	0.788	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.82 Put	Bond Future	677.4700	0.6775	566.6300	0.5666	16.361	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.80 Call	Bond Future	2270.4900	2.2705	2286.1500	2.2862	0.690	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.80 Put	Bond Future	700.2500	0.7003	586.7200	0.5867	16.213	0.0000	0.0000
2023/09/08	2030	02/11/2023	9.57 Put	Bond Future	3789.0500	3.7891	3615.6400	3.6156	4.577	0.0000	0.0000
2023/09/08	2030	02/11/2023	9.57 Call	Bond Future	134.8000	0.1348	90.5800	0.0906	32.804	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.07 Put	Bond Future	2094.2700	2.0943	1905.4000	1.9054	9.018	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.07 Call	Bond Future	609.6100	0.6096	549.9300	0.5499	9.790	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.57 Call	Bond Future	4836.2300	4.8362	4928.1100	4.9281	1.900	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.57 Put	Bond Future	182.4400	0.1824	145.1300	0.1451	20.451	0.0000	0.0000
2023/09/08	2030	02/11/2023	9.89 Put	Bond Future	2637.1500	2.6372	2448.7000	2.4487	7.146	0.0000	0.0000
2023/09/08	2030	02/11/2023	9.89 Call	Bond Future	378.8100	0.3788	319.5500	0.3196	15.644	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.39 Put	Bond Future	1332.0900	1.3321	1166.7200	1.1667	12.414	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.39 Call	Bond Future	1202.7300	1.2027	1166.5500	1.1666	3.008	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.43 Call	Bond Future	4338.9000	4.3389	4421.1100	4.4211	1.895	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.43 Put	Bond Future	235.4700	0.2355	188.4900	0.1885	19.952	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.62 Put	Bond Future	935.6700	0.9357	798.5400	0.7985	14.656	0.0000	0.0000
2023/09/08	2030	02/11/2023	10.62 Call	Bond Future	1764.7900	1.7648	1756.8500	1.7569	0.450	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.12 Put	Bond Future	407.8600	0.4079	331.9100	0.3319	18.622	0.0000	0.0000
2023/09/08	2030	02/11/2023	11.12 Call	Bond Future	3276.4800	3.2765	3329.7200	3.3297	1.625	0.0000	0.0000
2023/09/08	2030	02/11/2023	12.27 Call	Bond Future	7388.2600	7.3883	7506.6900	7.5067	1.603	0.0000	0.0000
2023/09/08	2030	02/11/2023	12.27 Put	Bond Future	49.0400	0.0490	38.2800	0.0383	21.941	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.89 Put	Bond Future	3542.0100	3.5420	3413.2700	3.4133	3.635	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.89 Call	Bond Future	1062.1200	1.0621	1056.4300	1.0564	0.536	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.39 Put	Bond Future	2320.6700	2.3207	2185.4800	2.1855	5.825	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.39 Call	Bond Future	1911.2900	1.9113	1899.1500	1.8992	0.635	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.86 Call	Bond Future	5914.9300	5.9149	5964.2300	5.9642	0.833	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.86 Put	Bond Future	566.9000	0.5669	493.1500	0.4932	13.009	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.16 Put	Bond Future	2834.5500	2.8346	2699.0200	2.6990	4.781	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.16 Call	Bond Future	1480.0600	1.4801	1467.5800	1.4676	0.843	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.00 Call	Bond Future	3360.5000	3.3605	3363.9400	3.3639	0.102	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	
2023/09/08	2030	01/02/2024	11.00 Put	Bond Future	1322.3900	1.3224	1202.7800	1.2028	9.045	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.75 Call	Bond Future	5567.0000	5.5670	5610.3800	5.6104	0.779	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.75 Put	Bond Future	633.4100	0.6334	553.7400	0.5537	12.578	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.57 Put	Bond Future	4528.2900	4.5283	4403.7400	4.4037	2.750	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.57 Call	Bond Future	691.8900	0.6919	690.3900	0.6904	0.217	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.07 Put	Bond Future	3057.4300	3.0574	2922.8800	2.9229	4.401	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.07 Call	Bond Future	1329.7300	1.3297	1318.2300	1.3182	0.865	0.0000	0.0000
2023/09/08	2030	01/02/2024	12.10 Call	Bond Future	6687.8000	6.6878	6748.7000	6.7487	0.911	0.0000	0.0000
2023/09/08	2030	01/02/2024	12.10 Put	Bond Future	444.3900	0.4444	382.2400	0.3822	13.985	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.31 Call	Bond Future	4229.5300	4.2295	4249.7600	4.2498	0.478	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.31 Put	Bond Future	979.7100	0.9797	876.8900	0.8769	10.495	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.93 Put	Bond Future	3429.8400	3.4298	3299.2100	3.2992	3.809	0.0000	0.0000
2023/09/08	2030	01/02/2024	9.93 Call	Bond Future	1117.7700	1.1178	1110.1900	1.1102	0.678	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.36 Call	Bond Future	4376.2300	4.3762	4398.8700	4.3989	0.517	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.36 Put	Bond Future	932.9600	0.9330	832.5500	0.8326	10.763	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.37 Call	Bond Future	4405.6900	4.4057	4428.8800	4.4289	0.526	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.37 Put	Bond Future	923.7900	0.9238	823.9300	0.8239	10.810	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.35 Call	Bond Future	4346.8500	4.3469	4368.9300	4.3689	0.508	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.35 Put	Bond Future	942.2200	0.9422	841.2500	0.8413	10.716	0.0000	0.0000
2023/09/08	2030	01/02/2024		Bond Future	10.4906	89.2642	10.4603	89.3872	0.289	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.85 Call	Bond Future	5883.1700	5.8832	5931.8400	5.9318	0.827	0.0000	0.0000
2023/09/08	2030	01/02/2024	11.85 Put	Bond Future	572.7100	0.5727	498.3300	0.4983	12.987	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.00 Put	Bond Future	3238.9800	3.2390	3105.1900	3.1052	4.131	0.0000	0.0000
2023/09/08	2030	01/02/2024	10.00 Call	Bond Future	1219.6800	1.2197	1208.9400	1.2089	0.881	0.0000	0.0000
2023/09/08	2030	02/05/2024		Bond Future	10.5720	91.2549	10.5438	91.3658	0.267	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.66 Put	Bond Future	4760.3300	4.7603	4655.1800	4.6552	2.209	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.66 Call	Bond Future	1085.9700	1.0860	1091.7000	1.0917	0.528	0.0000	0.0000
2023/09/08	2030	02/05/2024	10.16 Put	Bond Future	3450.7700	3.4508	3329.3300	3.3293	3.519	0.0000	0.0000
2023/09/08	2030	02/05/2024	10.16 Call	Bond Future	1813.7900	1.8138	1803.2300	1.8032	0.582	0.0000	0.0000
2023/09/08	2030	02/05/2024	11.94 Call	Bond Future	6162.2800	6.1623	6195.9100	6.1959	0.546	0.0000	0.0000
2023/09/08	2030	02/05/2024	11.94 Put	Bond Future	983.5000	0.9835	906.2500	0.9063	7.855	0.0000	0.0000
2023/09/08	2030	02/05/2024	10.62 Put	Bond Future	2523.1500	2.5232	2402.5000	2.4025	4.782	0.0000	0.0000
2023/09/08	2030	02/05/2024	10.62 Call	Bond Future	2711.6900	2.7117	2701.9200	2.7019	0.360	0.0000	0.0000
2023/09/08	2030	02/05/2024	11.12 Put	Bond Future	1775.8700	1.7759	1666.9500	1.6670	6.133	0.0000	0.0000
2023/09/08	2030	02/05/2024	11.12 Call	Bond Future	3897.1100	3.8971	3899.0700	3.8991	0.050	0.0000	0.0000
2023/09/08	2030	02/05/2024	13.15 Call	Bond Future	9762.5900	9.7626	9861.4900	9.8615	1.013	0.0000	0.0000
2023/09/08	2030	02/05/2024	13.15 Put	Bond Future	313.7100	0.3137	301.7300	0.3017	3.819	0.0000	0.0000
2023/09/08	2030	02/05/2024	12.38 Call	Bond Future	7457.3700	7.4574	7527.2600	7.5273	0.937	0.0000	0.0000
2023/09/08	2030	02/05/2024	12.38 Put	Bond Future	693.3500	0.6934	652.3600	0.6524	5.912	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	
2023/09/08	2030	02/05/2024	10.82 Put	Bond Future	2194.7900	2.1948	2077.7400	2.0777	5.333	0.0000	0.0000
2023/09/08	2030	02/05/2024	10.82 Call	Bond Future	3162.7700	3.1628	3156.6000	3.1566	0.195	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.82 Call	Bond Future	1288.1800	1.2882	1290.7400	1.2907	0.199	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.82 Put	Bond Future	4304.4600	4.3045	4196.1400	4.1961	2.516	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.83 Call	Bond Future	1301.7400	1.3017	1303.9400	1.3039	0.169	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.83 Put	Bond Future	4277.0800	4.2771	4168.4000	4.1684	2.541	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.81 Call	Bond Future	1274.4400	1.2744	1277.6300	1.2776	0.250	0.0000	0.0000
2023/09/08	2030	02/05/2024	9.81 Put	Bond Future	4331.6800	4.3317	4223.9900	4.2240	2.486	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.38 Call	Bond Future	2325.0100	2.3250	2321.2900	2.3213	0.160	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.38 Put	Bond Future	3442.3600	3.4424	3305.0100	3.3050	3.990	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.39 Call	Bond Future	2343.3100	2.3433	2339.5100	2.3395	0.162	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.39 Put	Bond Future	3422.1800	3.4222	3284.7500	3.2848	4.016	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.37 Call	Bond Future	2306.7900	2.3068	2302.8100	2.3028	0.173	0.0000	0.0000
2023/09/08	2030	01/08/2024	10.37 Put	Bond Future	3462.6300	3.4626	3325.0200	3.3250	3.974	0.0000	0.0000
2023/09/08	2030	01/08/2024		Bond Future	10.6726	89.2449	10.6373	89.3785	0.330	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.75 Call	Bond Future	3068.9400	3.0689	3086.2000	3.0862	0.562	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.75 Put	Bond Future	3262.8000	3.2628	3108.3100	3.1083	4.735	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.76 Call	Bond Future	3088.9800	3.0890	3106.5800	3.1066	0.570	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.76 Put	Bond Future	3246.3600	3.2464	3092.2100	3.0922	4.748	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.74 Call	Bond Future	3049.3400	3.0493	3066.2800	3.0663	0.556	0.0000	0.0000
