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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2023 TO 13/09/2023

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
2023/09/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/13	2025	02/11/2023		Bond Future	172.8612	172.8612	172.7946	0.039	0.0000	0.0000
2023/09/13	2025	01/02/2024		Bond Future	174.9530	174.9530	174.8834	0.040	0.0000	0.0000
2023/09/13	2025	02/05/2024		Bond Future	178.8688	178.8688	178.7989	0.039	0.0000	0.0000
2023/09/13	2025	01/08/2024		Bond Future	181.0237	181.0237	180.9526	0.039	0.0000	0.0000
2023/09/13	2025	07/11/2024		Bond Future	185.2650	185.2650	185.1945	0.038	0.0000	0.0000
2023/09/13	2029	02/11/2023		Bond Future	124.9503	124.9503	124.7669	0.147	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	
2023/09/13	2029	01/02/2024		Bond Future	127.7595	127.7595	127.5718	127.5718	0.147	0.0000	0.0000
2023/09/13	2029	02/05/2024		Bond Future	129.2517	129.2517	129.0602	129.0602	0.148	0.0000	0.0000
2023/09/13	2029	01/08/2024		Bond Future	132.1382	132.1382	131.9434	131.9434	0.147	0.0000	0.0000
2023/09/13	2029	07/11/2024		Bond Future	133.8335	133.8335	133.6346	133.6346	0.149	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.80 Put	Bond Future	594.8800	0.5949	600.6100	0.6006	0.963	0.0000	0.0000
2023/09/13	2030	02/11/2023	12.27 Call	Bond Future	7336.7000	7.3367	7282.2200	7.2822	0.743	0.0000	0.0000
2023/09/13	2030	02/11/2023		Bond Future	10.4296	91.1955	10.4424	91.1419	0.123	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.81 Call	Bond Future	2158.9900	2.1590	2110.8800	2.1109	2.228	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.82 Call	Bond Future	2189.5100	2.1895	2141.2200	2.1412	2.206	0.0000	0.0000
2023/09/13	2030	02/11/2023	9.57 Put	Bond Future	3756.5000	3.7565	3803.9600	3.8040	1.263	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.07 Put	Bond Future	1985.7300	1.9857	2015.4500	2.0155	1.497	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.07 Call	Bond Future	464.6900	0.4647	440.7600	0.4408	5.150	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.57 Put	Bond Future	138.2300	0.1382	137.4300	0.1374	0.579	0.0000	0.0000
2023/09/13	2030	02/11/2023	9.89 Put	Bond Future	2553.3400	2.5533	2590.4500	2.5905	1.453	0.0000	0.0000
2023/09/13	2030	02/11/2023	9.89 Call	Bond Future	258.6200	0.2586	242.0800	0.2421	6.395	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.39 Call	Bond Future	1041.4600	1.0415	1004.7500	1.0048	3.525	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.43 Put	Bond Future	181.9100	0.1819	181.4600	0.1815	0.247	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.81 Put	Bond Future	584.1900	0.5842	589.7300	0.5897	0.948	0.0000	0.0000
2023/09/13	2030	02/11/2023	9.57 Call	Bond Future	65.8700	0.0659	59.6800	0.0597	9.397	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.57 Call	Bond Future	4755.6400	4.7556	4701.1900	4.7012	1.145	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.39 Put	Bond Future	1207.2000	1.2072	1224.1400	1.2241	1.403	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.43 Call	Bond Future	4248.9600	4.2490	4194.8600	4.1949	1.273	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.82 Put	Bond Future	573.7900	0.5738	579.1500	0.5792	0.934	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.80 Call	Bond Future	2128.7400	2.1287	2080.8200	2.0808	2.251	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.62 Put	Bond Future	818.0400	0.8180	827.8300	0.8278	1.197	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.12 Call	Bond Future	3161.1800	3.1612	3108.9000	3.1089	1.654	0.0000	0.0000
2023/09/13	2030	02/11/2023	10.62 Call	Bond Future	1610.7800	1.6108	1566.9200	1.5669	2.723	0.0000	0.0000
2023/09/13	2030	02/11/2023	11.12 Put	Bond Future	328.9400	0.3289	330.3100	0.3303	0.416	0.0000	0.0000
2023/09/13	2030	02/11/2023	12.27 Put	Bond Future	33.8600	0.0339	33.0300	0.0330	2.451	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.85 Call	Bond Future	5770.1900	5.7702	5719.2400	5.7192	0.883	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.00 Put	Bond Future	3188.4200	3.1884	3217.9100	3.2179	0.925	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.00 Call	Bond Future	1122.7800	1.1228	1097.2900	1.0973	2.270	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.16 Put	Bond Future	2772.3900	2.7724	2798.7400	2.7987	0.950	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.00 Call	Bond Future	3224.4600	3.2245	3181.4600	3.1815	1.334	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.00 Put	Bond Future	1232.6900	1.2327	1244.6700	1.2447	0.972	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.89 Call	Bond Future	976.8900	0.9769	953.4900	0.9535	2.395	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.86 Call	Bond Future	5802.4200	5.8024	5751.4200	5.7514	0.879	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.75 Call	Bond Future	5450.3500	5.4504	5400.0200	5.4000	0.923	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	
2023/09/13	2030	01/02/2024	11.36 Put	Bond Future	850.5500	0.8506	858.3600	0.8584	0.918	0.0000	0.0000
2023/09/13	2030	01/02/2024	12.10 Put	Bond Future	386.7600	0.3868	389.5300	0.3895	0.716	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.93 Put	Bond Future	3386.6700	3.3867	3417.4900	3.4175	0.910	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.07 Put	Bond Future	3001.7700	3.0018	3029.8800	3.0299	0.936	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.35 Put	Bond Future	859.5300	0.8595	867.4300	0.8674	0.919	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.89 Put	Bond Future	3503.1200	3.5031	3534.7000	3.5347	0.901	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.39 Put	Bond Future	2245.1700	2.2452	2267.1000	2.2671	0.977	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.39 Call	Bond Future	1789.4500	1.7895	1756.4000	1.7564	1.847	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.86 Put	Bond Future	500.7300	0.5007	504.7100	0.5047	0.795	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.57 Put	Bond Future	4512.3500	4.5124	4549.7500	4.5498	0.829	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.57 Call	Bond Future	629.6100	0.6296	612.0300	0.6120	2.792	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.07 Call	Bond Future	1227.7300	1.2277	1200.8600	1.2009	2.189	0.0000	0.0000
2023/09/13	2030	01/02/2024	12.10 Call	Bond Future	6583.8300	6.5838	6531.6200	6.5316	0.793	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.31 Call	Bond Future	4099.7800	4.0998	4053.1000	4.0531	1.139	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.31 Put	Bond Future	896.3000	0.8963	904.6000	0.9046	0.926	0.0000	0.0000
2023/09/13	2030	01/02/2024	9.93 Call	Bond Future	1028.2600	1.0283	1004.1000	1.0041	2.350	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.36 Call	Bond Future	4247.4800	4.2475	4200.3100	4.2003	1.111	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.37 Call	Bond Future	4277.2200	4.2772	4229.9500	4.2300	1.105	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.35 Call	Bond Future	4217.8200	4.2178	4170.7400	4.1707	1.116	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.85 Put	Bond Future	506.0700	0.5061	510.1000	0.5101	0.796	0.0000	0.0000
2023/09/13	2030	01/02/2024	10.16 Call	Bond Future	1371.5600	1.3716	1342.9300	1.3429	2.087	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.75 Put	Bond Future	563.1000	0.5631	567.7500	0.5678	0.826	0.0000	0.0000
2023/09/13	2030	01/02/2024	11.37 Put	Bond Future	841.6600	0.8417	849.3700	0.8494	0.916	0.0000	0.0000
2023/09/13	2030	01/02/2024		Bond Future	10.5020	89.2178	10.5156	89.1628	0.129	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.82 Call	Bond Future	1215.7500	1.2158	1193.4200	1.1934	1.837	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.66 Call	Bond Future	1024.2400	1.0242	1004.2500	1.0043	1.952	0.0000	0.0000
2023/09/13	2030	02/05/2024	12.38 Put	Bond Future	664.7500	0.6648	669.9400	0.6699	0.781	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.62 Call	Bond Future	2589.2700	2.5893	2554.9400	2.5549	1.326	0.0000	0.0000
2023/09/13	2030	02/05/2024		Bond Future	10.5877	91.1930	10.6019	91.1374	0.134	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.83 Call	Bond Future	1228.4800	1.2285	1205.9900	1.2060	1.831	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.83 Put	Bond Future	4265.6800	4.2657	4298.7900	4.2988	0.776	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.81 Call	Bond Future	1203.1200	1.2031	1180.9300	1.1809	1.844	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.81 Put	Bond Future	4322.2200	4.3222	4355.6300	4.3556	0.773	0.0000	0.0000
2023/09/13	2030	02/05/2024	11.94 Call	Bond Future	6042.5800	6.0426	5994.6400	5.9946	0.793	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.82 Put	Bond Future	4293.8900	4.2939	4327.1600	4.3272	0.775	0.0000	0.0000
2023/09/13	2030	02/05/2024	13.15 Call	Bond Future	9693.4900	9.6935	9640.1600	9.6402	0.550	0.0000	0.0000
2023/09/13	2030	02/05/2024	9.66 Put	Bond Future	4760.4600	4.7605	4796.0700	4.7961	0.748	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.16 Put	Bond Future	3410.7000	3.4107	3438.8000	3.4388	0.824	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.16 Call	Bond Future	1711.8600	1.7119	1684.3600	1.6844	1.606	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	
2023/09/13	2030	02/05/2024	11.94 Put	Bond Future	925.6600	0.9257	933.3200	0.9333	0.828	0.0000	0.0000
2023/09/13	2030	02/05/2024	12.38 Call	Bond Future	7366.9100	7.3669	7316.5000	7.3165	0.684	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.82 Put	Bond Future	2129.5300	2.1295	2148.0900	2.1481	0.872	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.82 Call	Bond Future	3035.6500	3.0357	2998.6100	2.9986	1.220	0.0000	0.0000
2023/09/13	2030	02/05/2024	10.62 Put	Bond Future	2462.5900	2.4626	2483.8600	2.4839	0.864	0.0000	0.0000
