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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2023 TO 18/09/2023

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
2023/09/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/18	2025	02/11/2023		Bond Future	172.7474	172.7474	172.7823	0.020	0.0000	0.0000
2023/09/18	2025	01/02/2024		Bond Future	174.8292	174.8292	174.8661	0.021	0.0000	0.0000
2023/09/18	2025	02/05/2024		Bond Future	178.7334	178.7334	178.7716	0.021	0.0000	0.0000
2023/09/18	2025	01/08/2024		Bond Future	180.8544	180.8544	180.8946	0.022	0.0000	0.0000
2023/09/18	2025	07/11/2024		Bond Future	185.1009	185.1009	185.1428	0.023	0.0000	0.0000
2023/09/18	2029	02/11/2023		Bond Future	124.6849	124.6849	124.7417	0.046	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/18	2029	01/02/2024		Bond Future	127.4836	127.4836	127.5416	127.5416	0.045	0.0000	0.0000
2023/09/18	2029	02/05/2024		Bond Future	128.9627	128.9627	129.0226	129.0226	0.046	0.0000	0.0000
2023/09/18	2029	01/08/2024		Bond Future	131.8212	131.8212	131.8828	131.8828	0.047	0.0000	0.0000
2023/09/18	2029	07/11/2024		Bond Future	133.5147	133.5147	133.5790	133.5790	0.048	0.0000	0.0000
2023/09/18	2030	02/11/2023		Bond Future	10.5078	90.8689	10.5377	90.7444	0.284	0.0000	0.0000
2023/09/18	2030	02/11/2023	9.57 Call	Bond Future	27.4900	0.0275	19.4100	0.0194	29.393	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.57 Call	Bond Future	4450.6900	4.4507	4319.6100	4.3196	2.945	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.39 Put	Bond Future	1342.4000	1.3424	1380.7000	1.3807	2.853	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.43 Call	Bond Future	3949.8900	3.9499	3819.0800	3.8191	3.312	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.80 Put	Bond Future	669.9100	0.6699	677.7600	0.6778	1.172	0.0000	0.0000
2023/09/18	2030	02/11/2023	12.27 Call	Bond Future	7016.2100	7.0162	6887.6800	6.8877	1.832	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.81 Call	Bond Future	1906.3300	1.9063	1789.2600	1.7893	6.141	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.82 Call	Bond Future	1935.6000	1.9356	1818.0500	1.8181	6.073	0.0000	0.0000
2023/09/18	2030	02/11/2023	9.57 Put	Bond Future	4044.7800	4.0448	4161.1300	4.1611	2.877	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.07 Put	Bond Future	2181.5700	2.1816	2254.9000	2.2549	3.361	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.07 Call	Bond Future	333.8700	0.3339	282.7700	0.2828	15.305	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.57 Put	Bond Future	159.9400	0.1599	153.2900	0.1533	4.158	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.82 Put	Bond Future	646.5400	0.6465	653.4200	0.6534	1.064	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.80 Call	Bond Future	1877.1100	1.8771	1760.5300	1.7605	6.211	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.62 Put	Bond Future	916.3400	0.9163	935.0400	0.9350	2.041	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.12 Call	Bond Future	2880.4200	2.8804	2753.0600	2.7531	4.422	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.81 Put	Bond Future	658.1900	0.6582	665.5500	0.6656	1.118	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.62 Call	Bond Future	1382.4200	1.3824	1276.6900	1.2767	7.648	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.12 Put	Bond Future	374.8400	0.3748	371.9100	0.3719	0.782	0.0000	0.0000
2023/09/18	2030	02/11/2023	12.27 Put	Bond Future	40.0300	0.0400	35.9300	0.0359	10.242	0.0000	0.0000
2023/09/18	2030	02/11/2023	9.89 Put	Bond Future	2784.7800	2.7848	2877.5200	2.8775	3.330	0.0000	0.0000
2023/09/18	2030	02/11/2023	9.89 Call	Bond Future	163.4000	0.1634	131.7100	0.1317	19.394	0.0000	0.0000
2023/09/18	2030	02/11/2023	10.39 Call	Bond Future	850.0000	0.8500	763.8700	0.7639	10.133	0.0000	0.0000
2023/09/18	2030	02/11/2023	11.43 Put	Bond Future	209.5000	0.2095	203.1200	0.2031	3.045	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.89 Put	Bond Future	3722.8600	3.7229	3796.0100	3.7960	1.965	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.39 Put	Bond Future	2407.8500	2.4079	2457.5900	2.4576	2.066	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.39 Call	Bond Future	1614.8400	1.6148	1537.3600	1.5374	4.798	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.86 Put	Bond Future	545.3100	0.5453	551.8800	0.5519	1.205	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.16 Put	Bond Future	2961.2500	2.9613	3021.7700	3.0218	2.044	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.00 Call	Bond Future	2989.1200	2.9891	2887.3500	2.8874	3.405	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.00 Put	Bond Future	1334.6400	1.3346	1360.0900	1.3601	1.907	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.85 Call	Bond Future	5478.0900	5.4781	5357.5600	5.3576	2.200	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.00 Put	Bond Future	3395.3700	3.3954	3463.5200	3.4635	2.007	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	