2023/09/08	2030	07/11/2024	10.74 Put	Bond Future	3279.7100	3.2797	3124.9000	3.1249	4.720	0.0000	0.0000
2023/09/08	2030	07/11/2024		Bond Future	10.8032	91.2735	10.7561	91.4453	0.436	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.85 Put	Bond Future	2787.6700	2.7877	2636.0000	2.6360	5.441	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.85 Call	Bond Future	555.2300	0.5552	478.4500	0.4785	13.829	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.78 Call	Bond Future	2921.8900	2.9219	2912.2800	2.9123	0.329	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.78 Put	Bond Future	742.9900	0.7430	658.4900	0.6585	11.373	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.28 Call	Bond Future	1418.7100	1.4187	1358.7700	1.3588	4.225	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.28 Put	Bond Future	1573.5700	1.5736	1438.7400	1.4387	8.568	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.71 Put	Bond Future	3296.5800	3.2966	3150.3200	3.1503	4.437	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.71 Call	Bond Future	373.2100	0.3732	301.8400	0.3018	19.123	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.50 Call	Bond Future	2024.6600	2.0247	1986.0600	1.9861	1.906	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.50 Put	Bond Future	1142.0000	1.1420	1028.5100	1.0285	9.938	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.00 Call	Bond Future	804.0900	0.8041	728.6400	0.7286	9.383	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.00 Put	Bond Future	2304.2200	2.3042	2153.8800	2.1539	6.525	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.58 Put	Bond Future	3816.7300	3.8167	3680.9200	3.6809	3.558	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.58 Call	Bond Future	245.2800	0.2453	184.3600	0.1844	24.837	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.60 Call	Bond Future	2330.4200	2.3304	2302.2900	2.3023	1.207	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.60 Put	Bond Future	981.7300	0.9817	878.7100	0.8787	10.494	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	
2023/09/08	2032	02/11/2023	10.35 Put	Bond Future	4836.5900	4.8366	4721.3200	4.7213	2.383	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.35 Call	Bond Future	102.9800	0.1030	62.6000	0.0626	39.211	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.90 Put	Bond Future	614.6100	0.6146	541.0400	0.5410	11.970	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.90 Call	Bond Future	3340.8600	3.3409	3342.1800	3.3422	0.040	0.0000	0.0000
2023/09/08	2032	02/11/2023		Bond Future	11.3126	84.5120	11.2968	84.5869	0.139	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.23 Call	Bond Future	1295.4800	1.2955	1231.4700	1.2315	4.941	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.23 Put	Bond Future	1688.5200	1.6885	1549.6200	1.5496	8.226	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.24 Call	Bond Future	1319.6700	1.3197	1256.4700	1.2565	4.789	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.24 Put	Bond Future	1665.0000	1.6650	1526.9100	1.5269	8.294	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.22 Call	Bond Future	1271.4000	1.2714	1206.7300	1.2067	5.087	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.22 Put	Bond Future	1712.1800	1.7122	1572.6200	1.5726	8.151	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.59 Put	Bond Future	3775.2300	3.7752	3638.4500	3.6385	3.623	0.0000	0.0000
2023/09/08	2032	02/11/2023	10.59 Call	Bond Future	253.8600	0.2539	191.9700	0.1920	24.380	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.09 Put	Bond Future	2045.6300	2.0456	1898.3400	1.8983	7.200	0.0000	0.0000
2023/09/08	2032	02/11/2023	11.09 Call	Bond Future	980.9700	0.9810	908.5700	0.9086	7.380	0.0000	0.0000
2023/09/08	2032	02/11/2023	12.26 Call	Bond Future	4679.1200	4.6791	4712.0600	4.7121	0.704	0.0000	0.0000
2023/09/08	2032	02/11/2023	12.26 Put	Bond Future	339.6100	0.3396	297.6600	0.2977	12.352	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.59 Put	Bond Future	4923.5100	4.9235	4804.1200	4.8041	2.425	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.59 Call	Bond Future	1002.3800	1.0024	951.1000	0.9511	5.116	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.09 Put	Bond Future	3373.2900	3.3733	3213.8000	3.2138	4.728	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.09 Call	Bond Future	1869.1100	1.8691	1777.7300	1.7777	4.889	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.73 Call	Bond Future	6658.2200	6.6582	6617.6000	6.6176	0.610	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.73 Put	Bond Future	822.2800	0.8223	713.5500	0.7136	13.223	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.78 Put	Bond Future	4281.6600	4.2817	4148.8900	4.1489	3.101	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.78 Call	Bond Future	1289.3600	1.2894	1224.7000	1.2247	5.015	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.75 Call	Bond Future	3512.6500	3.5127	3415.7600	3.4158	2.758	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.75 Put	Bond Future	1957.9900	1.9580	1792.9900	1.7930	8.427	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.50 Call	Bond Future	5870.3700	5.8704	5814.9300	5.8149	0.944	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.50 Put	Bond Future	1012.3000	1.0123	888.7500	0.8888	12.205	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.01 Put	Bond Future	7253.3600	7.2534	7203.5500	7.2036	0.687	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.01 Call	Bond Future	415.7200	0.4157	434.0200	0.4340	4.402	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.76 Put	Bond Future	4345.9600	4.3460	4215.0100	4.2150	3.013	0.0000	0.0000
2023/09/08	2032	01/02/2024	10.76 Call	Bond Future	1256.5000	1.2565	1193.6600	1.1937	5.001	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.62 Call	Bond Future	6278.6800	6.2787	6231.0900	6.2311	0.758	0.0000	0.0000
2023/09/08	2032	01/02/2024	12.62 Put	Bond Future	908.4000	0.9084	792.7000	0.7927	12.737	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.84 Call	Bond Future	3773.1800	3.7732	3679.5900	3.6796	2.480	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.84 Put	Bond Future	1812.6200	1.8126	1650.9200	1.6509	8.921	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.85 Call	Bond Future	3802.6600	3.8027	3709.3500	3.7094	2.454	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.85 Put	Bond Future	1797.1600	1.7972	1635.7400	1.6357	8.982	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	
2023/09/08	2032	01/02/2024	11.83 Call	Bond Future	3743.9900	3.7440	3649.9200	3.6499	2.513	0.0000	0.0000
2023/09/08	2032	01/02/2024	11.83 Put	Bond Future	1828.4000	1.8284	1666.2200	1.6662	8.870	0.0000	0.0000
2023/09/08	2032	01/02/2024		Bond Future	11.4106	86.4001	11.3959	86.4682	0.129	0.0000	0.0000
2023/09/08	2032	02/05/2024		Bond Future	11.5164	84.1649	11.5041	84.2206	0.107	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.36 Put	Bond Future	6501.8600	6.5019	6466.2900	6.4663	0.547	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.36 Call	Bond Future	1045.0900	1.0451	1065.1500	1.0652	1.919	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.86 Put	Bond Future	4810.6900	4.8107	4748.1800	4.7482	1.299	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.86 Call	Bond Future	1768.4500	1.7685	1761.5700	1.7616	0.389	0.0000	0.0000
2023/09/08	2032	02/05/2024	12.90 Call	Bond Future	7203.3200	7.2033	7210.1300	7.2101	0.095	0.0000	0.0000
2023/09/08	2032	02/05/2024	12.90 Put	Bond Future	1233.5200	1.2335	1184.7000	1.1847	3.958	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.59 Put	Bond Future	5679.6500	5.6797	5622.5500	5.6226	1.005	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.59 Call	Bond Future	1344.2500	1.3443	1342.7800	1.3428	0.109	0.0000	0.0000
2023/09/08	2032	02/05/2024	11.09 Put	Bond Future	4159.2000	4.1592	4086.9100	4.0869	1.738	0.0000	0.0000
2023/09/08	2032	02/05/2024	11.09 Call	Bond Future	2199.1500	2.1992	2182.4900	2.1825	0.758	0.0000	0.0000
2023/09/08	2032	02/05/2024	13.18 Call	Bond Future	8126.3300	8.1263	8140.4100	8.1404	0.173	0.0000	0.0000
2023/09/08	2032	02/05/2024	13.18 Put	Bond Future	1017.2400	1.0172	975.6900	0.9757	4.085	0.0000	0.0000
2023/09/08	2032	02/05/2024	13.35 Call	Bond Future	8676.4600	8.6765	8713.2500	8.7133	0.424	0.0000	0.0000
2023/09/08	2032	02/05/2024	13.35 Put	Bond Future	886.4300	0.8864	867.5900	0.8676	2.125	0.0000	0.0000
2023/09/08	2032	02/05/2024	11.35 Put	Bond Future	3515.2000	3.5152	3439.7700	3.4398	2.146	0.0000	0.0000
2023/09/08	2032	02/05/2024	11.35 Call	Bond Future	2757.4100	2.7574	2737.6100	2.7376	0.718	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.65 Put	Bond Future	5476.6900	5.4767	5419.7300	5.4197	1.040	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.65 Call	Bond Future	1430.8100	1.4308	1429.4800	1.4295	0.093	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.55 Call	Bond Future	1288.6500	1.2887	1286.7100	1.2867	0.151	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.55 Put	Bond Future	5817.7500	5.8178	5760.1800	5.7602	0.990	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.56 Call	Bond Future	1302.2900	1.3023	1300.6400	1.3006	0.127	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.56 Put	Bond Future	5782.9200	5.7829	5725.6400	5.7256	0.991	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.54 Call	Bond Future	1274.8800	1.2749	1273.1100	1.2731	0.139	0.0000	0.0000