2023/09/13	2030	02/05/2024	11.12 Put	Bond Future	1707.7100	1.7077	1722.6200	1.7226	0.873	0.0000	0.0000
2023/09/13	2030	02/05/2024	11.12 Call	Bond Future	3767.0900	3.7671	3726.4000	3.7264	1.080	0.0000	0.0000
2023/09/13	2030	02/05/2024	13.15 Put	Bond Future	306.4700	0.3065	308.7400	0.3087	0.741	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.38 Put	Bond Future	3384.3000	3.3843	3411.1100	3.4111	0.792	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.37 Call	Bond Future	2206.4600	2.2065	2177.2900	2.1773	1.322	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.38 Call	Bond Future	2224.5200	2.2245	2195.2200	2.1952	1.317	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.39 Call	Bond Future	2242.3200	2.2423	2212.9000	2.2129	1.312	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.37 Put	Bond Future	3404.7300	3.4047	3431.6700	3.4317	0.791	0.0000	0.0000
2023/09/13	2030	01/08/2024		Bond Future	10.6838	89.2025	10.6986	89.1464	0.139	0.0000	0.0000
2023/09/13	2030	01/08/2024	10.39 Put	Bond Future	3363.6200	3.3636	3390.3100	3.3903	0.793	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.75 Put	Bond Future	3181.4400	3.1814	3205.6300	3.2056	0.760	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.76 Call	Bond Future	2999.9900	3.0000	2967.8300	2.9678	1.072	0.0000	0.0000
2023/09/13	2030	07/11/2024		Bond Future	10.8053	91.2659	10.8207	91.2097	0.143	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.75 Call	Bond Future	2979.9700	2.9800	2947.9200	2.9479	1.076	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.76 Put	Bond Future	3164.9800	3.1650	3189.0600	3.1891	0.761	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.74 Call	Bond Future	2960.3900	2.9604	2928.4500	2.9285	1.079	0.0000	0.0000
2023/09/13	2030	07/11/2024	10.74 Put	Bond Future	3198.3700	3.1984	3222.6700	3.2227	0.760	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.50 Call	Bond Future	1765.7500	1.7658	1733.9900	1.7340	1.799	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.50 Put	Bond Future	1088.5600	1.0886	1088.0000	1.0880	0.051	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.00 Put	Bond Future	2300.5800	2.3006	2311.6300	2.3116	0.480	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.58 Put	Bond Future	3908.6400	3.9086	3931.9800	3.9320	0.597	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.35 Put	Bond Future	4979.0800	4.9791	5007.0300	5.0070	0.561	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.78 Put	Bond Future	688.5100	0.6885	684.9800	0.6850	0.513	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.28 Call	Bond Future	1171.8600	1.1719	1144.2500	1.1443	2.356	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.71 Put	Bond Future	3355.3900	3.3554	3375.2600	3.3753	0.592	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.23 Call	Bond Future	1053.3300	1.0533	1026.8900	1.0269	2.510	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.78 Call	Bond Future	2661.9400	2.6619	2627.2100	2.6272	1.305	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.28 Put	Bond Future	1532.1900	1.5322	1535.7800	1.5358	0.234	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.59 Call	Bond Future	137.7200	0.1377	129.6200	0.1296	5.881	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.60 Put	Bond Future	926.4700	0.9265	924.5800	0.9246	0.204	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.90 Call	Bond Future	3082.8300	3.0828	3047.4700	3.0475	1.147	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.85 Put	Bond Future	2813.4800	2.8135	2829.1400	2.8291	0.557	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.85 Call	Bond Future	375.5700	0.3756	360.0300	0.3600	4.138	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	
2023/09/13	2032	02/11/2023	11.22 Put	Bond Future	1676.6400	1.6766	1681.6400	1.6816	0.298	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.90 Put	Bond Future	562.0500	0.5621	557.8900	0.5579	0.740	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.09 Put	Bond Future	2026.9800	2.0270	2035.4100	2.0354	0.416	0.0000	0.0000
2023/09/13	2032	02/11/2023	12.26 Call	Bond Future	4436.0800	4.4361	4400.3300	4.4003	0.806	0.0000	0.0000
2023/09/13	2032	02/11/2023	12.26 Put	Bond Future	302.0400	0.3020	297.4900	0.2975	1.506	0.0000	0.0000
2023/09/13	2032	02/11/2023		Bond Future	11.3560	84.3065	11.3626	84.2753	0.058	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.23 Put	Bond Future	1651.8400	1.6518	1656.6000	1.6566	0.288	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.24 Call	Bond Future	1076.5400	1.0765	1049.8600	1.0499	2.478	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.24 Put	Bond Future	1627.3400	1.6273	1631.8600	1.6319	0.278	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.22 Call	Bond Future	1030.3900	1.0304	1004.1900	1.0042	2.543	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.00 Call	Bond Future	594.9800	0.5950	574.8300	0.5748	3.387	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.58 Call	Bond Future	131.7200	0.1317	123.8600	0.1239	5.967	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.59 Put	Bond Future	3864.5600	3.8646	3887.6600	3.8877	0.598	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.09 Call	Bond Future	756.8500	0.7569	734.0800	0.7341	3.009	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.71 Call	Bond Future	226.5500	0.2266	215.2200	0.2152	5.001	0.0000	0.0000
2023/09/13	2032	02/11/2023	11.60 Call	Bond Future	2069.6900	2.0697	2036.6000	2.0366	1.599	0.0000	0.0000
2023/09/13	2032	02/11/2023	10.35 Call	Bond Future	40.0000	0.0400	36.7500	0.0368	8.125	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.59 Put	Bond Future	4989.0500	4.9891	5006.4900	5.0065	0.350	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.75 Call	Bond Future	3207.8400	3.2078	3180.1300	3.1801	0.864	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.62 Call	Bond Future	5975.4000	5.9754	5943.1400	5.9431	0.540	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.85 Put	Bond Future	1707.2900	1.7073	1710.8200	1.7108	0.207	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.83 Call	Bond Future	3436.1700	3.4362	3407.8300	3.4078	0.825	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.50 Put	Bond Future	924.4500	0.9245	924.5600	0.9246	0.012	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.84 Put	Bond Future	1723.1700	1.7232	1726.7700	1.7268	0.209	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.85 Call	Bond Future	3494.1900	3.4942	3465.7000	3.4657	0.815	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.83 Put	Bond Future	1739.1800	1.7392	1742.8600	1.7429	0.212	0.0000	0.0000
2023/09/13	2032	01/02/2024		Bond Future	11.4578	86.1815	11.4648	86.1495	0.060	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.59 Call	Bond Future	849.3200	0.8493	834.7400	0.8347	1.717	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.09 Put	Bond Future	3350.5400	3.3505	3361.7100	3.3617	0.333	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.73 Call	Bond Future	6358.0700	6.3581	6325.5300	6.3255	0.512	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.73 Put	Bond Future	740.7300	0.7407	740.2100	0.7402	0.070	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.01 Call	Bond Future	376.1700	0.3762	367.6100	0.3676	2.276	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.76 Put	Bond Future	4383.7900	4.3838	4399.0700	4.3991	0.349	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.62 Put	Bond Future	823.7200	0.8237	823.4800	0.8235	0.029	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.84 Call	Bond Future	3465.1300	3.4651	3436.7100	3.4367	0.820	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.01 Put	Bond Future	7432.4100	7.4324	7455.8700	7.4559	0.316	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.76 Call	Bond Future	1075.7300	1.0757	1058.9900	1.0590	1.556	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.09 Call	Bond Future	1627.7600	1.6278	1606.9100	1.6069	1.281	0.0000	0.0000
2023/09/13	2032	01/02/2024	10.78 Put	Bond Future	4315.7400	4.3157	4330.7700	4.3308	0.348	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	
2023/09/13	2032	01/02/2024	10.78 Call	Bond Future	1104.8400	1.1048	1087.8500	1.0879	1.538	0.0000	0.0000
2023/09/13	2032	01/02/2024	11.75 Put	Bond Future	1871.7800	1.8718	1876.0900	1.8761	0.230	0.0000	0.0000
2023/09/13	2032	01/02/2024	12.50 Call	Bond Future	5563.9200	5.5639	5532.0100	5.5320	0.574	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.36 Put	Bond Future	6667.6800	6.6677	6687.3900	6.6874	0.296	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.86 Put	Bond Future	4913.4500	4.9135	4928.6500	4.9287	0.309	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.86 Call	Bond Future	1634.1500	1.6342	1617.2000	1.6172	1.037	0.0000	0.0000
2023/09/13	2032	02/05/2024	12.90 Call	Bond Future	6961.4000	6.9614	6931.0100	6.9310	0.437	0.0000	0.0000
2023/09/13	2032	02/05/2024	11.35 Put	Bond Future	3567.8600	3.5679	3578.5700	3.5786	0.300	0.0000	0.0000
2023/09/13	2032	02/05/2024	11.35 Call	Bond Future	2573.0100	2.5730	2551.5700	2.5516	0.833	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.65 Call	Bond Future	1317.9300	1.3179	1302.9400	1.3029	1.137	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.59 Put	Bond Future	5808.1700	5.8082	5825.9000	5.8259	0.305	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.55 Call	Bond Future	1182.6100	1.1826	1168.5600	1.1686	1.188	0.0000	0.0000
2023/09/13	2032	02/05/2024		Bond Future	11.5688	83.9279	11.5760	83.8957	0.062	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.54 Put	Bond Future	5984.4200	5.9844	6002.6200	6.0026	0.304	0.0000	0.0000
2023/09/13	2032	02/05/2024	11.09 Call	Bond Future	2037.5000	2.0375	2018.4000	2.0184	0.937	0.0000	0.0000