2023/09/18	2030	01/02/2024	10.00 Call	Bond Future	992.4400	0.9924	933.3700	0.9334	5.952	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.35 Put	Bond Future	933.3600	0.9334	949.0400	0.9490	1.680	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.89 Call	Bond Future	859.3400	0.8593	805.2700	0.8053	6.292	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.86 Call	Bond Future	5509.7100	5.5097	5389.0600	5.3891	2.190	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.75 Call	Bond Future	5163.0200	5.1630	5043.9000	5.0439	2.307	0.0000	0.0000
2023/09/18	2030	01/02/2024	12.10 Put	Bond Future	421.6800	0.4217	425.6000	0.4256	0.930	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.36 Put	Bond Future	923.6800	0.9237	939.1300	0.9391	1.673	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.57 Put	Bond Future	4765.7800	4.7658	4852.7900	4.8528	1.826	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.57 Call	Bond Future	545.7500	0.5458	505.5400	0.5055	7.368	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.07 Call	Bond Future	1089.5100	1.0895	1027.1000	1.0271	5.728	0.0000	0.0000
2023/09/18	2030	01/02/2024	12.10 Call	Bond Future	6281.4600	6.2815	6158.1600	6.1582	1.963	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.31 Call	Bond Future	3839.2000	3.8392	3728.6200	3.7286	2.880	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.31 Put	Bond Future	973.0100	0.9730	989.6500	0.9897	1.710	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.93 Call	Bond Future	906.0700	0.9061	850.1900	0.8502	6.167	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.36 Call	Bond Future	3983.3200	3.9833	3871.5500	3.8716	2.806	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.37 Call	Bond Future	4012.3500	4.0124	3900.3500	3.9004	2.791	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.35 Call	Bond Future	3954.3600	3.9544	3842.8200	3.8428	2.821	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.75 Put	Bond Future	613.0600	0.6131	621.1600	0.6212	1.321	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.37 Put	Bond Future	914.0800	0.9141	929.3000	0.9293	1.665	0.0000	0.0000
2023/09/18	2030	01/02/2024	9.93 Put	Bond Future	3601.7700	3.6018	3673.1100	3.6731	1.981	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.07 Put	Bond Future	3200.8400	3.2008	3265.6500	3.2657	2.025	0.0000	0.0000
2023/09/18	2030	01/02/2024	10.16 Call	Bond Future	1223.1300	1.2231	1156.4300	1.1564	5.453	0.0000	0.0000
2023/09/18	2030	01/02/2024	11.85 Put	Bond Future	551.2600	0.5513	557.9500	0.5580	1.214	0.0000	0.0000
2023/09/18	2030	01/02/2024		Bond Future	10.5853	88.8805	10.6169	88.7533	0.298	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.62 Call	Bond Future	2356.0100	2.3560	2275.6400	2.2756	3.411	0.0000	0.0000
2023/09/18	2030	02/05/2024	11.94 Call	Bond Future	5717.3400	5.7173	5603.6300	5.6036	1.989	0.0000	0.0000
2023/09/18	2030	02/05/2024	12.38 Put	Bond Future	678.5500	0.6786	688.8400	0.6888	1.516	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.82 Call	Bond Future	1088.9600	1.0890	1037.4000	1.0374	4.735	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.66 Call	Bond Future	925.5900	0.9256	879.2900	0.8793	5.002	0.0000	0.0000
2023/09/18	2030	02/05/2024		Bond Future	10.6769	90.8437	10.7102	90.7138	0.312	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.83 Call	Bond Future	1100.7900	1.1008	1048.8800	1.0489	4.716	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.83 Put	Bond Future	4487.3300	4.4873	4565.2700	4.5653	1.737	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.81 Call	Bond Future	1077.2200	1.0772	1026.0200	1.0260	4.753	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.82 Put	Bond Future	4516.4400	4.5164	4594.7300	4.5947	1.733	0.0000	0.0000
2023/09/18	2030	02/05/2024	13.15 Call	Bond Future	9372.3300	9.3723	9246.5300	9.2465	1.342	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.81 Put	Bond Future	4545.6600	4.5457	4624.3100	4.6243	1.730	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.62 Put	Bond Future	2578.6700	2.5787	2628.1500	2.6282	1.919	0.0000	0.0000