2023/09/08	2032	02/05/2024	10.54 Put	Bond Future	5852.5000	5.8525	5795.1000	5.7951	0.981	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.14 Call	Bond Future	2428.8900	2.4289	2352.0500	2.3521	3.164	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.14 Put	Bond Future	4663.1000	4.6631	4510.3100	4.5103	3.277	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.15 Call	Bond Future	2448.7900	2.4488	2371.0300	2.3710	3.175	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.15 Put	Bond Future	4637.3200	4.6373	4483.6100	4.4836	3.315	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.13 Call	Bond Future	2409.0800	2.4091	2333.4900	2.3335	3.138	0.0000	0.0000
2023/09/08	2032	01/08/2024	11.13 Put	Bond Future	4689.0000	4.6890	4537.4600	4.5375	3.232	0.0000	0.0000
2023/09/08	2032	01/08/2024		Bond Future	11.6374	86.0045	11.6202	86.0804	0.148	0.0000	0.0000
2023/09/08	2032	07/11/2024		Bond Future	11.7953	83.7946	11.7695	83.9052	0.218	0.0000	0.0000
2023/09/08	2032	07/11/2024	11.48 Call	Bond Future	3121.7200	3.1217	3112.0100	3.1120	0.311	0.0000	0.0000
2023/09/08	2032	07/11/2024	11.48 Put	Bond Future	4487.4600	4.4875	4367.2100	4.3672	2.680	0.0000	0.0000
2023/09/08	2032	07/11/2024	11.49 Call	Bond Future	3142.6800	3.1427	3132.8000	3.1328	0.314	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	
2023/09/08	2032	07/11/2024	11.49 Put	Bond Future	4464.6700	4.4647	4344.2500	4.3443	2.697	0.0000	0.0000
2023/09/08	2032	07/11/2024	11.47 Call	Bond Future	3100.4700	3.1005	3090.9400	3.0909	0.307	0.0000	0.0000
2023/09/08	2032	07/11/2024	11.47 Put	Bond Future	4510.0000	4.5100	4389.9300	4.3899	2.662	0.0000	0.0000
2023/09/08	2033	02/11/2023		Bond Future	118.0841	118.0841	117.8263	117.8263	0.218	0.0000	0.0000
2023/09/08	2033	01/02/2024		Bond Future	120.7508	120.7508	120.4755	120.4755	0.228	0.0000	0.0000
2023/09/08	2033	02/05/2024		Bond Future	122.0104	122.0104	121.7093	121.7093	0.247	0.0000	0.0000
2023/09/08	2033	01/08/2024		Bond Future	124.7080	124.7080	124.4268	124.4268	0.226	0.0000	0.0000
2023/09/08	2033	07/11/2024		Bond Future	126.0831	126.0831	125.8420	125.8420	0.191	0.0000	0.0000
2023/09/08	2037	02/11/2023		Bond Future	12.3466	77.4840	12.3460	77.4874	0.005	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.56 Call	Bond Future	351.1700	0.3512	313.9600	0.3140	10.596	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.56 Put	Bond Future	4637.6200	4.6376	4597.0600	4.5971	0.875	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.57 Call	Bond Future	360.9600	0.3610	322.9900	0.3230	10.519	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.57 Put	Bond Future	4590.7000	4.5907	4549.3800	4.5494	0.900	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.55 Call	Bond Future	341.5800	0.3416	305.1900	0.3052	10.653	0.0000	0.0000
2023/09/08	2037	02/11/2023	11.55 Put	Bond Future	4684.8000	4.6848	4645.0600	4.6451	0.848	0.0000	0.0000
2023/09/08	2037	02/11/2023	13.89 Call	Bond Future	7627.6000	7.6276	7609.6600	7.6097	0.235	0.0000	0.0000
2023/09/08	2037	02/11/2023	13.89 Put	Bond Future	154.9900	0.1550	133.7000	0.1337	13.736	0.0000	0.0000
2023/09/08	2037	02/11/2023	12.52 Put	Bond Future	1420.0700	1.4201	1345.5300	1.3455	5.249	0.0000	0.0000
2023/09/08	2037	02/11/2023	12.52 Call	Bond Future	2319.0400	2.3190	2247.8500	2.2479	3.070	0.0000	0.0000
2023/09/08	2037	02/11/2023	12.02 Put	Bond Future	2765.5600	2.7656	2695.0000	2.6950	2.551	0.0000	0.0000
2023/09/08	2037	02/11/2023	12.02 Call	Bond Future	1027.8300	1.0278	960.6200	0.9606	6.539	0.0000	0.0000
2023/09/08	2037	01/02/2024	13.93 Call	Bond Future	7847.5300	7.8475	7801.0500	7.8011	0.592	0.0000	0.0000
2023/09/08	2037	01/02/2024	13.93 Put	Bond Future	828.3500	0.8284	786.0800	0.7861	5.103	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.93 Call	Bond Future	4311.8500	4.3119	4238.6400	4.2386	1.698	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.93 Put	Bond Future	1962.3100	1.9623	1893.3100	1.8933	3.516	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.09 Put	Bond Future	3907.6400	3.9076	3841.8000	3.8418	1.685	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.09 Call	Bond Future	1956.3600	1.9564	1886.3100	1.8863	3.581	0.0000	0.0000
2023/09/08	2037	01/02/2024		Bond Future	12.4623	74.9588	12.4631	74.9546	0.007	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.32 Call	Bond Future	2515.3800	2.5154	2439.4600	2.4395	3.018	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.32 Put	Bond Future	3252.5200	3.2525	3180.8100	3.1808	2.205	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.33 Call	Bond Future	2541.4500	2.5415	2465.4700	2.4655	2.990	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.33 Put	Bond Future	3226.4400	3.2264	3154.6700	3.1547	2.224	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.31 Call	Bond Future	2489.6300	2.4896	2413.7600	2.4138	3.047	0.0000	0.0000
2023/09/08	2037	01/02/2024	12.31 Put	Bond Future	3278.9700	3.2790	3207.3100	3.2073	2.185	0.0000	0.0000
2023/09/08	2037	02/05/2024		Bond Future	12.5859	76.6302	12.5892	76.6134	0.026	0.0000	0.0000
2023/09/08	2037	02/05/2024	11.44 Call	Bond Future	1246.6300	1.2466	1205.3400	1.2053	3.312	0.0000	0.0000
2023/09/08	2037	02/05/2024	11.44 Put	Bond Future	7385.9800	7.3860	7361.5200	7.3615	0.331	0.0000	0.0000
2023/09/08	2037	02/05/2024	11.45 Call	Bond Future	1261.2400	1.2612	1217.9500	1.2180	3.432	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
2023/09/08	2037	02/05/2024	11.45 Put	Bond Future		7343.8900	7.3439	7317.4300	7.3174	0.360	0.0000	0.0000
2023/09/08	2037	02/05/2024	11.43 Call	Bond Future		1232.3300	1.2323	1193.0200	1.1930	3.190	0.0000	0.0000
2023/09/08	2037	02/05/2024	11.43 Put	Bond Future		7428.4300	7.4284	7405.9500	7.4060	0.303	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.10 Call	Bond Future		2628.3900	2.6284	2627.7100	2.6277	0.026	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.10 Put	Bond Future		5825.5700	5.8256	5824.9400	5.8249	0.011	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.11 Call	Bond Future		2649.6600	2.6497	2648.1600	2.6482	0.057	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.11 Put	Bond Future		5794.1200	5.7941	5792.6700	5.7927	0.025	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.09 Call	Bond Future		2607.2200	2.6072	2607.3600	2.6074	0.005	0.0000	0.0000
2023/09/08	2037	01/08/2024	12.09 Put	Bond Future		5857.1700	5.8572	5857.3600	5.8574	0.003	0.0000	0.0000
2023/09/08	2037	01/08/2024		Bond Future		12.7250	74.0495	12.7250	74.0495	0.000	0.0000	0.0000
2023/09/08	2037	07/11/2024		Bond Future		12.8869	75.7305	12.8808	75.7599	0.047	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.58 Call	Bond Future		3766.2100	3.7662	3711.1500	3.7112	1.462	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.58 Put	Bond Future		5278.9800	5.2790	5194.4700	5.1945	1.601	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.59 Call	Bond Future		3790.7200	3.7907	3735.0500	3.7351	1.469	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.59 Put	Bond Future		5253.4800	5.2535	5168.3600	5.1684	1.620	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.57 Call	Bond Future		3742.0900	3.7421	3687.6500	3.6877	1.455	0.0000	0.0000
2023/09/08	2037	07/11/2024	12.57 Put	Bond Future		5304.9100	5.3049	5221.0200	5.2210	1.581	0.0000	0.0000
2023/09/08	2038	02/11/2023		Bond Future		127.5306	127.5306	127.0050	127.0050	0.412	0.0000	0.0000
2023/09/08	2038	01/02/2024		Bond Future		128.3915	128.3915	127.8413	127.8413	0.429	0.0000	0.0000
2023/09/08	2038	02/05/2024		Bond Future		131.2855	131.2855	130.7019	130.7019	0.444	0.0000	0.0000
2023/09/08	2038	01/08/2024		Bond Future		132.1189	132.1189	131.5507	131.5507	0.430	0.0000	0.0000
2023/09/08	2038	07/11/2024		Bond Future		135.1616	135.1616	134.6304	134.6304	0.393	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.50 Put	Bond Future		6519.3200	6.5193	6609.1000	6.6091	1.377	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.50 Call	Bond Future		140.2000	0.1402	121.3800	0.1214	13.424	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.10 Put	Bond Future		3510.0600	3.5101	3562.0000	3.5620	1.480	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.10 Call	Bond Future		747.8000	0.7478	691.1400	0.6911	7.577	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.97 Call	Bond Future		3127.9400	3.1279	3025.9300	3.0259	3.261	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.97 Put	Bond Future		1074.0100	1.0740	1080.6000	1.0806	0.614	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.59 Call	Bond Future		189.2100	0.1892	165.8200	0.1658	12.362	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.59 Put	Bond Future		6009.4300	6.0094	6094.6400	6.0946	1.418	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.60 Call	Bond Future		195.4000	0.1954	171.4700	0.1715	12.247	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.60 Put	Bond Future		5953.8900	5.9539	6038.5600	6.0386	1.422	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.58 Call	Bond Future		183.2100	0.1832	160.3600	0.1604	12.472	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.58 Put	Bond Future		6065.2400	6.0652	6150.9900	6.1510	1.414	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.80 Put	Bond Future		4893.2200	4.8932	4965.7900	4.9658	1.483	0.0000	0.0000
2023/09/08	2040	02/11/2023	11.80 Call	Bond Future		354.3200	0.3543	318.2900	0.3183	10.169	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.60 Put	Bond Future		1841.3200	1.8413	1862.2800	1.8623	1.138	0.0000	0.0000
2023/09/08	2040	02/11/2023	12.60 Call	Bond Future		1905.8400	1.9058	1818.2000	1.8182	4.598	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	
2023/09/08	2040	02/11/2023	13.64 Call	Bond Future	5818.0900	5.8181	5707.4800	5.7075	1.901	0.0000	0.0000
2023/09/08	2040	02/11/2023	13.64 Put	Bond Future	368.3300	0.3683	366.3200	0.3663	0.546	0.0000	0.0000