2023/09/13	2032	02/05/2024	13.35 Call	Bond Future	8451.3300	8.4513	8419.8300	8.4198	0.373	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.36 Call	Bond Future	973.8500	0.9739	961.4100	0.9614	1.277	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.55 Put	Bond Future	5948.7700	5.9488	5966.8700	5.9669	0.304	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.56 Call	Bond Future	1195.7900	1.1958	1181.6500	1.1817	1.182	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.56 Put	Bond Future	5913.4800	5.9135	5931.4900	5.9315	0.305	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.59 Call	Bond Future	1235.7100	1.2357	1221.2900	1.2213	1.167	0.0000	0.0000
2023/09/13	2032	02/05/2024	11.09 Put	Bond Future	4234.6100	4.2346	4247.6600	4.2477	0.308	0.0000	0.0000
2023/09/13	2032	02/05/2024	13.18 Call	Bond Future	7883.0000	7.8830	7851.8600	7.8519	0.395	0.0000	0.0000
2023/09/13	2032	02/05/2024	13.18 Put	Bond Future	1010.9700	1.0110	1011.9800	1.0120	0.100	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.65 Put	Bond Future	5600.8700	5.6009	5618.0300	5.6180	0.306	0.0000	0.0000
2023/09/13	2032	02/05/2024	10.54 Call	Bond Future	1169.7400	1.1697	1155.7900	1.1558	1.193	0.0000	0.0000
2023/09/13	2032	02/05/2024	13.35 Put	Bond Future	898.3600	0.8984	899.0100	0.8990	0.072	0.0000	0.0000
2023/09/13	2032	02/05/2024	12.90 Put	Bond Future	1228.6600	1.2287	1230.4200	1.2304	0.143	0.0000	0.0000
2023/09/13	2032	01/08/2024		Bond Future	11.6879	85.7817	11.6952	85.7496	0.063	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.14 Call	Bond Future	2210.4600	2.2105	2192.7200	2.1927	0.803	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.14 Put	Bond Future	4667.4000	4.6674	4681.8200	4.6818	0.309	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.15 Call	Bond Future	2228.7400	2.2287	2210.9300	2.2109	0.799	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.15 Put	Bond Future	4640.0000	4.6400	4654.3500	4.6544	0.309	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.13 Call	Bond Future	2192.5700	2.1926	2174.9100	2.1749	0.805	0.0000	0.0000
2023/09/13	2032	01/08/2024	11.13 Put	Bond Future	4695.2200	4.6952	4709.7200	4.7097	0.309	0.0000	0.0000
2023/09/13	2032	07/11/2024	11.48 Put	Bond Future	4514.2400	4.5142	4527.3100	4.5273	0.290	0.0000	0.0000
2023/09/13	2032	07/11/2024	11.49 Call	Bond Future	2974.3500	2.9744	2955.5600	2.9556	0.632	0.0000	0.0000
2023/09/13	2032	07/11/2024		Bond Future	11.8407	83.6003	11.8482	83.5685	0.063	0.0000	0.0000
2023/09/13	2032	07/11/2024	11.48 Call	Bond Future	2954.1600	2.9542	2935.4500	2.9355	0.633	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	
2023/09/13	2032	07/11/2024	11.49 Put	Bond Future	4490.6800	4.4907	4503.6700	4.5037	0.289	0.0000	0.0000
2023/09/13	2032	07/11/2024	11.47 Call	Bond Future	2933.6900	2.9337	2915.0400	2.9150	0.636	0.0000	0.0000
2023/09/13	2032	07/11/2024	11.47 Put	Bond Future	4537.5600	4.5376	4550.6900	4.5507	0.289	0.0000	0.0000
2023/09/13	2033	02/11/2023		Bond Future	117.2748	117.2748	117.1616	117.1616	0.096	0.0000	0.0000
2023/09/13	2033	01/02/2024		Bond Future	119.9115	119.9115	119.7955	119.7955	0.097	0.0000	0.0000
2023/09/13	2033	02/05/2024		Bond Future	121.1329	121.1329	121.0145	121.0145	0.098	0.0000	0.0000
2023/09/13	2033	01/08/2024		Bond Future	123.8383	123.8383	123.7180	123.7180	0.097	0.0000	0.0000
2023/09/13	2033	07/11/2024		Bond Future	125.2403	125.2403	125.1178	125.1178	0.098	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.55 Put	Bond Future	4876.8600	4.8769	4967.6800	4.9677	1.862	0.0000	0.0000
2023/09/13	2037	02/11/2023		Bond Future	12.4047	77.1811	12.4262	77.0693	0.173	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.56 Call	Bond Future	237.9300	0.2379	216.4900	0.2165	9.011	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.56 Put	Bond Future	4827.3200	4.8273	4917.6600	4.9177	1.871	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.57 Call	Bond Future	245.3900	0.2454	223.4600	0.2235	8.937	0.0000	0.0000
2023/09/13	2037	02/11/2023	13.89 Call	Bond Future	7299.1000	7.2991	7188.2500	7.1883	1.519	0.0000	0.0000
2023/09/13	2037	02/11/2023	13.89 Put	Bond Future	129.4300	0.1294	130.3600	0.1304	0.719	0.0000	0.0000
2023/09/13	2037	02/11/2023	12.52 Call	Bond Future	2006.1600	2.0062	1926.8400	1.9268	3.954	0.0000	0.0000
2023/09/13	2037	02/11/2023	12.02 Put	Bond Future	2842.6600	2.8427	2905.6900	2.9057	2.217	0.0000	0.0000
2023/09/13	2037	02/11/2023	12.02 Call	Bond Future	801.9900	0.8020	753.2400	0.7532	6.079	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.55 Call	Bond Future	230.7000	0.2307	209.7400	0.2097	9.085	0.0000	0.0000
2023/09/13	2037	02/11/2023	11.57 Put	Bond Future	4778.0700	4.7781	4867.9200	4.8679	1.880	0.0000	0.0000
2023/09/13	2037	02/11/2023	12.52 Put	Bond Future	1410.1300	1.4101	1442.5900	1.4426	2.302	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.31 Put	Bond Future	3337.1600	3.3372	3390.4700	3.3905	1.597	0.0000	0.0000
2023/09/13	2037	01/02/2024	13.93 Call	Bond Future	7513.2800	7.5133	7411.8600	7.4119	1.350	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.93 Put	Bond Future	1968.6100	1.9686	2001.5700	2.0016	1.674	0.0000	0.0000
2023/09/13	2037	01/02/2024	13.93 Put	Bond Future	811.5500	0.8116	824.5900	0.8246	1.607	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.09 Put	Bond Future	3994.7700	3.9948	4056.4100	4.0564	1.543	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.32 Call	Bond Future	2255.0400	2.2550	2193.5200	2.1935	2.728	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.32 Put	Bond Future	3309.6300	3.3096	3362.5700	3.3626	1.600	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.33 Call	Bond Future	2280.0400	2.2800	2218.1500	2.2182	2.714	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.33 Put	Bond Future	3282.4800	3.2825	3335.0500	3.3351	1.602	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.31 Call	Bond Future	2230.3700	2.2304	2169.2200	2.1692	2.742	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.93 Call	Bond Future	4000.7000	4.0007	3919.2000	3.9192	2.037	0.0000	0.0000
2023/09/13	2037	01/02/2024	12.09 Call	Bond Future	1726.0400	1.7260	1673.2200	1.6732	3.060	0.0000	0.0000
2023/09/13	2037	01/02/2024		Bond Future	12.5242	74.6414	12.5466	74.5269	0.179	0.0000	0.0000
2023/09/13	2037	02/05/2024		Bond Future	12.6527	76.2936	12.6759	76.1771	0.183	0.0000	0.0000
2023/09/13	2037	02/05/2024	11.44 Call	Bond Future	1103.8800	1.1039	1070.7000	1.0707	3.006	0.0000	0.0000
2023/09/13	2037	02/05/2024	11.44 Put	Bond Future	7579.8700	7.5799	7663.1400	7.6631	1.099	0.0000	0.0000
2023/09/13	2037	02/05/2024	11.45 Call	Bond Future	1115.7500	1.1158	1082.3100	1.0823	2.997	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	
2023/09/13	2037	02/05/2024	11.43 Put	Bond Future	7625.0300	7.6250	7708.5500	7.7086	1.095	0.0000	0.0000
2023/09/13	2037	02/05/2024	11.45 Put	Bond Future	7535.0400	7.5350	7618.0500	7.6181	1.102	0.0000	0.0000
2023/09/13	2037	02/05/2024	11.43 Call	Bond Future	1092.2900	1.0923	1059.3600	1.0594	3.015	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.11 Call	Bond Future	2495.4200	2.4954	2443.8000	2.4438	2.069	0.0000	0.0000
2023/09/13	2037	01/08/2024		Bond Future	12.7911	73.7230	12.8151	73.6046	0.188	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.10 Call	Bond Future	2475.6900	2.4757	2424.3200	2.4243	2.075	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.11 Put	Bond Future	5966.4200	5.9664	6033.1700	6.0332	1.119	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.09 Call	Bond Future	2456.0500	2.4561	2404.9400	2.4049	2.081	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.09 Put	Bond Future	6032.5400	6.0325	6099.8000	6.0998	1.115	0.0000	0.0000
2023/09/13	2037	01/08/2024	12.10 Put	Bond Future	5999.4100	5.9994	6066.4100	6.0664	1.117	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.58 Call	Bond Future	3534.2400	3.5342	3473.7700	3.4738	1.711	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.57 Put	Bond Future	5378.1700	5.3782	5438.1100	5.4381	1.115	0.0000	0.0000
2023/09/13	2037	07/11/2024		Bond Future	12.9496	75.4265	12.9745	75.3063	0.192	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.58 Put	Bond Future	5350.9900	5.3510	5410.6900	5.4107	1.116	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.59 Call	Bond Future	3557.5000	3.5575	3496.8100	3.4968	1.706	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.59 Put	Bond Future	5324.2400	5.3242	5383.7200	5.3837	1.117	0.0000	0.0000
2023/09/13	2037	07/11/2024	12.57 Call	Bond Future	3511.3700	3.5114	3451.1400	3.4511	1.715	0.0000	0.0000
2023/09/13	2038	02/11/2023		Bond Future	126.2642	126.2642	126.3223	126.3223	0.046	0.0000	0.0000
2023/09/13	2038	01/02/2024		Bond Future	127.0841	127.0841	127.1420	127.1420	0.046	0.0000	0.0000
2023/09/13	2038	02/05/2024		Bond Future	129.9282	129.9282	129.9883	129.9883	0.046	0.0000	0.0000
2023/09/13	2038	01/08/2024		Bond Future	130.7597	130.7597	130.8211	130.8211	0.047	0.0000	0.0000
2023/09/13	2038	07/11/2024		Bond Future	133.8218	133.8218	133.8863	133.8863	0.048	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.50 Call	Bond Future	84.1200	0.0841	78.4100	0.0784	6.788	0.0000	0.0000
2023/09/13	2040	02/11/2023	12.10 Call	Bond Future	559.2400	0.5592	538.9600	0.5390	3.626	0.0000	0.0000
2023/09/13	2040	02/11/2023	12.97 Call	Bond Future	2749.0100	2.7490	2710.6100	2.7106	1.397	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.80 Call	Bond Future	240.6800	0.2407	228.6600	0.2287	4.994	0.0000	0.0000
2023/09/13	2040	02/11/2023	12.60 Put	Bond Future	1956.6800	1.9567	1956.6800	1.9567	0.000	0.0000	0.0000
2023/09/13	2040	02/11/2023	13.64 Call	Bond Future	5388.8300	5.3888	5349.3900	5.3494	0.732	0.0000	0.0000