2023/09/08	2040	02/11/2023		Bond Future	12.5883	77.8121	12.6080	77.7035	0.157	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.34 Call	Bond Future	2109.4200	2.1094	1973.5300	1.9735	6.442	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.34 Put	Bond Future	4135.6300	4.1356	4118.4100	4.1184	0.416	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.35 Call	Bond Future	2133.6300	2.1336	1997.0300	1.9970	6.402	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.35 Put	Bond Future	4103.4700	4.1035	4085.5400	4.0855	0.437	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.33 Call	Bond Future	2085.3600	2.0854	1950.1800	1.9502	6.482	0.0000	0.0000
2023/09/08	2040	01/02/2024	12.33 Put	Bond Future	4168.0000	4.1680	4151.4900	4.1515	0.396	0.0000	0.0000
2023/09/08	2040	01/02/2024		Bond Future	12.7069	75.0438	12.7288	74.9251	0.173	0.0000	0.0000
2023/09/08	2040	02/05/2024		Bond Future	12.8327	76.7170	12.8579	76.5832	0.196	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.61 Call	Bond Future	1211.1600	1.2112	1159.7000	1.1597	4.249	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.61 Put	Bond Future	8188.0300	8.1880	8270.3900	8.2704	1.006	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.62 Call	Bond Future	1223.9800	1.2240	1172.1800	1.1722	4.232	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.62 Put	Bond Future	8139.7400	8.1397	8221.7600	8.2218	1.008	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.60 Call	Bond Future	1198.6100	1.1986	1147.5000	1.1475	4.264	0.0000	0.0000
2023/09/08	2040	02/05/2024	11.60 Put	Bond Future	8236.6700	8.2367	8319.3800	8.3194	1.004	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.33 Call	Bond Future	2788.2100	2.7882	2671.8700	2.6719	4.173	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.33 Put	Bond Future	6271.2300	6.2712	6274.4800	6.2745	0.052	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.34 Call	Bond Future	2810.4300	2.8104	2693.2000	2.6932	4.171	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.34 Put	Bond Future	6237.3900	6.2374	6239.7500	6.2398	0.038	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.32 Call	Bond Future	2766.0900	2.7661	2650.6300	2.6506	4.174	0.0000	0.0000
2023/09/08	2040	01/08/2024	12.32 Put	Bond Future	6305.2400	6.3052	6309.3700	6.3094	0.066	0.0000	0.0000
2023/09/08	2040	01/08/2024		Bond Future	12.9736	73.8877	12.9965	73.7681	0.177	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.85 Call	Bond Future	4005.5800	4.0056	3882.2500	3.8823	3.079	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.85 Put	Bond Future	5491.9900	5.4920	5461.5000	5.4615	0.555	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.86 Call	Bond Future	4031.0100	4.0310	3907.1600	3.9072	3.072	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.86 Put	Bond Future	5464.6700	5.4647	5433.6600	5.4337	0.567	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.84 Call	Bond Future	3979.8900	3.9799	3857.4100	3.8574	3.077	0.0000	0.0000
2023/09/08	2040	07/11/2024	12.84 Put	Bond Future	5519.1100	5.5191	5489.4700	5.4895	0.537	0.0000	0.0000
2023/09/08	2040	07/11/2024		Bond Future	13.1361	75.5644	13.1543	75.4715	0.138	0.0000	0.0000
2023/09/08	2044	02/11/2023	12.00 Put	Bond Future	4350.2800	4.3503	4407.5400	4.4075	1.316	0.0000	0.0000
2023/09/08	2044	02/11/2023	12.00 Call	Bond Future	499.0500	0.4991	420.0300	0.4200	15.834	0.0000	0.0000
2023/09/08	2044	02/11/2023	12.75 Call	Bond Future	2136.9700	2.1370	1970.7600	1.9708	7.778	0.0000	0.0000
2023/09/08	2044	02/11/2023	12.75 Put	Bond Future	1707.6500	1.7077	1677.7200	1.6777	1.753	0.0000	0.0000
2023/09/08	2044	02/11/2023	13.00 Call	Bond Future	2960.7200	2.9607	2785.5400	2.7855	5.917	0.0000	0.0000
2023/09/08	2044	02/11/2023	13.00 Put	Bond Future	1194.8100	1.1948	1155.9100	1.1559	3.256	0.0000	0.0000
2023/09/08	2044	02/11/2023		Bond Future	12.6714	73.9509	12.6963	73.8146	0.196	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	
2023/09/08	2044	02/11/2023	11.56 Call	Bond Future	136.1300	0.1361	111.4000	0.1114	18.166	0.0000	0.0000
2023/09/08	2044	02/11/2023	11.56 Put	Bond Future	6702.9500	6.7030	6814.5000	6.8145	1.664	0.0000	0.0000
2023/09/08	2044	02/11/2023	11.57 Call	Bond Future	140.9000	0.1409	115.0900	0.1151	18.318	0.0000	0.0000
2023/09/08	2044	02/11/2023	11.57 Put	Bond Future	6644.2200	6.6442	6754.6900	6.7547	1.663	0.0000	0.0000
2023/09/08	2044	02/11/2023	11.55 Call	Bond Future	131.5000	0.1315	107.8400	0.1078	17.992	0.0000	0.0000
2023/09/08	2044	02/11/2023	11.55 Put	Bond Future	6761.9100	6.7619	6874.5300	6.8745	1.666	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.28 Call	Bond Future	1830.8300	1.8308	1685.4400	1.6854	7.941	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.28 Put	Bond Future	4659.7200	4.6597	4660.9700	4.6610	0.027	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.29 Call	Bond Future	1853.1900	1.8532	1706.9300	1.7069	7.892	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.29 Put	Bond Future	4624.4500	4.6245	4624.8300	4.6248	0.008	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.27 Call	Bond Future	1808.7900	1.8088	1664.0900	1.6641	8.000	0.0000	0.0000
2023/09/08	2044	01/02/2024	12.27 Put	Bond Future	4695.3900	4.6954	4697.3300	4.6973	0.041	0.0000	0.0000
2023/09/08	2044	01/02/2024		Bond Future	12.7869	71.2215	12.8141	71.0749	0.213	0.0000	0.0000
2023/09/08	2044	02/05/2024		Bond Future	12.9089	72.8095	12.9394	72.6477	0.236	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.66 Call	Bond Future	1197.0100	1.1970	1133.0400	1.1330	5.344	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.66 Put	Bond Future	8397.8400	8.3978	8495.7000	8.4957	1.165	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.67 Call	Bond Future	1209.6100	1.2096	1145.2200	1.1452	5.323	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.67 Put	Bond Future	8348.0000	8.3480	8445.4400	8.4454	1.167	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.65 Call	Bond Future	1184.3100	1.1843	1120.7900	1.1208	5.363	0.0000	0.0000
2023/09/08	2044	02/05/2024	11.65 Put	Bond Future	8447.6600	8.4477	8545.9700	8.5460	1.164	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.29 Call	Bond Future	2663.1300	2.6631	2474.1800	2.4742	7.095	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.29 Put	Bond Future	6797.6800	6.7977	6757.7700	6.7578	0.587	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.30 Call	Bond Future	2684.7200	2.6847	2494.4900	2.4945	7.086	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.30 Put	Bond Future	6761.8600	6.7619	6720.6700	6.7207	0.609	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.28 Call	Bond Future	2641.6200	2.6416	2453.9600	2.4540	7.104	0.0000	0.0000
2023/09/08	2044	01/08/2024	12.28 Put	Bond Future	6833.6400	6.8336	6795.0200	6.7950	0.565	0.0000	0.0000
2023/09/08	2044	01/08/2024		Bond Future	13.0451	70.0199	13.0738	69.8709	0.219	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.91 Call	Bond Future	4132.3400	4.1323	3916.3100	3.9163	5.228	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.91 Put	Bond Future	5650.9000	5.6509	5559.3600	5.5594	1.620	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.92 Call	Bond Future	4157.5900	4.1576	3940.9900	3.9410	5.210	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.92 Put	Bond Future	5623.1500	5.6232	5531.0400	5.5310	1.638	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.90 Call	Bond Future	4106.8400	4.1068	3891.3900	3.8914	5.246	0.0000	0.0000
2023/09/08	2044	07/11/2024	12.90 Put	Bond Future	5678.4700	5.6785	5587.5100	5.5875	1.602	0.0000	0.0000
2023/09/08	2044	07/11/2024		Bond Future	13.2016	71.6085	13.2260	71.4840	0.185	0.0000	0.0000
2023/09/08	2046	02/11/2023		Bond Future	110.2686	110.2686	109.9169	109.9169	0.319	0.0000	0.0000
2023/09/08	2046	01/02/2024		Bond Future	112.7587	112.7587	112.3882	112.3882	0.329	0.0000	0.0000
2023/09/08	2046	02/05/2024		Bond Future	113.1524	113.1524	112.7553	112.7553	0.351	0.0000	0.0000
2023/09/08	2046	01/08/2024		Bond Future	115.6535	115.6535	115.2722	115.2722	0.330	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	
2023/09/08	2046	07/11/2024		Bond Future	116.1162	116.1162	115.7696	115.7696	0.299	0.0000	0.0000
2023/09/08	2050	02/11/2023		Bond Future	111.6503	111.6503	111.0717	111.0717	0.518	0.0000	0.0000
2023/09/08	2050	01/02/2024		Bond Future	111.9217	111.9217	111.3191	111.3191	0.538	0.0000	0.0000
2023/09/08	2050	02/05/2024		Bond Future	114.4445	114.4445	113.8099	113.8099	0.555	0.0000	0.0000
2023/09/08	2050	01/08/2024		Bond Future	114.6688	114.6688	114.0450	114.0450	0.544	0.0000	0.0000
2023/09/08	2050	07/11/2024		Bond Future	117.3093	117.3093	116.7145	116.7145	0.507	0.0000	0.0000
2023/09/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	AL37	02/11/2023		Index Future	907.2150	907.2150	908.5860	908.5860	0.151	0.0000	0.0000
2023/09/08	AL37	01/02/2024		Index Future	927.4820	927.4820	928.7950	928.7950	0.142	0.0000	0.0000
2023/09/08	AL37	02/05/2024		Index Future	948.1780	948.1780	949.3660	949.3660	0.125	0.0000	0.0000
2023/09/08	AL37	01/08/2024		Index Future	968.9390	968.9390	970.3580	970.3580	0.146	0.0000	0.0000
2023/09/08	AL37	07/11/2024		Index Future	991.0700	991.0700	992.8830	992.8830	0.183	0.0000	0.0000
2023/09/08	AL7T	02/11/2023		Index Future	1025.8790	1025.8790	1026.3590	1026.3590	0.047	0.0000	0.0000
2023/09/08	AL7T	01/02/2024		Index Future	1048.7980	1048.7980	1049.1870	1049.1870	0.037	0.0000	0.0000
2023/09/08	AL7T	02/05/2024		Index Future	1072.2000	1072.2000	1072.4250	1072.4250	0.021	0.0000	0.0000
2023/09/08	AL7T	01/08/2024		Index Future	1095.6770	1095.6770	1096.1380	1096.1380	0.042	0.0000	0.0000
2023/09/08	AL7T	07/11/2024		Index Future	1120.7020	1120.7020	1121.5830	1121.5830	0.079	0.0000	0.0000