2023/09/13	2040	02/11/2023	13.64 Put	Bond Future	368.3300	0.3683	362.0600	0.3621	1.702	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.50 Put	Bond Future	6892.5000	6.8925	6919.9600	6.9200	0.398	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.60 Call	Bond Future	122.6400	0.1226	115.1200	0.1151	6.132	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.58 Put	Bond Future	6425.2900	6.4253	6451.3200	6.4513	0.405	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.59 Call	Bond Future	118.2400	0.1182	110.9100	0.1109	6.199	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.60 Put	Bond Future	6310.3900	6.3104	6336.0400	6.3360	0.406	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.58 Call	Bond Future	114.0000	0.1140	106.8600	0.1069	6.263	0.0000	0.0000
2023/09/13	2040	02/11/2023		Bond Future	12.6667	77.3828	12.6728	77.3496	0.048	0.0000	0.0000
2023/09/13	2040	02/11/2023	12.60 Call	Bond Future	1591.9400	1.5919	1558.7700	1.5588	2.084	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.59 Put	Bond Future	6367.7200	6.3677	6393.5600	6.3936	0.406	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	
2023/09/13	2040	02/11/2023	12.10 Put	Bond Future	3750.7600	3.7508	3763.6500	3.7637	0.344	0.0000	0.0000
2023/09/13	2040	02/11/2023	12.97 Put	Bond Future	1124.3400	1.1243	1119.1100	1.1191	0.465	0.0000	0.0000
2023/09/13	2040	02/11/2023	11.80 Put	Bond Future	5208.8400	5.2088	5229.9900	5.2300	0.406	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.35 Call	Bond Future	1828.6000	1.8286	1805.8600	1.8059	1.244	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.34 Put	Bond Future	4278.9900	4.2790	4290.5100	4.2905	0.269	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.35 Put	Bond Future	4245.0000	4.2450	4256.3700	4.2564	0.268	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.33 Call	Bond Future	1784.0000	1.7840	1761.5500	1.7616	1.258	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.33 Put	Bond Future	4313.2000	4.3132	4324.8600	4.3249	0.270	0.0000	0.0000
2023/09/13	2040	01/02/2024		Bond Future	12.7898	74.5973	12.7962	74.5631	0.050	0.0000	0.0000
2023/09/13	2040	01/02/2024	12.34 Call	Bond Future	1806.2200	1.8062	1783.6300	1.7836	1.251	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.62 Put	Bond Future	8456.0800	8.4561	8477.0800	8.4771	0.248	0.0000	0.0000
2023/09/13	2040	02/05/2024		Bond Future	12.9212	76.2484	12.9277	76.2141	0.050	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.61 Call	Bond Future	1059.9400	1.0599	1046.7500	1.0468	1.244	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.61 Put	Bond Future	8505.4700	8.5055	8526.5600	8.5266	0.248	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.62 Call	Bond Future	1071.6600	1.0717	1058.3800	1.0584	1.239	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.60 Call	Bond Future	1048.4900	1.0485	1035.3900	1.0354	1.249	0.0000	0.0000
2023/09/13	2040	02/05/2024	11.60 Put	Bond Future	8555.2100	8.5552	8576.3900	8.5764	0.248	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.33 Call	Bond Future	2515.3500	2.5154	2496.2500	2.4963	0.759	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.33 Put	Bond Future	6459.7700	6.4598	6475.1300	6.4751	0.238	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.34 Call	Bond Future	2535.9200	2.5359	2516.7400	2.5167	0.756	0.0000	0.0000
2023/09/13	2040	01/08/2024		Bond Future	13.0624	73.4263	13.0691	73.3919	0.051	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.32 Call	Bond Future	2494.8700	2.4949	2475.8600	2.4759	0.762	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.34 Put	Bond Future	6424.2800	6.4243	6439.5600	6.4396	0.238	0.0000	0.0000
2023/09/13	2040	01/08/2024	12.32 Put	Bond Future	6495.4200	6.4954	6510.8700	6.5109	0.238	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.86 Put	Bond Future	5596.5900	5.5966	5609.5500	5.6096	0.232	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.84 Call	Bond Future	3672.5700	3.6726	3651.4300	3.6514	0.576	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.85 Call	Bond Future	3696.7500	3.6968	3675.5400	3.6755	0.574	0.0000	0.0000
2023/09/13	2040	07/11/2024		Bond Future	13.2229	75.1224	13.2297	75.0882	0.051	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.85 Put	Bond Future	5625.1000	5.6251	5638.1200	5.6381	0.231	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.86 Call	Bond Future	3720.9900	3.7210	3699.7200	3.6997	0.572	0.0000	0.0000
2023/09/13	2040	07/11/2024	12.84 Put	Bond Future	5653.7300	5.6537	5666.8200	5.6668	0.232	0.0000	0.0000
2023/09/13	2044	02/11/2023	12.00 Put	Bond Future	4632.7600	4.6328	4698.6000	4.6986	1.421	0.0000	0.0000
2023/09/13	2044	02/11/2023	12.75 Put	Bond Future	1762.7400	1.7627	1789.4900	1.7895	1.518	0.0000	0.0000
2023/09/13	2044	02/11/2023	13.00 Call	Bond Future	2516.1800	2.5162	2443.8700	2.4439	2.874	0.0000	0.0000
2023/09/13	2044	02/11/2023	11.57 Call	Bond Future	79.4200	0.0794	71.3900	0.0714	10.111	0.0000	0.0000
2023/09/13	2044	02/11/2023	12.75 Call	Bond Future	1735.8500	1.7359	1673.7100	1.6737	3.580	0.0000	0.0000
2023/09/13	2044	02/11/2023	12.00 Call	Bond Future	325.3200	0.3253	302.2700	0.3023	7.085	0.0000	0.0000
2023/09/13	2044	02/11/2023		Bond Future	12.7550	73.4946	12.7713	73.4058	0.128	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	
2023/09/13	2044	02/11/2023	11.56 Call	Bond Future	76.6500	0.0767	68.8400	0.0688	10.189	0.0000	0.0000
2023/09/13	2044	02/11/2023	11.57 Put	Bond Future	7038.9500	7.0390	7119.8100	7.1198	1.149	0.0000	0.0000
2023/09/13	2044	02/11/2023	11.55 Call	Bond Future	73.9800	0.0740	66.4000	0.0664	10.246	0.0000	0.0000
2023/09/13	2044	02/11/2023	11.55 Put	Bond Future	7160.6000	7.1606	7241.9100	7.2419	1.136	0.0000	0.0000
2023/09/13	2044	02/11/2023	11.56 Put	Bond Future	7099.6800	7.0997	7180.7600	7.1808	1.142	0.0000	0.0000
2023/09/13	2044	02/11/2023	13.00 Put	Bond Future	1206.4800	1.2065	1223.0600	1.2231	1.374	0.0000	0.0000
2023/09/13	2044	01/02/2024		Bond Future	12.8751	70.7478	12.8922	70.6567	0.133	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.28 Call	Bond Future	1533.3800	1.5334	1493.3000	1.4933	2.614	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.29 Call	Bond Future	1553.7200	1.5537	1513.3200	1.5133	2.600	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.27 Put	Bond Future	4873.5200	4.8735	4924.8100	4.9248	1.052	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.29 Put	Bond Future	4798.7200	4.7987	4849.3700	4.8494	1.055	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.28 Put	Bond Future	4836.0100	4.8360	4886.9800	4.8870	1.054	0.0000	0.0000
2023/09/13	2044	01/02/2024	12.27 Call	Bond Future	1513.1800	1.5132	1473.4200	1.4734	2.628	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.66 Put	Bond Future	8731.8400	8.7318	8798.7800	8.7988	0.767	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.67 Call	Bond Future	1046.5900	1.0466	1020.7900	1.0208	2.465	0.0000	0.0000
2023/09/13	2044	02/05/2024		Bond Future	13.0027	72.3137	13.0204	72.2211	0.136	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.66 Call	Bond Future	1035.1600	1.0352	1009.5600	1.0096	2.473	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.67 Put	Bond Future	8680.8300	8.6808	8747.5700	8.7476	0.769	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.65 Call	Bond Future	1023.6600	1.0237	998.2600	0.9983	2.481	0.0000	0.0000
2023/09/13	2044	02/05/2024	11.65 Put	Bond Future	8782.8600	8.7829	8850.0000	8.8500	0.764	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.29 Put	Bond Future	6950.0200	6.9500	7004.5100	7.0045	0.784	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.30 Call	Bond Future	2344.9900	2.3450	2305.2300	2.3052	1.696	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.30 Put	Bond Future	6912.1700	6.9122	6966.4500	6.9665	0.785	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.28 Call	Bond Future	2305.9700	2.3060	2266.6300	2.2666	1.706	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.28 Put	Bond Future	6988.0300	6.9880	7042.7300	7.0427	0.783	0.0000	0.0000
2023/09/13	2044	01/08/2024		Bond Future	13.1396	69.5299	13.1579	69.4358	0.139	0.0000	0.0000
2023/09/13	2044	01/08/2024	12.29 Call	Bond Future	2325.4300	2.3254	2285.8800	2.2859	1.701	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.92 Put	Bond Future	5693.0200	5.6930	5738.6100	5.7386	0.801	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.90 Call	Bond Future	3706.3800	3.7064	3657.0500	3.6571	1.331	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.91 Call	Bond Future	3730.6400	3.7306	3681.1300	3.6811	1.327	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.91 Put	Bond Future	5722.0000	5.7220	5767.7700	5.7678	0.800	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.92 Call	Bond Future	3754.6600	3.7547	3704.9700	3.7050	1.323	0.0000	0.0000
2023/09/13	2044	07/11/2024	12.90 Put	Bond Future	5750.8100	5.7508	5796.7600	5.7968	0.799	0.0000	0.0000
2023/09/13	2044	07/11/2024		Bond Future	13.2946	71.1357	13.3134	71.0405	0.142	0.0000	0.0000
2023/09/13	2046	02/11/2023		Bond Future	109.1436	109.1436	108.2897	108.2897	0.782	0.0000	0.0000
2023/09/13	2046	01/02/2024		Bond Future	111.5973	111.5973	110.7242	110.7242	0.782	0.0000	0.0000
2023/09/13	2046	02/05/2024		Bond Future	111.9463	111.9463	111.0535	111.0535	0.797	0.0000	0.0000
2023/09/13	2046	01/08/2024		Bond Future	114.4457	114.4457	113.5340	113.5340	0.797	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	
2023/09/13	2046	07/11/2024		Bond Future	114.9244	114.9244	113.9907	113.9907	0.812	0.0000	0.0000
2023/09/13	2050	02/11/2023		Bond Future	110.4980	110.4980	109.6641	109.6641	0.755	0.0000	0.0000
2023/09/13	2050	01/02/2024		Bond Future	110.7327	110.7327	109.8789	109.8789	0.771	0.0000	0.0000
2023/09/13	2050	02/05/2024		Bond Future	113.2111	113.2111	112.3387	112.3387	0.771	0.0000	0.0000
2023/09/13	2050	01/08/2024		Bond Future	113.4320	113.4320	112.5404	112.5404	0.786	0.0000	0.0000
2023/09/13	2050	07/11/2024		Bond Future	116.0880	116.0880	115.1769	115.1769	0.785	0.0000	0.0000
2023/09/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	AL37	02/11/2023		Index Future	907.6510	907.6510	907.3190	907.3190	0.037	0.0000	0.0000
2023/09/13	AL37	01/02/2024		Index Future	927.8350	927.8350	927.4960	927.4960	0.037	0.0000	0.0000
2023/09/13	AL37	02/05/2024		Index Future	948.3940	948.3940	948.0490	948.0490	0.036	0.0000	0.0000
2023/09/13	AL37	01/08/2024		Index Future	969.3740	969.3740	969.0240	969.0240	0.036	0.0000	0.0000
2023/09/13	AL37	07/11/2024		Index Future	991.8920	991.8920	991.5370	991.5370	0.036	0.0000	0.0000
2023/09/13	AL7T	02/11/2023		Index Future	1023.1770	1023.1770	1022.5550	1022.5550	0.061	0.0000	0.0000
2023/09/13	AL7T	01/02/2024		Index Future	1045.9310	1045.9310	1045.2940	1045.2940	0.061	0.0000	0.0000
2023/09/13	AL7T	02/05/2024		Index Future	1069.1070	1069.1070	1068.4580	1068.4580	0.061	0.0000	0.0000
2023/09/13	AL7T	01/08/2024		Index Future	1092.7570	1092.7570	1092.0970	1092.0970	0.060	0.0000	0.0000
2023/09/13	AL7T	07/11/2024		Index Future	1118.1410	1118.1410	1117.4700	1117.4700	0.060	0.0000	0.0000
2023/09/13	ALBI	02/11/2023		Index Future	894.1340	894.1340	893.4530	893.4530	0.076	0.0000	0.0000
2023/09/13	ALBI	01/02/2024		Index Future	914.0190	914.0190	913.3210	913.3210	0.076	0.0000	0.0000
2023/09/13	ALBI	02/05/2024		Index Future	934.2710	934.2710	933.5600	933.5600	0.076	0.0000	0.0000
2023/09/13	ALBI	01/08/2024		Index Future	954.9390	954.9390	954.2150	954.2150	0.076	0.0000	0.0000
2023/09/13	ALBI	07/11/2024		Index Future	977.1220	977.1220	976.3840	976.3840	0.076	0.0000	0.0000
2023/09/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	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	
2023/09/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/13	ES33	02/11/2023		Bond Future	12.9145	71.3572	12.9093	71.3795	0.040	0.0000	0.0000
2023/09/13	ES33	01/02/2024		Bond Future	13.0703	72.9616	13.0650	72.9842	0.041	0.0000	0.0000
2023/09/13	ES33	02/05/2024		Bond Future	13.2332	70.7952	13.2275	70.8188	0.043	0.0000	0.0000
2023/09/13	ES33	01/08/2024		Bond Future	13.4048	72.3748	13.3987	72.3995	0.046	0.0000	0.0000
2023/09/13	ES33	07/11/2024		Bond Future	13.6191	70.2637	13.6125	70.2899	0.049	0.0000	0.0000
2023/09/13	ES42	02/11/2023		Bond Future	13.4164	66.9800	13.4318	66.9050	0.115	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	
2023/09/13	ES42	01/02/2024		Bond Future	13.5598	68.4861	13.5758	68.4092	0.119	0.0000	0.0000
2023/09/13	ES42	02/05/2024		Bond Future	13.7144	65.7560	13.7311	65.6779	0.121	0.0000	0.0000
2023/09/13	ES42	01/08/2024		Bond Future	13.8734	67.2218	13.8906	67.1426	0.124	0.0000	0.0000
2023/09/13	ES42	07/11/2024		Bond Future	14.0670	64.5237	14.0848	64.4436	0.127	0.0000	0.0000
2023/09/13	GOVI	02/11/2023		GOVI	881.4030	881.4030	880.7260	880.7260	0.077	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.81 Put	GOVI	44070.0000	4.4070	50840.0000	5.0840	15.362	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.82 Put	GOVI	44170.0000	4.4170	50940.0000	5.0940	15.327	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.80 Put	GOVI	43970.0000	4.3970	50740.0000	5.0740	15.397	0.0000	0.0000
2023/09/13	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/02/2024		GOVI	901.0040	901.0040	900.3110	900.3110	0.077	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	879.98 Call	GOVI	210240.0000	21.0240	203310.0000	20.3310	3.296	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	880.00 Call	GOVI	210040.0000	21.0040	203110.0000	20.3110	3.299	0.0000	0.0000
2023/09/13	GOVI	01/02/2024	879.99 Call	GOVI	210140.0000	21.0140	203210.0000	20.3210	3.298	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.99 Put	GOVI	300220.0000	30.0220	307280.0000	30.7280	2.352	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.97 Put	GOVI	300020.0000	30.0020	307080.0000	30.7080	2.353	0.0000	0.0000
2023/09/13	GOVI	02/05/2024		GOVI	920.9680	920.9680	920.2620	920.2620	0.077	0.0000	0.0000
2023/09/13	GOVI	02/05/2024	950.98 Put	GOVI	300120.0000	30.0120	307180.0000	30.7180	2.352	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.39 Put	GOVI	20480.0000	2.0480	27680.0000	2.7680	35.156	0.0000	0.0000
2023/09/13	GOVI	01/08/2024		GOVI	941.3420	941.3420	940.6220	940.6220	0.076	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.37 Put	GOVI	20280.0000	2.0280	27480.0000	2.7480	35.503	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	01/08/2024	943.38 Put	GOVI	20380.0000	2.0380	27580.0000	2.7580	35.329	0.0000	0.0000
2023/09/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	07/11/2024	948.80 Call	GOVI	144080.0000	14.4080	136760.0000	13.6760	5.081	0.0000	0.0000
2023/09/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	GOVI	07/11/2024	948.78 Call	GOVI	144280.0000	14.4280	136960.0000	13.6960	5.073	0.0000	0.0000
2023/09/13	GOVI	07/11/2024		GOVI	963.2080	963.2080	962.4760	962.4760	0.076	0.0000	0.0000
2023/09/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/13	GOVI	07/11/2024	948.79 Call	GOVI	144180.0000	14.4180	136860.0000	13.6860	5.077	0.0000	0.0000
2023/09/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/13	IGOV	02/11/2023		Index Future	329.5950	329.5950	328.8100	328.8100	0.238	0.0000	0.0000
2023/09/13	IGOV	01/02/2024		Index Future	337.0050	337.0050	336.2020	336.2020	0.238	0.0000	0.0000
2023/09/13	IGOV	02/05/2024		Index Future	344.5510	344.5510	343.7300	343.7300	0.238	0.0000	0.0000
2023/09/13	IGOV	01/08/2024		Index Future	352.2490	352.2490	351.4120	351.4120	0.238	0.0000	0.0000
2023/09/13	IGOV	07/11/2024		Index Future	360.5120	360.5120	359.6570	359.6570	0.237	0.0000	0.0000
2023/09/13	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/13	JBAF	20/09/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2023/09/13	JBAF	18/10/2023		Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000
2023/09/13	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.3500	91.6500	0.240	0.0000	0.0000
2023/09/13	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.4000	91.6000	0.358	0.0000	0.0000
2023/09/13	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3900	91.6100	0.239	0.0000	0.0000
2023/09/13	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3800	91.6200	0.239	0.0000	0.0000
2023/09/13	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3700	91.6300	0.240	0.0000	0.0000
2023/09/13	JBAF	19/06/2024		Jibar Tradeable Future	8.1400	91.8600	8.1400	91.8600	0.000	0.0000	0.0000
2023/09/13	JBAF	18/09/2024		Jibar Tradeable Future	8.0100	91.9900	8.0500	91.9500	0.499	0.0000	0.0000
2023/09/13	JBAF	18/12/2024		Jibar Tradeable Future	7.8600	92.1400	7.9000	92.1000	0.509	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	
2023/09/13	JBAF	19/03/2025		Jibar Tradeable Future	7.8000	92.2000	7.8400	92.1600	0.513	0.0000	0.0000
2023/09/13	JBAF	18/06/2025		Jibar Tradeable Future	7.7700	92.2300	7.7900	92.2100	0.257	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.70 Call	Bond Future	814.7200	0.8147	781.9500	0.7820	4.022	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.74 Call	Bond Future	889.4900	0.8895	855.1300	0.8551	3.863	0.0000	0.0000
2023/09/13	R035	02/11/2023	12.24 Put	Bond Future	1243.9100	1.2439	1251.6600	1.2517	0.623	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.12 Put	Bond Future	5303.7700	5.3038	5351.0800	5.3511	0.892	0.0000	0.0000
2023/09/13	R035	02/11/2023	12.85 Put	Bond Future	436.8500	0.4369	435.7100	0.4357	0.261	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.41 Put	Bond Future	3903.8600	3.9039	3941.4600	3.9415	0.963	0.0000	0.0000
2023/09/13	R035	02/11/2023	10.62 Call	Bond Future	26.3200	0.0263	23.5300	0.0235	10.600	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.43 Put	Bond Future	3815.0200	3.8150	3851.8600	3.8519	0.966	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.70 Put	Bond Future	2734.0600	2.7341	2760.1100	2.7601	0.953	0.0000	0.0000
2023/09/13	R035	02/11/2023	13.59 Call	Bond Future	7570.6800	7.5707	7509.8600	7.5099	0.803	0.0000	0.0000
2023/09/13	R035	02/11/2023	13.59 Put	Bond Future	104.6800	0.1047	102.6800	0.1027	1.911	0.0000	0.0000
2023/09/13	R035	02/11/2023	12.24 Call	Bond Future	2173.2000	2.1732	2122.1300	2.1221	2.350	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.74 Put	Bond Future	2592.9300	2.5929	2617.3900	2.6174	0.943	0.0000	0.0000
2023/09/13	R035	02/11/2023	10.62 Put	Bond Future	8087.8800	8.0879	8143.9100	8.1439	0.693	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.12 Call	Bond Future	162.5300	0.1625	151.0200	0.1510	7.082	0.0000	0.0000
2023/09/13	R035	02/11/2023	12.85 Call	Bond Future	4419.1100	4.4191	4359.1500	4.3592	1.357	0.0000	0.0000
2023/09/13	R035	02/11/2023		Bond Future	12.0609	82.2444	12.0721	82.1856	0.093	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.42 Call	Bond Future	406.1600	0.4062	384.5600	0.3846	5.318	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.42 Put	Bond Future	3859.3100	3.8593	3896.5300	3.8965	0.964	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.43 Call	Bond Future	417.3400	0.4173	395.3600	0.3954	5.267	0.0000	0.0000
2023/09/13	R035	02/11/2023	11.41 Call	Bond Future	395.2000	0.3952	373.9800	0.3740	5.369	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.19 Put	Bond Future	2790.6300	2.7906	2809.8600	2.8099	0.689	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.20 Call	Bond Future	2856.1300	2.8561	2814.8500	2.8149	1.445	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.20 Put	Bond Future	2767.2600	2.7673	2786.3200	2.7863	0.689	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.18 Call	Bond Future	2800.5200	2.8005	2759.6000	2.7596	1.461	0.0000	0.0000
2023/09/13	R035	01/02/2024		Bond Future	12.1827	84.0735	12.1944	84.0132	0.097	0.0000	0.0000
2023/09/13	R035	01/02/2024	10.62 Call	Bond Future	304.4400	0.3044	294.2400	0.2942	3.350	0.0000	0.0000
2023/09/13	R035	01/02/2024	11.12 Put	Bond Future	6425.0300	6.4250	6466.8700	6.4669	0.651	0.0000	0.0000
2023/09/13	R035	01/02/2024	13.46 Call	Bond Future	7106.5200	7.1065	7050.2700	7.0503	0.792	0.0000	0.0000
2023/09/13	R035	01/02/2024	13.46 Put	Bond Future	915.7300	0.9157	919.8200	0.9198	0.447	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.18 Put	Bond Future	2814.1700	2.8142	2833.5900	2.8336	0.690	0.0000	0.0000