2023/09/08	ALBI	02/11/2023		Index Future	896.5270	896.5270	896.6600	896.6600	0.015	0.0000	0.0000
2023/09/08	ALBI	01/02/2024		Index Future	916.5560	916.5560	916.6030	916.6030	0.005	0.0000	0.0000
2023/09/08	ALBI	02/05/2024		Index Future	937.0070	937.0070	936.9050	936.9050	0.011	0.0000	0.0000
2023/09/08	ALBI	01/08/2024		Index Future	957.5240	957.5240	957.6210	957.6210	0.010	0.0000	0.0000
2023/09/08	ALBI	07/11/2024		Index Future	979.3940	979.3940	979.8510	979.8510	0.047	0.0000	0.0000
2023/09/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	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	
2023/09/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/08	ES33	02/11/2023		Bond Future	12.8571	71.6056	12.8562	71.6094	0.007	0.0000	0.0000
2023/09/08	ES33	01/02/2024		Bond Future	13.0088	73.2226	13.0095	73.2194	0.006	0.0000	0.0000
2023/09/08	ES33	02/05/2024		Bond Future	13.1662	71.0736	13.1698	71.0585	0.027	0.0000	0.0000
2023/09/08	ES33	01/08/2024		Bond Future	13.3388	72.6429	13.3386	72.6436	0.001	0.0000	0.0000
2023/09/08	ES33	07/11/2024		Bond Future	13.5569	70.5099	13.5497	70.5381	0.053	0.0000	0.0000
2023/09/08	ES42	02/11/2023		Bond Future	13.3234	67.4357	13.3429	67.3396	0.147	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	
2023/09/08	ES42	01/02/2024		Bond Future	13.4616	68.9587	13.4833	68.8538	0.161	0.0000	0.0000
2023/09/08	ES42	02/05/2024		Bond Future	13.6098	66.2502	13.6348	66.1317	0.184	0.0000	0.0000
2023/09/08	ES42	01/08/2024		Bond Future	13.7678	67.7112	13.7905	67.6055	0.165	0.0000	0.0000
2023/09/08	ES42	07/11/2024		Bond Future	13.9623	64.9976	13.9803	64.9158	0.129	0.0000	0.0000
2023/09/08	GOVI	02/11/2023		GOVI	883.7300	883.7300	883.8810	883.8810	0.017	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.81 Put	GOVI	20800.0000	2.0800	19290.0000	1.9290	7.260	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.82 Put	GOVI	20900.0000	2.0900	19390.0000	1.9390	7.225	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/11/2023	885.80 Put	GOVI	20700.0000	2.0700	19190.0000	1.9190	7.295	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	879.99 Call	GOVI	234830.0000	23.4830	235500.0000	23.5500	0.285	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	880.00 Call	GOVI	234730.0000	23.4730	235400.0000	23.5400	0.285	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	879.98 Call	GOVI	234930.0000	23.4930	235600.0000	23.5600	0.285	0.0000	0.0000
2023/09/08	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/02/2024		GOVI	903.4730	903.4730	903.5400	903.5400	0.007	0.0000	0.0000
2023/09/08	GOVI	02/05/2024		GOVI	923.6330	923.6330	923.5520	923.5520	0.009	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.98 Put	GOVI	273470.0000	27.3470	274280.0000	27.4280	0.296	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.99 Put	GOVI	273570.0000	27.3570	274380.0000	27.4380	0.296	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	02/05/2024	950.97 Put	GOVI	273370.0000	27.3370	274180.0000	27.4180	0.296	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.38 Call	GOVI	4760.0000	0.4760	5930.0000	0.5930	24.580	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.39 Call	GOVI	4660.0000	0.4660	5830.0000	0.5830	25.107	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.37 Call	GOVI	4860.0000	0.4860	6030.0000	0.6030	24.074	0.0000	0.0000
2023/09/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	01/08/2024		GOVI	943.8560	943.8560	943.9730	943.9730	0.012	0.0000	0.0000
2023/09/08	GOVI	07/11/2024		GOVI	965.4140	965.4140	965.8860	965.8860	0.049	0.0000	0.0000
2023/09/08	GOVI	07/11/2024	948.79 Call	GOVI	166240.0000	16.6240	170960.0000	17.0960	2.839	0.0000	0.0000
2023/09/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	07/11/2024	948.80 Call	GOVI	166140.0000	16.6140	170860.0000	17.0860	2.841	0.0000	0.0000
2023/09/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GOVI	07/11/2024	948.78 Call	GOVI	166340.0000	16.6340	171060.0000	17.1060	2.838	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
2023/09/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/08	IGOV	02/11/2023		Index Future	331.7380	331.7380	330.9930	0.225	0.0000	0.0000
2023/09/08	IGOV	01/02/2024		Index Future	339.2300	339.2300	338.4350	0.234	0.0000	0.0000
2023/09/08	IGOV	02/05/2024		Index Future	346.8780	346.8780	346.0090	0.251	0.0000	0.0000
2023/09/08	IGOV	01/08/2024		Index Future	354.5500	354.5500	353.7370	0.229	0.0000	0.0000
2023/09/08	IGOV	07/11/2024		Index Future	362.7290	362.7290	362.0290	0.193	0.0000	0.0000
2023/09/08	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/08	JBAF	20/09/2023		Jibar Tradeable Future	8.3450	91.6550	8.3450	0.000	0.0000	0.0000
2023/09/08	JBAF	18/10/2023		Jibar Tradeable Future	8.3350	91.6650	8.3250	0.120	0.0000	0.0000
2023/09/08	JBAF	15/11/2023		Jibar Tradeable Future	8.3400	91.6600	8.3300	0.120	0.0000	0.0000
2023/09/08	JBAF	20/12/2023		Jibar Tradeable Future	8.3850	91.6150	8.3750	0.119	0.0000	0.0000
2023/09/08	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3700	0.119	0.0000	0.0000
2023/09/08	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3500	0.120	0.0000	0.0000
2023/09/08	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3400	0.120	0.0000	0.0000
2023/09/08	JBAF	19/06/2024		Jibar Tradeable Future	8.1600	91.8400	8.1400	0.245	0.0000	0.0000
2023/09/08	JBAF	18/09/2024		Jibar Tradeable Future	8.0500	91.9500	8.0100	0.497	0.0000	0.0000
2023/09/08	JBAF	18/12/2024		Jibar Tradeable Future	7.9150	92.0850	7.8650	0.632	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	
2023/09/08	JBAF	19/03/2025		Jibar Tradeable Future	7.8600	92.1400	7.8100	92.1900	0.636	0.0000	0.0000
2023/09/08	JBAF	18/06/2025		Jibar Tradeable Future	7.8350	92.1650	7.7750	92.2250	0.766	0.0000	0.0000
2023/09/08	R035	02/11/2023		Bond Future	12.0028	82.5493	12.0021	82.5525	0.005	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.42 Call	Bond Future	559.5300	0.5595	513.9700	0.5140	8.143	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.42 Put	Bond Future	3707.8100	3.7078	3658.9900	3.6590	1.317	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.43 Call	Bond Future	573.1800	0.5732	526.9600	0.5270	8.064	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.43 Put	Bond Future	3665.9900	3.6660	3616.5100	3.6165	1.350	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.41 Call	Bond Future	546.0000	0.5460	501.2100	0.5012	8.203	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.41 Put	Bond Future	3749.7900	3.7498	3701.7400	3.7017	1.281	0.0000	0.0000
2023/09/08	R035	02/11/2023	10.62 Put	Bond Future	7801.6100	7.8016	7795.1800	7.7952	0.082	0.0000	0.0000
2023/09/08	R035	02/11/2023	10.62 Call	Bond Future	44.9200	0.0449	41.7500	0.0418	7.057	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.12 Put	Bond Future	5085.2600	5.0853	5054.8300	5.0548	0.598	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.12 Call	Bond Future	248.8900	0.2489	221.7200	0.2217	10.916	0.0000	0.0000
2023/09/08	R035	02/11/2023	12.85 Call	Bond Future	4757.8800	4.7579	4718.6600	4.7187	0.824	0.0000	0.0000
2023/09/08	R035	02/11/2023	12.85 Put	Bond Future	470.7500	0.4708	428.2700	0.4283	9.024	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.70 Put	Bond Future	2650.0000	2.6500	2586.9700	2.5870	2.378	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.70 Call	Bond Future	1035.5300	1.0355	975.7600	0.9758	5.772	0.0000	0.0000
2023/09/08	R035	02/11/2023	13.59 Call	Bond Future	7896.5500	7.8966	7882.7100	7.8827	0.175	0.0000	0.0000
2023/09/08	R035	02/11/2023	13.59 Put	Bond Future	125.6800	0.1257	108.5800	0.1086	13.606	0.0000	0.0000
2023/09/08	R035	02/11/2023	12.24 Put	Bond Future	1252.5200	1.2525	1185.9600	1.1860	5.314	0.0000	0.0000
2023/09/08	R035	02/11/2023	12.24 Call	Bond Future	2486.6800	2.4867	2423.3800	2.4234	2.546	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.74 Put	Bond Future	2517.8000	2.5178	2453.4700	2.4535	2.555	0.0000	0.0000
2023/09/08	R035	02/11/2023	11.74 Call	Bond Future	1119.2300	1.1192	1058.1600	1.0582	5.456	0.0000	0.0000
2023/09/08	R035	01/02/2024	10.62 Put	Bond Future	8650.0200	8.6500	8653.1400	8.6531	0.036	0.0000	0.0000
2023/09/08	R035	01/02/2024	10.62 Call	Bond Future	357.6300	0.3576	355.9000	0.3559	0.484	0.0000	0.0000
2023/09/08	R035	01/02/2024	11.12 Put	Bond Future	6237.3900	6.2374	6202.8100	6.2028	0.554	0.0000	0.0000
2023/09/08	R035	01/02/2024	11.12 Call	Bond Future	835.3000	0.8353	795.8700	0.7959	4.720	0.0000	0.0000
2023/09/08	R035	01/02/2024	13.46 Call	Bond Future	7434.5600	7.4346	7391.4300	7.3914	0.580	0.0000	0.0000
2023/09/08	R035	01/02/2024	13.46 Put	Bond Future	923.8600	0.9239	885.5800	0.8856	4.143	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.19 Call	Bond Future	3103.4000	3.1034	3033.8200	3.0338	2.242	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.19 Put	Bond Future	2745.8500	2.7459	2681.1200	2.6811	2.357	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.20 Call	Bond Future	3132.1700	3.1322	3062.6100	3.0626	2.221	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.20 Put	Bond Future	2723.3900	2.7234	2658.6800	2.6587	2.376	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.18 Call	Bond Future	3074.7300	3.0747	3005.1400	3.0051	2.263	0.0000	0.0000
2023/09/08	R035	01/02/2024	12.18 Put	Bond Future	2768.4700	2.7685	2703.7300	2.7037	2.338	0.0000	0.0000
2023/09/08	R035	01/02/2024		Bond Future	12.1205	84.3934	12.1214	84.3886	0.008	0.0000	0.0000
2023/09/08	R035	02/05/2024		Bond Future	12.2356	81.7630	12.2393	81.7446	0.030	0.0000	0.0000
2023/09/08	R035	02/05/2024	11.20 Call	Bond Future	1352.2800	1.3523	1317.1400	1.3171	2.599	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	