2023/09/13	R035	01/02/2024	12.19 Call	Bond Future	2828.2700	2.8283	2787.1600	2.7872	1.454	0.0000	0.0000
2023/09/13	R035	01/02/2024	10.62 Put	Bond Future	8916.7400	8.9167	8966.8800	8.9669	0.562	0.0000	0.0000
2023/09/13	R035	01/02/2024	11.12 Call	Bond Future	703.0300	0.7030	684.5300	0.6845	2.631	0.0000	0.0000
2023/09/13	R035	02/05/2024	11.20 Put	Bond Future	7042.4300	7.0424	7082.1300	7.0821	0.564	0.0000	0.0000
2023/09/13	R035	02/05/2024	11.19 Put	Bond Future	7085.3700	7.0854	7125.2200	7.1252	0.562	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
2023/09/13	R035	02/05/2024	11.20 Call	Bond Future		1208.4600	1.2085	1187.0800	1.1871	1.769	0.0000	0.0000
2023/09/13	R035	02/05/2024	11.21 Call	Bond Future		1221.1800	1.2212	1199.6500	1.1997	1.763	0.0000	0.0000
2023/09/13	R035	02/05/2024	11.21 Put	Bond Future		6999.6400	6.9996	7039.1900	7.0392	0.565	0.0000	0.0000
2023/09/13	R035	02/05/2024	11.19 Call	Bond Future		1195.8300	1.1958	1174.6000	1.1746	1.775	0.0000	0.0000
2023/09/13	R035	02/05/2024		Bond Future		12.3030	81.4228	12.3151	81.3618	0.099	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.81 Put	Bond Future		5701.8300	5.7018	5733.3800	5.7334	0.553	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.79 Call	Bond Future		2519.0100	2.5190	2489.0800	2.4891	1.188	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.79 Put	Bond Future		5764.3500	5.7644	5796.1800	5.7962	0.552	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.80 Call	Bond Future		2540.0000	2.5400	2509.9200	2.5099	1.184	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.80 Put	Bond Future		5733.1800	5.7332	5764.8600	5.7649	0.553	0.0000	0.0000
2023/09/13	R035	01/08/2024	11.81 Call	Bond Future		2560.7700	2.5608	2530.5600	2.5306	1.180	0.0000	0.0000
2023/09/13	R035	01/08/2024		Bond Future		12.4294	83.2217	12.4420	83.1599	0.101	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.19 Call	Bond Future		3373.1200	3.3731	3340.0300	3.3400	0.981	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.18 Put	Bond Future		5372.1700	5.3722	5401.3700	5.4014	0.544	0.0000	0.0000
2023/09/13	R035	07/11/2024		Bond Future		12.5919	80.6321	12.6048	80.5699	0.102	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.18 Call	Bond Future		3350.7200	3.3507	3317.7500	3.3178	0.984	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.19 Put	Bond Future		5344.6500	5.3447	5373.7300	5.3737	0.544	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.17 Call	Bond Future		3328.0400	3.3280	3295.2000	3.2952	0.987	0.0000	0.0000
2023/09/13	R035	07/11/2024	12.17 Put	Bond Future		5399.4500	5.3995	5428.7800	5.4288	0.543	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.82 Call	Bond Future		3360.2700	3.3603	3286.8300	3.2868	2.186	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.82 Put	Bond Future		1673.3700	1.6734	1681.3100	1.6813	0.474	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.83 Call	Bond Future		3404.5800	3.4046	3330.8400	3.3308	2.166	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.81 Put	Bond Future		1698.7900	1.6988	1707.0400	1.7070	0.486	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.83 Put	Bond Future		1648.1400	1.6481	1655.7800	1.6558	0.464	0.0000	0.0000
2023/09/13	R053	02/11/2023	12.81 Call	Bond Future		3316.0600	3.3161	3242.9300	3.2429	2.205	0.0000	0.0000
2023/09/13	R053	02/11/2023		Bond Future		12.5817	93.7846	12.5930	93.7032	0.090	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.93 Call	Bond Future		5012.8900	5.0129	4949.9100	4.9499	1.256	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.93 Put	Bond Future		3370.8300	3.3708	3391.1900	3.3912	0.604	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.94 Call	Bond Future		5054.2000	5.0542	4991.0200	4.9910	1.250	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.92 Call	Bond Future		4971.6900	4.9717	4908.9200	4.9089	1.263	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.92 Put	Bond Future		3398.1500	3.3982	3418.7200	3.4187	0.605	0.0000	0.0000
2023/09/13	R053	01/02/2024	12.94 Put	Bond Future		3343.7100	3.3437	3363.8700	3.3639	0.603	0.0000	0.0000
2023/09/13	R053	01/02/2024		Bond Future		12.6942	95.8704	12.7060	95.7870	0.093	0.0000	0.0000
2023/09/13	R053	02/05/2024		Bond Future		12.8133	92.1284	12.8255	92.0438	0.095	0.0000	0.0000
2023/09/13	R053	02/05/2024	13.03 Call	Bond Future		5912.9600	5.9130	5853.6000	5.8536	1.004	0.0000	0.0000
2023/09/13	R053	02/05/2024	13.04 Put	Bond Future		4400.8300	4.4008	4425.8900	4.4259	0.569	0.0000	0.0000
2023/09/13	R053	02/05/2024	13.02 Call	Bond Future		5873.4400	5.8734	5814.2600	5.8143	1.008	0.0000	0.0000
2023/09/13	R053	02/05/2024	13.02 Put	Bond Future		4456.3700	4.4564	4481.7800	4.4818	0.570	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	
2023/09/13	R053	02/05/2024	13.03 Put	Bond Future	4428.3700	4.4284	4453.6000	4.4536	0.570	0.0000	0.0000
2023/09/13	R053	02/05/2024	13.04 Call	Bond Future	5952.8400	5.9528	5893.3100	5.8933	1.000	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.13 Put	Bond Future	5307.8100	5.3078	5335.9300	5.3359	0.530	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.14 Call	Bond Future	6644.7000	6.6447	6587.0700	6.5871	0.867	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.15 Put	Bond Future	5251.8000	5.2518	5279.6100	5.2796	0.530	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.13 Call	Bond Future	6606.3300	6.6063	6548.8500	6.5489	0.870	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.14 Put	Bond Future	5279.7200	5.2797	5307.6900	5.3077	0.530	0.0000	0.0000
2023/09/13	R053	01/08/2024	13.15 Call	Bond Future	6683.1400	6.6831	6625.3500	6.6254	0.865	0.0000	0.0000
2023/09/13	R053	01/08/2024		Bond Future	12.9374	94.1627	12.9499	94.0771	0.097	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.80 Put	Bond Future	7336.7800	7.3368	7373.9500	7.3740	0.507	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.81 Call	Bond Future	5406.0800	5.4061	5356.7400	5.3567	0.913	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.80 Call	Bond Future	5372.7800	5.3728	5323.5900	5.3236	0.916	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.81 Put	Bond Future	7300.5200	7.3005	7337.5400	7.3375	0.507	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.79 Call	Bond Future	5339.1700	5.3392	5290.1500	5.2902	0.918	0.0000	0.0000
2023/09/13	R053	07/11/2024		Bond Future	13.0879	90.4686	13.1009	90.3822	0.099	0.0000	0.0000
2023/09/13	R053	07/11/2024	12.79 Put	Bond Future	7372.8200	7.3728	7410.1600	7.4102	0.506	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.15 Put	Bond Future	453.4500	0.4535	452.5100	0.4525	0.207	0.0000	0.0000
2023/09/13	R186	02/11/2023	10.42 Put	Bond Future	21.9600	0.0220	21.0400	0.0210	4.189	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.39 Call	Bond Future	1305.9700	1.3060	1291.3000	1.2913	1.123	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.39 Put	Bond Future	268.0200	0.2680	265.9900	0.2660	0.757	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.40 Call	Bond Future	1326.9900	1.3270	1312.3000	1.3123	1.107	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.40 Put	Bond Future	262.0200	0.2620	259.9700	0.2600	0.782	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.38 Call	Bond Future	1284.9300	1.2849	1270.2900	1.2703	1.139	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.38 Put	Bond Future	274.0100	0.2740	272.0100	0.2720	0.730	0.0000	0.0000
2023/09/13	R186	02/11/2023		Bond Future	9.0084	107.9468	9.0130	107.9341	0.051	0.0000	0.0000
2023/09/13	R186	02/11/2023	10.42 Call	Bond Future	3796.9200	3.7969	3783.3600	3.7834	0.357	0.0000	0.0000
2023/09/13	R186	02/11/2023	9.15 Call	Bond Future	840.1800	0.8402	826.6000	0.8266	1.616	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.51 Call	Bond Future	1820.4100	1.8204	1808.0300	1.8080	0.680	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.52 Put	Bond Future	539.2100	0.5392	539.9300	0.5399	0.134	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.50 Put	Bond Future	552.7200	0.5527	553.5100	0.5535	0.143	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.51 Put	Bond Future	546.0400	0.5460	546.8000	0.5468	0.139	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.52 Call	Bond Future	1838.6000	1.8386	1826.1800	1.8262	0.676	0.0000	0.0000
2023/09/13	R186	01/02/2024	9.50 Call	Bond Future	1802.0600	1.8021	1789.7100	1.7897	0.685	0.0000	0.0000
2023/09/13	R186	01/02/2024		Bond Future	9.0047	105.0373	9.0099	105.0241	0.057	0.0000	0.0000
2023/09/13	R186	02/05/2024	9.73 Put	Bond Future	659.5500	0.6596	660.8600	0.6609	0.199	0.0000	0.0000
2023/09/13	R186	02/05/2024	8.00 Call	Bond Future	275.8700	0.2759	271.9200	0.2719	1.432	0.0000	0.0000
2023/09/13	R186	02/05/2024	7.99 Put	Bond Future	2684.2100	2.6842	2692.9900	2.6930	0.327	0.0000	0.0000
2023/09/13	R186	02/05/2024	10.40 Call	Bond Future	3581.7900	3.5818	3569.3200	3.5693	0.348	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	
2023/09/13	R186	02/05/2024	10.40 Put	Bond Future	377.5400	0.3775	377.7700	0.3778	0.061	0.0000	0.0000
2023/09/13	R186	02/05/2024	9.73 Call	Bond Future	2341.2000	2.3412	2329.8100	2.3298	0.487	0.0000	0.0000
2023/09/13	R186	02/05/2024		Bond Future	9.0047	107.3630	9.0101	107.3503	0.060	0.0000	0.0000
2023/09/13	R186	02/05/2024	8.00 Put	Bond Future	2664.0300	2.6640	2672.7800	2.6728	0.328	0.0000	0.0000
2023/09/13	R186	02/05/2024	8.01 Call	Bond Future	281.0400	0.2810	277.0400	0.2770	1.423	0.0000	0.0000
2023/09/13	R186	02/05/2024	8.01 Put	Bond Future	2645.0800	2.6451	2653.7800	2.6538	0.329	0.0000	0.0000
2023/09/13	R186	02/05/2024	7.99 Call	Bond Future	271.9300	0.2719	268.0100	0.2680	1.442	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.69 Call	Bond Future	952.5300	0.9525	945.5300	0.9455	0.735	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.69 Put	Bond Future	1634.5900	1.6346	1639.7200	1.6397	0.314	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.70 Call	Bond Future	963.3100	0.9633	956.2700	0.9563	0.731	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.68 Put	Bond Future	1645.8400	1.6458	1651.0000	1.6510	0.314	0.0000	0.0000
2023/09/13	R186	01/08/2024		Bond Future	9.0074	104.4258	9.0131	104.4137	0.063	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.68 Call	Bond Future	942.2000	0.9422	935.2300	0.9352	0.740	0.0000	0.0000
2023/09/13	R186	01/08/2024	8.70 Put	Bond Future	1623.7900	1.6238	1628.8800	1.6289	0.313	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.13 Put	Bond Future	1301.7200	1.3017	1305.3300	1.3053	0.277	0.0000	0.0000
2023/09/13	R186	07/11/2024		Bond Future	9.0473	106.8421	9.0531	106.8311	0.064	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.14 Put	Bond Future	1294.2400	1.2942	1297.8200	1.2978	0.277	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.15 Call	Bond Future	1483.1800	1.4832	1475.7200	1.4757	0.503	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.15 Put	Bond Future	1286.8100	1.2868	1290.3600	1.2904	0.276	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.13 Call	Bond Future	1459.8800	1.4599	1452.4800	1.4525	0.507	0.0000	0.0000
2023/09/13	R186	07/11/2024	9.14 Call	Bond Future	1471.5100	1.4715	1464.0800	1.4641	0.505	0.0000	0.0000
2023/09/13	R197	02/11/2023		Bond Future	341.4175	341.4175	341.4595	341.4595	0.012	0.0000	0.0000
2023/09/13	R202	02/11/2023		Bond Future	253.8492	253.8492	253.8148	253.8148	0.014	0.0000	0.0000
2023/09/13	R202	01/02/2024		Bond Future	254.5805	254.5805	254.5439	254.5439	0.014	0.0000	0.0000
2023/09/13	R202	02/05/2024		Bond Future	260.2784	260.2784	260.2429	260.2429	0.014	0.0000	0.0000
2023/09/13	R202	01/08/2024		Bond Future	260.9902	260.9902	260.9543	260.9543	0.014	0.0000	0.0000
2023/09/13	R202	07/11/2024		Bond Future	267.1026	267.1026	267.0693	267.0693	0.012	0.0000	0.0000
2023/09/13	R209	02/11/2023		Bond Future	12.1374	63.3849	12.1541	63.3087	0.137	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.35 Put	Bond Future	3987.3000	3.9873	4045.7700	4.0458	1.466	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.34 Call	Bond Future	229.0400	0.2290	211.6500	0.2117	7.593	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.33 Put	Bond Future	4072.6200	4.0726	4131.8400	4.1318	1.454	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.34 Put	Bond Future	4029.8800	4.0299	4088.7300	4.0887	1.460	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.35 Call	Bond Future	236.0800	0.2361	218.3100	0.2183	7.527	0.0000	0.0000
2023/09/13	R209	02/11/2023	11.33 Call	Bond Future	222.1100	0.2221	205.0900	0.2051	7.663	0.0000	0.0000
2023/09/13	R209	01/02/2024		Bond Future	12.2421	64.7946	12.2594	64.7165	0.142	0.0000	0.0000
2023/09/13	R209	01/02/2024	12.14 Put	Bond Future	2629.6300	2.6296	2661.4600	2.6615	1.210	0.0000	0.0000
2023/09/13	R209	01/02/2024	12.13 Call	Bond Future	2143.9600	2.1440	2097.9500	2.0980	2.146	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	
2023/09/13	R209	01/02/2024	12.13 Put	Bond Future	2652.3100	2.6523	2684.3900	2.6844	1.210	0.0000	0.0000
2023/09/13	R209	01/02/2024	12.14 Call	Bond Future	2166.8600	2.1669	2120.6000	2.1206	2.135	0.0000	0.0000
2023/09/13	R209	01/02/2024	12.12 Call	Bond Future	2121.0000	2.1210	2075.2500	2.0753	2.157	0.0000	0.0000
2023/09/13	R209	01/02/2024	12.12 Put	Bond Future	2674.9900	2.6750	2707.3300	2.7073	1.209	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.19 Put	Bond Future	6468.8400	6.4688	6523.9400	6.5239	0.852	0.0000	0.0000
2023/09/13	R209	02/05/2024		Bond Future	12.3536	63.0764	12.3715	62.9970	0.145	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.18 Put	Bond Future	6508.3100	6.5083	6563.5900	6.5636	0.849	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.19 Call	Bond Future	988.8400	0.9888	964.5800	0.9646	2.453	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.17 Put	Bond Future	6547.7700	6.5478	6603.2300	6.6032	0.847	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.18 Call	Bond Future	978.4100	0.9784	954.3300	0.9543	2.461	0.0000	0.0000
2023/09/13	R209	02/05/2024	11.17 Call	Bond Future	967.9100	0.9679	944.0100	0.9440	2.469	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.78 Put	Bond Future	5245.6300	5.2456	5290.4300	5.2904	0.854	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.79 Put	Bond Future	5216.2100	5.2162	5260.8300	5.2608	0.855	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.80 Call	Bond Future	2154.9400	2.1549	2118.7700	2.1188	1.678	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.80 Put	Bond Future	5186.9100	5.1869	5231.3400	5.2313	0.857	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.78 Call	Bond Future	2120.1600	2.1202	2084.3600	2.0844	1.689	0.0000	0.0000
2023/09/13	R209	01/08/2024		Bond Future	12.4707	64.4697	12.4891	64.3891	0.148	0.0000	0.0000
2023/09/13	R209	01/08/2024	11.79 Call	Bond Future	2137.5100	2.1375	2101.5300	2.1015	1.683	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.23 Put	Bond Future	4740.4400	4.7404	4780.1200	4.7801	0.837	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.21 Call	Bond Future	3017.8700	3.0179	2976.2800	2.9763	1.378	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.22 Call	Bond Future	3038.0600	3.0381	2996.3100	2.9963	1.374	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.22 Put	Bond Future	4765.0300	4.7650	4804.8600	4.8049	0.836	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.23 Call	Bond Future	3058.0500	3.0581	3016.1500	3.0162	1.370	0.0000	0.0000
2023/09/13	R209	07/11/2024	12.21 Put	Bond Future	4789.4700	4.7895	4829.4600	4.8295	0.835	0.0000	0.0000
2023/09/13	R209	07/11/2024		Bond Future	12.6145	62.8050	12.6336	62.7235	0.151	0.0000	0.0000
2023/09/13	R210	02/11/2023		Bond Future	226.0178	226.0178	225.9778	225.9778	0.018	0.0000	0.0000
2023/09/13	R210	01/02/2024		Bond Future	231.0993	231.0993	231.0581	231.0581	0.018	0.0000	0.0000
2023/09/13	R210	02/05/2024		Bond Future	233.0144	233.0144	232.9727	232.9727	0.018	0.0000	0.0000
2023/09/13	R210	01/08/2024		Bond Future	238.2178	238.2178	238.1771	238.1771	0.017	0.0000	0.0000
2023/09/13	R210	07/11/2024		Bond Future	240.4613	240.4613	240.4196	240.4196	0.017	0.0000	0.0000
2023/09/13	R213	02/11/2023	12.70 Call	Bond Future	6901.3100	6.9013	6869.8000	6.8698	0.457	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.44 Put	Bond Future	596.7000	0.5967	594.0100	0.5940	0.451	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.44 Call	Bond Future	2400.9300	2.4009	2368.8100	2.3688	1.338	0.0000	0.0000
2023/09/13	R213	02/11/2023	10.94 Put	Bond Future	1356.6100	1.3566	1360.7400	1.3607	0.304	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.11 Put	Bond Future	1035.7700	1.0358	1036.7200	1.0367	0.092	0.0000	0.0000
2023/09/13	R213	02/11/2023		Bond Future	11.0135	81.4910	11.0203	81.4616	0.062	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.12 Call	Bond Future	1474.6900	1.4747	1446.0600	1.4461	1.941	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.12 Put	Bond Future	1019.1600	1.0192	1019.9600	1.0200	0.078	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	
2023/09/13	R213	02/11/2023	11.13 Call	Bond Future	1500.7900	1.5008	1472.0000	1.4720	1.918	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.13 Put	Bond Future	1002.6700	1.0027	1003.3100	1.0033	0.064	0.0000	0.0000
2023/09/13	R213	02/11/2023	11.11 Call	Bond Future	1448.6800	1.4487	1420.2000	1.4202	1.966	0.0000	0.0000
2023/09/13	R213	02/11/2023	12.70 Put	Bond Future	59.3500	0.0594	57.2700	0.0573	3.505	0.0000	0.0000
2023/09/13	R213	02/11/2023	10.94 Call	Bond Future	1040.6100	1.0406	1015.3100	1.0153	2.431	0.0000	0.0000
2023/09/13	R213	01/02/2024		Bond Future	11.1121	83.3034	11.1193	83.2731	0.065	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.71 Put	Bond Future	1254.2100	1.2542	1256.6400	1.2566	0.194	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.72 Call	Bond Future	3734.6500	3.7347	3706.7500	3.7068	0.747	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.72 Put	Bond Future	1242.3900	1.2424	1244.7600	1.2448	0.191	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.70 Call	Bond Future	3678.1600	3.6782	3650.3700	3.6504	0.756	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.70 Put	Bond Future	1266.3300	1.2663	1268.8100	1.2688	0.196	0.0000	0.0000
2023/09/13	R213	01/02/2024	11.71 Call	Bond Future	3706.2700	3.7063	3678.4300	3.6784	0.751	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.28 Put	Bond Future	5032.7400	5.0327	5049.6000	5.0496	0.335	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.29 Put	Bond Future	5001.8600	5.0019	5018.6400	5.0186	0.335	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.30 Call	Bond Future	1152.4900	1.1525	1138.7800	1.1388	1.190	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.30 Put	Bond Future	4970.8700	4.9709	4987.5600	4.9876	0.336	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.28 Call	Bond Future	1127.9200	1.1279	1114.3800	1.1144	1.200	0.0000	0.0000
2023/09/13	R213	02/05/2024	10.29 Call	Bond Future	1140.2700	1.1403	1126.6500	1.1267	1.194	0.0000	0.0000
2023/09/13	R213	02/05/2024		Bond Future	11.2100	81.5892	11.2175	81.5588	0.067	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.86 Call	Bond Future	2172.9000	2.1729	2155.6200	2.1556	0.795	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.87 Call	Bond Future	2190.5500	2.1906	2173.2000	2.1732	0.792	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.88 Put	Bond Future	3954.3300	3.9543	3967.3100	3.9673	0.328	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.86 Put	Bond Future	4000.4500	4.0005	4013.5800	4.0136	0.328	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.87 Put	Bond Future	3977.3300	3.9773	3990.3900	3.9904	0.328	0.0000	0.0000
2023/09/13	R213	01/08/2024		Bond Future	11.3144	83.3921	11.3221	83.3617	0.068	0.0000	0.0000