2023/09/08	R035	02/05/2024	11.20 Put	Bond Future	6846.1000	6.8461	6829.3900	6.8294	0.244	0.0000	0.0000
2023/09/08	R035	02/05/2024	11.21 Call	Bond Future	1367.7000	1.3677	1330.6200	1.3306	2.711	0.0000	0.0000
2023/09/08	R035	02/05/2024	11.21 Put	Bond Future	6806.0100	6.8060	6787.3600	6.7874	0.274	0.0000	0.0000
2023/09/08	R035	02/05/2024	11.19 Call	Bond Future	1336.9800	1.3370	1303.7500	1.3038	2.485	0.0000	0.0000
2023/09/08	R035	02/05/2024	11.19 Put	Bond Future	6886.3700	6.8864	6871.5700	6.8716	0.215	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.80 Call	Bond Future	2730.1200	2.7301	2695.1700	2.6952	1.280	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.80 Put	Bond Future	5594.4600	5.5945	5559.9600	5.5600	0.617	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.81 Call	Bond Future	2751.9900	2.7520	2716.6800	2.7167	1.283	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.81 Put	Bond Future	5564.2100	5.5642	5529.3500	5.5294	0.627	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.79 Call	Bond Future	2708.0400	2.7080	2673.4400	2.6734	1.278	0.0000	0.0000
2023/09/08	R035	01/08/2024	11.79 Put	Bond Future	5624.5400	5.6245	5590.3900	5.5904	0.607	0.0000	0.0000
2023/09/08	R035	01/08/2024		Bond Future	12.3630	83.5505	12.3631	83.5501	0.001	0.0000	0.0000
2023/09/08	R035	07/11/2024		Bond Future	12.5290	80.9362	12.5226	80.9674	0.051	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.18 Call	Bond Future	3546.3500	3.5464	3524.1900	3.5242	0.625	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.18 Put	Bond Future	5263.7200	5.2637	5210.3300	5.2103	1.014	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.19 Call	Bond Future	3570.0600	3.5701	3547.2500	3.5473	0.639	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.19 Put	Bond Future	5237.5100	5.2375	5183.4700	5.1835	1.032	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.17 Call	Bond Future	3523.0600	3.5231	3500.8600	3.5009	0.630	0.0000	0.0000
2023/09/08	R035	07/11/2024	12.17 Put	Bond Future	5290.3900	5.2904	5236.9600	5.2370	1.010	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.82 Call	Bond Future	3933.9900	3.9340	3694.2600	3.6943	6.094	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.82 Put	Bond Future	1678.6100	1.6786	1619.7500	1.6198	3.506	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.83 Call	Bond Future	3979.9200	3.9799	3739.9400	3.7399	6.030	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.83 Put	Bond Future	1655.0000	1.6550	1595.8900	1.5959	3.572	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.81 Call	Bond Future	3888.2600	3.8883	3648.6600	3.6487	6.162	0.0000	0.0000
2023/09/08	R053	02/11/2023	12.81 Put	Bond Future	1702.5100	1.7025	1643.7800	1.6438	3.450	0.0000	0.0000
2023/09/08	R053	02/11/2023		Bond Future	12.5032	94.3531	12.5281	94.1722	0.199	0.0000	0.0000
2023/09/08	R053	01/02/2024		Bond Future	12.6113	96.4611	12.6384	96.2667	0.215	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.93 Call	Bond Future	5465.8800	5.4659	5304.2500	5.3043	2.957	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.93 Put	Bond Future	3233.1400	3.2331	3265.8300	3.2658	1.011	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.94 Call	Bond Future	5508.5900	5.5086	5346.5400	5.3465	2.942	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.94 Put	Bond Future	3207.4200	3.2074	3239.6900	3.2397	1.006	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.92 Call	Bond Future	5423.2900	5.4233	5262.0800	5.2621	2.973	0.0000	0.0000
2023/09/08	R053	01/02/2024	12.92 Put	Bond Future	3259.0700	3.2591	3292.1800	3.2922	1.016	0.0000	0.0000
2023/09/08	R053	02/05/2024	13.03 Call	Bond Future	6487.9700	6.4880	6191.0300	6.1910	4.577	0.0000	0.0000
2023/09/08	R053	02/05/2024	13.03 Put	Bond Future	4384.4500	4.3845	4301.7700	4.3018	1.886	0.0000	0.0000
2023/09/08	R053	02/05/2024	13.04 Call	Bond Future	6528.9100	6.5289	6231.7300	6.2317	4.552	0.0000	0.0000
2023/09/08	R053	02/05/2024	13.04 Put	Bond Future	4357.9700	4.3580	4275.0500	4.2751	1.903	0.0000	0.0000
2023/09/08	R053	02/05/2024	13.02 Call	Bond Future	6447.3900	6.4474	6150.6900	6.1507	4.602	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	
2023/09/08	R053	02/05/2024	13.02 Put	Bond Future	4411.3900	4.4114	4328.9500	4.3290	1.869	0.0000	0.0000
2023/09/08	R053	02/05/2024		Bond Future	12.7249	92.7473	12.7554	92.5331	0.240	0.0000	0.0000
2023/09/08	R053	01/08/2024		Bond Future	12.8485	94.7735	12.8772	94.5758	0.223	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.14 Call	Bond Future	7075.1400	7.0751	6917.8600	6.9179	2.223	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.14 Put	Bond Future	5099.3700	5.0994	5139.7600	5.1398	0.792	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.15 Call	Bond Future	7114.2500	7.1143	6957.0200	6.9570	2.210	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.15 Put	Bond Future	5072.1200	5.0721	5112.5600	5.1126	0.797	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.13 Call	Bond Future	7035.7300	7.0357	6878.7700	6.8788	2.231	0.0000	0.0000
2023/09/08	R053	01/08/2024	13.13 Put	Bond Future	5126.4200	5.1264	5167.1300	5.1671	0.794	0.0000	0.0000
2023/09/08	R053	07/11/2024		Bond Future	13.0006	91.0562	13.0251	90.8904	0.189	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.80 Call	Bond Future	5843.1200	5.8431	5609.3200	5.6093	4.001	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.80 Put	Bond Future	7219.5000	7.2195	7151.4800	7.1515	0.942	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.81 Call	Bond Future	5877.8900	5.8779	5643.4000	5.6434	3.989	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.81 Put	Bond Future	7184.7100	7.1847	7116.0000	7.1160	0.956	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.79 Call	Bond Future	5808.4300	5.8084	5574.9300	5.5749	4.020	0.0000	0.0000
2023/09/08	R053	07/11/2024	12.79 Put	Bond Future	7254.4600	7.2545	7186.7400	7.1867	0.933	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.39 Call	Bond Future	1282.2900	1.2823	1368.6800	1.3687	6.737	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.39 Put	Bond Future	356.9700	0.3570	274.0600	0.2741	23.226	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.40 Call	Bond Future	1302.2100	1.3022	1389.8200	1.3898	6.728	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.40 Put	Bond Future	349.8700	0.3499	268.1800	0.2682	23.349	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.38 Call	Bond Future	1262.6500	1.2627	1347.5200	1.3475	6.722	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.38 Put	Bond Future	364.3600	0.3644	279.9300	0.2799	23.172	0.0000	0.0000
2023/09/08	R186	02/11/2023		Bond Future	9.0496	107.8341	8.9877	108.0034	0.684	0.0000	0.0000
2023/09/08	R186	02/11/2023	10.42 Call	Bond Future	3698.6700	3.6987	3857.1400	3.8571	4.285	0.0000	0.0000
2023/09/08	R186	02/11/2023	10.42 Put	Bond Future	36.3400	0.0363	25.5100	0.0255	29.802	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.15 Put	Bond Future	569.8900	0.5699	454.4300	0.4544	20.260	0.0000	0.0000
2023/09/08	R186	02/11/2023	9.15 Call	Bond Future	843.9900	0.8440	897.8300	0.8978	6.379	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.51 Call	Bond Future	1824.1500	1.8242	1873.7800	1.8738	2.721	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.51 Put	Bond Future	654.3200	0.6543	541.3100	0.5413	17.271	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.52 Call	Bond Future	1841.7400	1.8417	1892.1000	1.8921	2.734	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.52 Put	Bond Future	646.8900	0.6469	534.6100	0.5346	17.357	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.50 Call	Bond Future	1806.3800	1.8064	1855.2800	1.8553	2.707	0.0000	0.0000
2023/09/08	R186	01/02/2024	9.50 Put	Bond Future	661.5800	0.6616	547.8400	0.5478	17.192	0.0000	0.0000
2023/09/08	R186	01/02/2024		Bond Future	9.0459	104.9327	8.9819	105.0954	0.708	0.0000	0.0000
2023/09/08	R186	02/05/2024		Bond Future	9.0431	107.2731	8.9796	107.4219	0.702	0.0000	0.0000
2023/09/08	R186	02/05/2024	10.40 Call	Bond Future	3550.5100	3.5505	3638.2600	3.6383	2.471	0.0000	0.0000
2023/09/08	R186	02/05/2024	10.40 Put	Bond Future	436.1300	0.4361	375.1200	0.3751	13.989	0.0000	0.0000
2023/09/08	R186	02/05/2024	9.73 Put	Bond Future	747.9600	0.7480	651.9200	0.6519	12.840	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	
2023/09/08	R186	02/05/2024	9.73 Call	Bond Future	2339.7400	2.3397	2392.4600	2.3925	2.253	0.0000	0.0000
2023/09/08	R186	02/05/2024	8.00 Call	Bond Future	297.1500	0.2972	293.6000	0.2936	1.195	0.0000	0.0000
2023/09/08	R186	02/05/2024	8.00 Put	Bond Future	2775.1800	2.7752	2622.8700	2.6229	5.488	0.0000	0.0000
2023/09/08	R186	02/05/2024	8.01 Call	Bond Future	302.4100	0.3024	298.9800	0.2990	1.134	0.0000	0.0000
2023/09/08	R186	02/05/2024	8.01 Put	Bond Future	2756.3200	2.7563	2604.1300	2.6041	5.521	0.0000	0.0000
2023/09/08	R186	02/05/2024	7.99 Call	Bond Future	291.9500	0.2920	289.4800	0.2895	0.846	0.0000	0.0000
2023/09/08	R186	02/05/2024	7.99 Put	Bond Future	2794.1000	2.7941	2642.8700	2.6429	5.412	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.69 Call	Bond Future	925.4000	0.9254	985.4600	0.9855	6.490	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.69 Put	Bond Future	1723.7000	1.7237	1607.9100	1.6079	6.718	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.70 Call	Bond Future	935.9100	0.9359	996.4300	0.9964	6.466	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.70 Put	Bond Future	1712.6300	1.7126	1597.3000	1.5973	6.734	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.68 Call	Bond Future	914.9600	0.9150	974.9400	0.9749	6.555	0.0000	0.0000
2023/09/08	R186	01/08/2024	8.68 Put	Bond Future	1734.8400	1.7348	1618.9700	1.6190	6.679	0.0000	0.0000
2023/09/08	R186	01/08/2024		Bond Future	9.0618	104.3096	8.9796	104.4855	0.907	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.14 Call	Bond Future	1396.5200	1.3965	1509.9000	1.5099	8.119	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.14 Put	Bond Future	1379.8900	1.3799	1272.5300	1.2725	7.780	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.15 Call	Bond Future	1407.8400	1.4078	1521.7000	1.5217	8.088	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.15 Put	Bond Future	1372.1100	1.3721	1265.2300	1.2652	7.789	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.13 Call	Bond Future	1385.2300	1.3852	1498.1300	1.4981	8.150	0.0000	0.0000
2023/09/08	R186	07/11/2024	9.13 Put	Bond Future	1387.7100	1.3877	1279.8700	1.2799	7.771	0.0000	0.0000
2023/09/08	R186	07/11/2024		Bond Future	9.1313	106.6815	9.0160	106.9022	1.263	0.0000	0.0000
2023/09/08	R197	02/11/2023		Bond Future	341.5096	341.5096	341.4685	341.4685	0.012	0.0000	0.0000
2023/09/08	R202	02/11/2023		Bond Future	254.9515	254.9515	254.9280	254.9280	0.009	0.0000	0.0000
2023/09/08	R202	01/02/2024		Bond Future	255.7324	255.7324	255.6835	255.6835	0.019	0.0000	0.0000
2023/09/08	R202	02/05/2024		Bond Future	261.4970	261.4970	261.4048	261.4048	0.035	0.0000	0.0000
2023/09/08	R202	01/08/2024		Bond Future	262.1808	262.1808	262.1438	262.1438	0.014	0.0000	0.0000
2023/09/08	R202	07/11/2024		Bond Future	268.2197	268.2197	268.2809	268.2809	0.023	0.0000	0.0000
2023/09/08	R209	02/11/2023		Bond Future	12.0791	63.6522	12.0785	63.6549	0.005	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.34 Call	Bond Future	332.7600	0.3328	300.5300	0.3005	9.686	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.34 Put	Bond Future	3866.2800	3.8663	3831.3800	3.8314	0.903	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.35 Call	Bond Future	341.9300	0.3419	309.0000	0.3090	9.631	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.35 Put	Bond Future	3825.8300	3.8258	3790.2300	3.7902	0.931	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.33 Call	Bond Future	323.8300	0.3238	292.1700	0.2922	9.777	0.0000	0.0000
2023/09/08	R209	02/11/2023	11.33 Put	Bond Future	3907.0200	3.9070	3872.6900	3.8727	0.879	0.0000	0.0000
2023/09/08	R209	01/02/2024	12.13 Call	Bond Future	2377.3400	2.3773	2313.7100	2.3137	2.677	0.0000	0.0000
2023/09/08	R209	01/02/2024	12.13 Put	Bond Future	2606.0500	2.6061	2546.0000	2.5460	2.304	0.0000	0.0000
2023/09/08	R209	01/02/2024	12.14 Call	Bond Future	2401.3000	2.4013	2337.4900	2.3375	2.657	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	
2023/09/08	R209	01/02/2024	12.14 Put	Bond Future	2584.4300	2.5844	2524.2000	2.5242	2.330	0.0000	0.0000
2023/09/08	R209	01/02/2024	12.12 Call	Bond Future	2353.6600	2.3537	2289.8700	2.2899	2.710	0.0000	0.0000
2023/09/08	R209	01/02/2024	12.12 Put	Bond Future	2628.0100	2.6280	2567.8000	2.5678	2.291	0.0000	0.0000
2023/09/08	R209	01/02/2024		Bond Future	12.1803	65.0743	12.1811	65.0707	0.006	0.0000	0.0000
2023/09/08	R209	02/05/2024		Bond Future	12.2872	63.3725	12.2904	63.3582	0.026	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.18 Call	Bond Future	1098.0500	1.0981	1069.0700	1.0691	2.639	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.18 Put	Bond Future	6331.8000	6.3318	6317.0800	6.3171	0.232	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.19 Call	Bond Future	1110.7800	1.1108	1080.1600	1.0802	2.757	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.19 Put	Bond Future	6294.6300	6.2946	6278.2700	6.2783	0.260	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.17 Call	Bond Future	1085.2600	1.0853	1057.9000	1.0579	2.521	0.0000	0.0000
2023/09/08	R209	02/05/2024	11.17 Put	Bond Future	6368.9700	6.3690	6355.8700	6.3559	0.206	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.79 Call	Bond Future	2320.6200	2.3206	2270.8000	2.2708	2.147	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.79 Put	Bond Future	5111.4000	5.1114	5061.7600	5.0618	0.971	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.80 Call	Bond Future	2339.7100	2.3397	2288.8700	2.2889	2.173	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.80 Put	Bond Future	5083.7600	5.0838	5033.1000	5.0331	0.997	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.78 Call	Bond Future	2301.8500	2.3019	2252.8100	2.2528	2.130	0.0000	0.0000
2023/09/08	R209	01/08/2024	11.78 Put	Bond Future	5139.4000	5.1394	5090.5400	5.0905	0.951	0.0000	0.0000
2023/09/08	R209	01/08/2024		Bond Future	12.4051	64.7576	12.4051	64.7574	0.000	0.0000	0.0000
2023/09/08	R209	07/11/2024		Bond Future	12.5520	63.0743	12.5464	63.0989	0.045	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.22 Call	Bond Future	3184.4600	3.1845	3192.6300	3.1926	0.257	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.22 Put	Bond Future	4642.1300	4.6421	4625.7500	4.6258	0.353	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.23 Call	Bond Future	3205.5200	3.2055	3213.1900	3.2132	0.239	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.23 Put	Bond Future	4618.6100	4.6186	4601.7300	4.6017	0.365	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.21 Call	Bond Future	3163.4700	3.1635	3171.8700	3.1719	0.266	0.0000	0.0000
2023/09/08	R209	07/11/2024	12.21 Put	Bond Future	4665.7700	4.6658	4649.6200	4.6496	0.346	0.0000	0.0000
2023/09/08	R210	02/11/2023		Bond Future	227.1206	227.1206	226.8088	226.8088	0.137	0.0000	0.0000
2023/09/08	R210	01/02/2024		Bond Future	232.2497	232.2497	231.9084	231.9084	0.147	0.0000	0.0000
2023/09/08	R210	02/05/2024		Bond Future	234.2291	234.2291	233.8420	233.8420	0.165	0.0000	0.0000
2023/09/08	R210	01/08/2024		Bond Future	239.4069	239.4069	239.0625	239.0625	0.144	0.0000	0.0000
2023/09/08	R210	07/11/2024		Bond Future	241.5868	241.5868	241.3243	241.3243	0.109	0.0000	0.0000
2023/09/08	R213	02/11/2023		Bond Future	10.9748	81.6569	10.9643	81.7023	0.096	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.12 Call	Bond Future	1705.2900	1.7053	1643.5600	1.6436	3.620	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.12 Put	Bond Future	1083.8200	1.0838	976.7700	0.9768	9.877	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.13 Call	Bond Future	1731.6300	1.7316	1670.7200	1.6707	3.517	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.13 Put	Bond Future	1067.5700	1.0676	961.3400	0.9613	9.951	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.11 Call	Bond Future	1679.1300	1.6791	1616.4700	1.6165	3.732	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.11 Put	Bond Future	1100.2800	1.1003	992.3000	0.9923	9.814	0.0000	0.0000
2023/09/08	R213	02/11/2023	12.70 Call	Bond Future	7083.3500	7.0834	7117.3200	7.1173	0.480	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	
2023/09/08	R213	02/11/2023	12.70 Put	Bond Future	75.4500	0.0755	64.1000	0.0641	15.043	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.44 Put	Bond Future	658.5400	0.6585	580.9100	0.5809	11.788	0.0000	0.0000
2023/09/08	R213	02/11/2023	11.44 Call	Bond Future	2628.7100	2.6287	2596.4000	2.5964	1.229	0.0000	0.0000
2023/09/08	R213	02/11/2023	10.94 Put	Bond Future	1413.3500	1.4134	1292.4800	1.2925	8.552	0.0000	0.0000
2023/09/08	R213	02/11/2023	10.94 Call	Bond Future	1263.2900	1.2633	1187.7400	1.1877	5.980	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.71 Call	Bond Future	3925.2600	3.9253	3882.9900	3.8830	1.077	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.71 Put	Bond Future	1295.4000	1.2954	1214.8700	1.2149	6.217	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.72 Call	Bond Future	3953.5900	3.9536	3911.8100	3.9118	1.057	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.72 Put	Bond Future	1283.5300	1.2835	1203.4900	1.2035	6.236	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.70 Call	Bond Future	3896.8000	3.8968	3854.4200	3.8544	1.088	0.0000	0.0000
2023/09/08	R213	01/02/2024	11.70 Put	Bond Future	1307.1700	1.3072	1226.5300	1.2265	6.169	0.0000	0.0000
2023/09/08	R213	01/02/2024		Bond Future	11.0696	83.4812	11.0605	83.5195	0.082	0.0000	0.0000
2023/09/08	R213	02/05/2024		Bond Future	11.1623	81.7840	11.1560	81.8096	0.056	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.29 Call	Bond Future	1242.1500	1.2422	1225.4800	1.2255	1.342	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.29 Put	Bond Future	4908.9300	4.9089	4866.6200	4.8666	0.862	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.30 Call	Bond Future	1254.9700	1.2550	1238.2700	1.2383	1.331	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.30 Put	Bond Future	4878.5400	4.8785	4836.2000	4.8362	0.868	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.28 Call	Bond Future	1229.1900	1.2292	1212.5400	1.2125	1.355	0.0000	0.0000
2023/09/08	R213	02/05/2024	10.28 Put	Bond Future	4939.2000	4.9392	4896.9100	4.8969	0.856	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.87 Call	Bond Future	2329.1000	2.3291	2305.2200	2.3052	1.025	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.87 Put	Bond Future	3935.4400	3.9354	3867.0900	3.8671	1.737	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.88 Call	Bond Future	2347.6000	2.3476	2323.4600	2.3235	1.028	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.88 Put	Bond Future	3913.2000	3.9132	3844.5900	3.8446	1.753	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.86 Call	Bond Future	2310.6600	2.3107	2287.0400	2.2870	1.022	0.0000	0.0000
2023/09/08	R213	01/08/2024	10.86 Put	Bond Future	3957.7700	3.9578	3889.6800	3.8897	1.720	0.0000	0.0000
2023/09/08	R213	01/08/2024		Bond Future	11.2690	83.5725	11.2578	83.6170	0.099	0.0000	0.0000