2023/09/13	R213	01/08/2024	10.88 Call	Bond Future	2208.2900	2.2083	2190.8600	2.1909	0.789	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.23 Put	Bond Future	3771.4000	3.7714	3783.2300	3.7832	0.314	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.21 Call	Bond Future	2845.4000	2.8454	2827.3000	2.8273	0.636	0.0000	0.0000
2023/09/13	R213	07/11/2024		Bond Future	11.4596	81.7618	11.4674	81.7318	0.068	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.22 Call	Bond Future	2864.7800	2.8648	2846.6200	2.8466	0.634	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.22 Put	Bond Future	3791.2300	3.7912	3803.1200	3.8031	0.314	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.23 Call	Bond Future	2883.8800	2.8839	2865.6600	2.8657	0.632	0.0000	0.0000
2023/09/13	R213	07/11/2024	11.21 Put	Bond Future	3810.8100	3.8108	3822.7600	3.8228	0.314	0.0000	0.0000
2023/09/13	R214	02/11/2023	11.46 Call	Bond Future	88.1700	0.0882	79.6700	0.0797	9.640	0.0000	0.0000
2023/09/13	R214	02/11/2023		Bond Future	12.5465	58.8673	12.5631	58.7915	0.132	0.0000	0.0000
2023/09/13	R214	02/11/2023	11.47 Put	Bond Future	5377.2000	5.3772	5444.3400	5.4443	1.249	0.0000	0.0000
2023/09/13	R214	02/11/2023	11.45 Call	Bond Future	85.2400	0.0852	76.9600	0.0770	9.714	0.0000	0.0000
2023/09/13	R214	02/11/2023	11.45 Put	Bond Future	5476.4900	5.4765	5544.0800	5.5441	1.234	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	
2023/09/13	R214	02/11/2023	11.46 Put	Bond Future	5426.7700	5.4268	5494.1400	5.4941	1.241	0.0000	0.0000
2023/09/13	R214	02/11/2023	11.47 Call	Bond Future	91.1900	0.0912	82.4600	0.0825	9.573	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.16 Put	Bond Future	3767.8700	3.7679	3809.1800	3.8092	1.096	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.15 Call	Bond Future	1415.6800	1.4157	1379.5900	1.3796	2.549	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.16 Call	Bond Future	1433.8700	1.4339	1397.5100	1.3975	2.536	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.14 Put	Bond Future	3827.9400	3.8279	3869.7900	3.8698	1.093	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.15 Put	Bond Future	3797.8100	3.7978	3839.3900	3.8394	1.095	0.0000	0.0000
2023/09/13	R214	01/02/2024		Bond Future	12.6607	60.1766	12.6779	60.0989	0.136	0.0000	0.0000
2023/09/13	R214	01/02/2024	12.14 Call	Bond Future	1397.6300	1.3976	1361.8100	1.3618	2.563	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.47 Call	Bond Future	883.2700	0.8833	861.1100	0.8611	2.509	0.0000	0.0000
2023/09/13	R214	02/05/2024		Bond Future	12.7725	58.2042	12.7902	58.1252	0.139	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.47 Put	Bond Future	7183.0100	7.1830	7239.8400	7.2398	0.791	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.48 Put	Bond Future	7140.5200	7.1405	7197.1800	7.1972	0.793	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.46 Call	Bond Future	873.5900	0.8736	851.6100	0.8516	2.516	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.46 Put	Bond Future	7225.7700	7.2258	7282.7800	7.2828	0.789	0.0000	0.0000
2023/09/13	R214	02/05/2024	11.48 Call	Bond Future	893.1600	0.8932	870.8300	0.8708	2.500	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.17 Call	Bond Future	2133.2700	2.1333	2097.6400	2.0976	1.670	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.17 Put	Bond Future	5433.0200	5.4330	5477.6300	5.4776	0.821	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.18 Call	Bond Future	2150.7700	2.1508	2114.9600	2.1150	1.665	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.16 Call	Bond Future	2116.0500	2.1161	2080.6000	2.0806	1.675	0.0000	0.0000
2023/09/13	R214	01/08/2024		Bond Future	12.8886	59.4901	12.9068	59.4098	0.142	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.18 Put	Bond Future	5402.5800	5.4026	5447.0100	5.4470	0.822	0.0000	0.0000
2023/09/13	R214	01/08/2024	12.16 Put	Bond Future	5463.8000	5.4638	5508.5900	5.5086	0.820	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.61 Call	Bond Future	3013.1600	3.0132	2971.6500	2.9717	1.378	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.62 Put	Bond Future	4865.1000	4.8651	4904.8400	4.9048	0.817	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.60 Call	Bond Future	2992.9500	2.9930	2951.6000	2.9516	1.382	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.60 Put	Bond Future	4915.5200	4.9155	4955.5800	4.9556	0.815	0.0000	0.0000
2023/09/13	R214	07/11/2024		Bond Future	13.0336	57.5596	13.0525	57.4781	0.145	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.61 Put	Bond Future	4890.2600	4.8903	4930.1600	4.9302	0.816	0.0000	0.0000
2023/09/13	R214	07/11/2024	12.62 Call	Bond Future	3033.4300	3.0334	2991.7600	2.9918	1.374	0.0000	0.0000
2023/09/13	R248	02/11/2023	12.50 Put	Bond Future	2320.0600	2.3201	2338.6200	2.3386	0.800	0.0000	0.0000
2023/09/13	R248	02/11/2023	13.60 Put	Bond Future	423.9200	0.4239	421.6600	0.4217	0.533	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.80 Put	Bond Future	5372.1800	5.3722	5418.9100	5.4189	0.870	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.80 Call	Bond Future	249.1700	0.2492	233.3500	0.2334	6.349	0.0000	0.0000
2023/09/13	R248	02/11/2023	12.50 Call	Bond Future	1369.4000	1.3694	1325.4100	1.3254	3.212	0.0000	0.0000
2023/09/13	R248	02/11/2023	13.60 Call	Bond Future	5255.9900	5.2560	5191.1800	5.1912	1.233	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.49 Put	Bond Future	7193.3200	7.1933	7248.7900	7.2488	0.771	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.47 Call	Bond Future	78.0000	0.0780	71.3000	0.0713	8.590	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	
2023/09/13	R248	02/11/2023		Bond Future	12.6697	72.2356	12.6810	72.1730	0.089	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.48 Call	Bond Future	80.8400	0.0808	73.9400	0.0739	8.535	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.48 Put	Bond Future	7256.0300	7.2560	7311.6800	7.3117	0.767	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.49 Call	Bond Future	83.7300	0.0837	76.6500	0.0767	8.456	0.0000	0.0000
2023/09/13	R248	02/11/2023	11.47 Put	Bond Future	7318.8800	7.3189	7374.7300	7.3747	0.763	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.15 Call	Bond Future	1468.8000	1.4688	1438.7800	1.4388	2.044	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.15 Put	Bond Future	5110.7300	5.1107	5144.8100	5.1448	0.667	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.16 Call	Bond Future	1488.3500	1.4884	1458.0900	1.4581	2.033	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.16 Put	Bond Future	5070.7900	5.0708	5104.6300	5.1046	0.667	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.14 Call	Bond Future	1449.4100	1.4494	1419.6200	1.4196	2.055	0.0000	0.0000
2023/09/13	R248	01/02/2024		Bond Future	12.7898	73.8421	12.8016	73.7780	0.092	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.14 Put	Bond Future	5150.9100	5.1509	5185.2200	5.1852	0.666	0.0000	0.0000
2023/09/13	R248	01/02/2024	11.50 Put	Bond Future	8251.1400	8.2511	8299.3300	8.2993	0.584	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.30 Put	Bond Future	4538.9700	4.5390	4569.5500	4.5696	0.674	0.0000	0.0000
2023/09/13	R248	01/02/2024	12.30 Call	Bond Future	1780.5400	1.7805	1747.0200	1.7470	1.883	0.0000	0.0000
2023/09/13	R248	01/02/2024	13.37 Put	Bond Future	1885.2300	1.8852	1896.1400	1.8961	0.579	0.0000	0.0000
2023/09/13	R248	01/02/2024	11.50 Call	Bond Future	553.5200	0.5535	537.6100	0.5376	2.874	0.0000	0.0000
2023/09/13	R248	01/02/2024	13.37 Call	Bond Future	4919.1900	4.9192	4866.0000	4.8660	1.081	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.46 Call	Bond Future	946.2000	0.9462	927.8900	0.9279	1.935	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.48 Put	Bond Future	9429.0000	9.4290	9475.3900	9.4754	0.492	0.0000	0.0000
2023/09/13	R248	02/05/2024		Bond Future	12.9075	71.0283	12.9196	70.9633	0.094	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.47 Call	Bond Future	957.0400	0.9570	938.5800	0.9386	1.929	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.47 Put	Bond Future	9483.4700	9.4835	9530.0000	9.5300	0.491	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.48 Call	Bond Future	968.1300	0.9681	949.5300	0.9495	1.921	0.0000	0.0000
2023/09/13	R248	02/05/2024	11.46 Put	Bond Future	9538.2900	9.5383	9584.9700	9.5850	0.489	0.0000	0.0000
2023/09/13	R248	01/08/2024		Bond Future	13.0300	72.5973	13.0425	72.5314	0.096	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.31 Put	Bond Future	6615.2600	6.6153	6649.6400	6.6496	0.520	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.32 Put	Bond Future	6578.4900	6.5785	6612.7300	6.6127	0.520	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.30 Call	Bond Future	2610.7200	2.6107	2579.3700	2.5794	1.201	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.30 Put	Bond Future	6652.1900	6.6522	6686.7200	6.6867	0.519	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.31 Call	Bond Future	2631.9700	2.6320	2600.4700	2.6005	1.197	0.0000	0.0000
2023/09/13	R248	01/08/2024	12.32 Call	Bond Future	2653.3000	2.6533	2621.6600	2.6217	1.192	0.0000	0.0000
2023/09/13	R248	07/11/2024	12.78 Put	Bond Future	5961.9700	5.9620	5992.0700	5.9921	0.505	0.0000	0.0000
2023/09/13	R248	07/11/2024	12.79 Put	Bond Future	5932.4700	5.9325	5962.4400	5.9624	0.505	0.0000	0.0000
2023/09/13	R248	07/11/2024	12.80 Call	Bond Future	3879.4200	3.8794	3842.8200	3.8428	0.943	0.0000	0.0000
2023/09/13	R248	07/11/2024		Bond Future	13.1825	69.8246	13.1954	69.7582	0.098	0.0000	0.0000
2023/09/13	R248	07/11/2024	12.79 Call	Bond Future	3854.1400	3.8541	3817.6600	3.8177	0.947	0.0000	0.0000
2023/09/13	R248	07/11/2024	12.80 Put	Bond Future	5903.4000	5.9034	5933.2500	5.9333	0.506	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	
2023/09/13	R248	07/11/2024	12.78 Call	Bond Future	3829.2100	3.8292	3792.8600	3.7929	0.949	0.0000	0.0000
2023/09/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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