2023/09/08	R213	07/11/2024		Bond Future	11.4200	81.9142	11.3999	81.9913	0.175	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.22 Call	Bond Future	3006.3500	3.0064	2990.7700	2.9908	0.518	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.22 Put	Bond Future	3780.4300	3.7804	3687.7600	3.6878	2.451	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.23 Call	Bond Future	3025.7600	3.0258	3010.3100	3.0103	0.511	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.23 Put	Bond Future	3760.9100	3.7609	3668.3700	3.6684	2.461	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.21 Call	Bond Future	2986.6400	2.9866	2970.9300	2.9709	0.526	0.0000	0.0000
2023/09/08	R213	07/11/2024	11.21 Put	Bond Future	3799.6800	3.7997	3706.8800	3.7069	2.442	0.0000	0.0000
2023/09/08	R214	02/11/2023	11.46 Call	Bond Future	161.7100	0.1617	131.1200	0.1311	18.917	0.0000	0.0000
2023/09/08	R214	02/11/2023	11.46 Put	Bond Future	5067.6300	5.0676	5128.6700	5.1287	1.205	0.0000	0.0000
2023/09/08	R214	02/11/2023	11.47 Call	Bond Future	166.9900	0.1670	135.2000	0.1352	19.037	0.0000	0.0000
2023/09/08	R214	02/11/2023	11.47 Put	Bond Future	5020.3200	5.0203	5080.1600	5.0802	1.192	0.0000	0.0000
2023/09/08	R214	02/11/2023	11.45 Call	Bond Future	156.6000	0.1566	127.1400	0.1271	18.812	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	
2023/09/08	R214	02/11/2023	11.45 Put	Bond Future	5115.1700	5.1152	5177.3400	5.1773	1.215	0.0000	0.0000
2023/09/08	R214	02/11/2023		Bond Future	12.4527	59.3000	12.4725	59.2084	0.159	0.0000	0.0000
2023/09/08	R214	01/02/2024		Bond Future	12.5621	60.6248	12.5839	60.5253	0.173	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.15 Call	Bond Future	1692.0900	1.6921	1579.2900	1.5793	6.666	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.15 Put	Bond Future	3626.0100	3.6260	3612.6900	3.6127	0.367	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.16 Call	Bond Future	1711.9300	1.7119	1598.6700	1.5987	6.616	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.16 Put	Bond Future	3597.7200	3.5977	3583.9400	3.5839	0.383	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.14 Call	Bond Future	1672.3700	1.6724	1560.0500	1.5601	6.716	0.0000	0.0000
2023/09/08	R214	01/02/2024	12.14 Put	Bond Future	3654.4700	3.6545	3641.6300	3.6416	0.351	0.0000	0.0000
2023/09/08	R214	02/05/2024		Bond Future	12.6682	58.6718	12.6929	58.5604	0.195	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.47 Call	Bond Future	1026.3700	1.0264	984.9800	0.9850	4.033	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.47 Put	Bond Future	6858.5100	6.8585	6928.5000	6.9285	1.020	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.48 Call	Bond Future	1037.3500	1.0374	995.6700	0.9957	4.018	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.48 Put	Bond Future	6817.1100	6.8171	6886.8100	6.8868	1.022	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.46 Call	Bond Future	1015.6200	1.0156	974.5200	0.9745	4.047	0.0000	0.0000
2023/09/08	R214	02/05/2024	11.46 Put	Bond Future	6900.2000	6.9002	6970.4800	6.9705	1.019	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.17 Call	Bond Future	2414.4800	2.4145	2296.0300	2.2960	4.906	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.17 Put	Bond Future	5249.8300	5.2498	5232.0000	5.2320	0.340	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.18 Call	Bond Future	2433.5400	2.4335	2314.3400	2.3143	4.898	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.18 Put	Bond Future	5220.9500	5.2210	5202.3700	5.2024	0.356	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.16 Call	Bond Future	2395.2700	2.3953	2278.0200	2.2780	4.895	0.0000	0.0000
2023/09/08	R214	01/08/2024	12.16 Put	Bond Future	5278.6200	5.2786	5261.9900	5.2620	0.315	0.0000	0.0000
2023/09/08	R214	01/08/2024		Bond Future	12.7835	59.9545	12.8062	59.8539	0.177	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.61 Call	Bond Future	3322.0400	3.3220	3203.8000	3.2038	3.559	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.61 Put	Bond Future	4747.2300	4.7472	4709.1900	4.7092	0.801	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.62 Call	Bond Future	3343.4600	3.3435	3224.7900	3.2248	3.549	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.62 Put	Bond Future	4723.2200	4.7232	4684.7500	4.6848	0.814	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.60 Call	Bond Future	3300.6900	3.3007	3182.8700	3.1829	3.570	0.0000	0.0000
2023/09/08	R214	07/11/2024	12.60 Put	Bond Future	4771.3500	4.7714	4733.7300	4.7337	0.788	0.0000	0.0000
2023/09/08	R214	07/11/2024		Bond Future	12.9297	58.0115	12.9480	57.9313	0.142	0.0000	0.0000
2023/09/08	R248	02/11/2023		Bond Future	12.5861	72.7009	12.6110	72.5619	0.198	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.48 Call	Bond Future	140.6100	0.1406	117.1200	0.1171	16.706	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.48 Put	Bond Future	6850.5000	6.8505	6966.0000	6.9660	1.686	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.49 Call	Bond Future	145.0000	0.1450	120.9600	0.1210	16.579	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.49 Put	Bond Future	6789.2900	6.7893	6904.2400	6.9042	1.693	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.47 Call	Bond Future	136.2900	0.1363	113.3500	0.1134	16.832	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.47 Put	Bond Future	6911.8700	6.9119	7027.9200	7.0279	1.679	0.0000	0.0000
2023/09/08	R248	02/11/2023	11.80 Put	Bond Future	5033.5900	5.0336	5125.6500	5.1257	1.829	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	
2023/09/08	R248	02/11/2023	11.80 Call	Bond Future	375.8800	0.3759	328.9500	0.3290	12.485	0.0000	0.0000
2023/09/08	R248	02/11/2023	12.50 Put	Bond Future	2174.9800	2.1750	2207.3400	2.2073	1.488	0.0000	0.0000
2023/09/08	R248	02/11/2023	12.50 Call	Bond Future	1689.6200	1.6896	1582.9900	1.5830	6.311	0.0000	0.0000
2023/09/08	R248	02/11/2023	13.60 Call	Bond Future	5721.6100	5.7216	5578.9700	5.5790	2.493	0.0000	0.0000
2023/09/08	R248	02/11/2023	13.60 Put	Bond Future	424.2400	0.4242	420.5900	0.4206	0.860	0.0000	0.0000
2023/09/08	R248	01/02/2024		Bond Future	12.7016	74.3250	12.7288	74.1757	0.214	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.15 Call	Bond Future	1765.6600	1.7657	1618.2800	1.6183	8.347	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.15 Put	Bond Future	4924.6300	4.9246	4926.5700	4.9266	0.039	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.16 Call	Bond Future	1787.6300	1.7876	1638.9900	1.6390	8.315	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.16 Put	Bond Future	4887.1100	4.8871	4887.7900	4.8878	0.014	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.14 Call	Bond Future	1743.8400	1.7438	1597.7300	1.5977	8.379	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.14 Put	Bond Future	4962.3800	4.9624	4965.5900	4.9656	0.065	0.0000	0.0000
2023/09/08	R248	01/02/2024	11.50 Put	Bond Future	7899.6400	7.8996	7997.0500	7.9971	1.233	0.0000	0.0000
2023/09/08	R248	01/02/2024	11.50 Call	Bond Future	684.9800	0.6850	633.0700	0.6331	7.578	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.30 Put	Bond Future	4387.5800	4.3876	4372.1400	4.3721	0.352	0.0000	0.0000
2023/09/08	R248	01/02/2024	12.30 Call	Bond Future	2112.1100	2.1121	1947.3500	1.9474	7.801	0.0000	0.0000
2023/09/08	R248	01/02/2024	13.37 Call	Bond Future	5391.0100	5.3910	5185.4500	5.1855	3.813	0.0000	0.0000
2023/09/08	R248	01/02/2024	13.37 Put	Bond Future	1874.0900	1.8741	1817.8500	1.8179	3.001	0.0000	0.0000
2023/09/08	R248	02/05/2024		Bond Future	12.8137	71.5335	12.8441	71.3691	0.237	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.47 Call	Bond Future	1117.7000	1.1177	1050.1900	1.0502	6.040	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.47 Put	Bond Future	9138.9000	9.1389	9235.8600	9.2359	1.061	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.48 Call	Bond Future	1129.8500	1.1299	1062.0400	1.0620	6.002	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.48 Put	Bond Future	9085.4900	9.0855	9182.1500	9.1822	1.064	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.46 Call	Bond Future	1105.4800	1.1055	1038.6100	1.0386	6.049	0.0000	0.0000
2023/09/08	R248	02/05/2024	11.46 Put	Bond Future	9192.3400	9.1923	9289.9400	9.2899	1.062	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.31 Call	Bond Future	2963.5400	2.9635	2793.2400	2.7932	5.747	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.31 Put	Bond Future	6447.0100	6.4470	6428.6200	6.4286	0.285	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.32 Call	Bond Future	2986.6400	2.9866	2815.3500	2.8154	5.735	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.32 Put	Bond Future	6412.0100	6.4120	6392.6300	6.3926	0.302	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.30 Call	Bond Future	2940.2500	2.9403	2771.2200	2.7712	5.749	0.0000	0.0000
2023/09/08	R248	01/08/2024	12.30 Put	Bond Future	6481.9000	6.4819	6464.7800	6.4648	0.264	0.0000	0.0000
2023/09/08	R248	01/08/2024		Bond Future	12.9356	73.0971	12.9642	72.9452	0.221	0.0000	0.0000
2023/09/08	R248	07/11/2024		Bond Future	13.0894	70.3077	13.1139	70.1800	0.187	0.0000	0.0000
2023/09/08	R248	07/11/2024	12.79 Call	Bond Future	4242.7500	4.2428	4044.2800	4.0443	4.678	0.0000	0.0000
2023/09/08	R248	07/11/2024	12.79 Put	Bond Future	5838.0300	5.8380	5767.2200	5.7672	1.213	0.0000	0.0000
2023/09/08	R248	07/11/2024	12.80 Call	Bond Future	4268.9700	4.2690	4070.2500	4.0703	4.655	0.0000	0.0000
2023/09/08	R248	07/11/2024	12.80 Put	Bond Future	5809.9000	5.8099	5738.8400	5.7388	1.223	0.0000	0.0000
2023/09/08	R248	07/11/2024	12.78 Call	Bond Future	4216.5800	4.2166	4018.6800	4.0187	4.693	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	
2023/09/08	R248	07/11/2024	12.78 Put	Bond Future	5866.2900	5.8663	5796.0500	5.7961	1.197	0.0000	0.0000
2023/09/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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