2023/09/18	2030	02/05/2024	11.12 Put	Bond Future	1773.5700	1.7736	1807.4000	1.8074	1.907	0.0000	0.0000
2023/09/18	2030	02/05/2024	11.12 Call	Bond Future	3483.6100	3.4836	3387.5900	3.3876	2.756	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	
2023/09/18	2030	02/05/2024	13.15 Put	Bond Future	334.6500	0.3347	338.7000	0.3387	1.210	0.0000	0.0000
2023/09/18	2030	02/05/2024	9.66 Put	Bond Future	5011.1500	5.0112	5094.7000	5.0947	1.667	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.16 Put	Bond Future	3589.5400	3.5895	3655.5800	3.6556	1.840	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.16 Call	Bond Future	1541.3600	1.5414	1477.5500	1.4776	4.140	0.0000	0.0000
2023/09/18	2030	02/05/2024	11.94 Put	Bond Future	949.7600	0.9498	965.9000	0.9659	1.699	0.0000	0.0000
2023/09/18	2030	02/05/2024	12.38 Call	Bond Future	7031.3700	7.0314	6911.8100	6.9118	1.700	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.82 Put	Bond Future	2222.7800	2.2228	2265.6100	2.2656	1.927	0.0000	0.0000
2023/09/18	2030	02/05/2024	10.82 Call	Bond Future	2779.5600	2.7796	2692.5400	2.6925	3.131	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.38 Put	Bond Future	3590.8900	3.5909	3654.6900	3.6547	1.777	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.38 Call	Bond Future	2058.6400	2.0586	1990.0200	1.9900	3.333	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.39 Call	Bond Future	2075.6000	2.0756	2006.6700	2.0067	3.321	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.37 Put	Bond Future	3612.1600	3.6122	3676.2900	3.6763	1.775	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.39 Put	Bond Future	3569.3700	3.5694	3632.8600	3.6329	1.779	0.0000	0.0000
2023/09/18	2030	01/08/2024	10.37 Call	Bond Future	2041.4200	2.0414	1973.1300	1.9731	3.345	0.0000	0.0000
2023/09/18	2030	01/08/2024		Bond Future	10.7824	88.8300	10.8176	88.6976	0.326	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.75 Put	Bond Future	3367.5700	3.3676	3426.4500	3.4265	1.748	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.76 Call	Bond Future	2809.3000	2.8093	2732.7400	2.7327	2.725	0.0000	0.0000
2023/09/18	2030	07/11/2024		Bond Future	10.9089	90.8898	10.9463	90.7546	0.343	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.75 Call	Bond Future	2790.0000	2.7900	2713.7200	2.7137	2.734	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.76 Put	Bond Future	3350.3900	3.3504	3408.9900	3.4090	1.749	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.74 Call	Bond Future	2771.1600	2.7712	2695.1400	2.6951	2.743	0.0000	0.0000
2023/09/18	2030	07/11/2024	10.74 Put	Bond Future	3385.2400	3.3852	3444.3800	3.4444	1.747	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.78 Put	Bond Future	668.1300	0.6681	686.7500	0.6868	2.787	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.28 Call	Bond Future	944.6500	0.9447	829.2300	0.8292	12.218	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.71 Put	Bond Future	3483.3800	3.4834	3640.1900	3.6402	4.502	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.50 Call	Bond Future	1518.6000	1.5186	1375.1200	1.3751	9.448	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.50 Put	Bond Future	1077.0400	1.0770	1120.3300	1.1203	4.019	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.00 Put	Bond Future	2356.6100	2.3566	2471.4900	2.4715	4.875	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.58 Put	Bond Future	4068.4100	4.0684	4238.5200	4.2385	4.181	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.35 Put	Bond Future	5188.5800	5.1886	5370.1500	5.3702	3.499	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.09 Put	Bond Future	2064.5600	2.0646	2165.0200	2.1650	4.866	0.0000	0.0000
2023/09/18	2032	02/11/2023	12.26 Call	Bond Future	4182.6500	4.1827	3995.3400	3.9953	4.478	0.0000	0.0000
2023/09/18	2032	02/11/2023	12.26 Put	Bond Future	284.2400	0.2842	283.7000	0.2837	0.190	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.85 Put	Bond Future	2905.3300	2.9053	3043.4300	3.0434	4.753	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.85 Call	Bond Future	231.7900	0.2318	183.1200	0.1831	20.997	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.22 Put	Bond Future	1693.0400	1.6930	1773.2100	1.7732	4.735	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.90 Call	Bond Future	2826.7400	2.8267	2651.5000	2.6515	6.199	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.59 Call	Bond Future	59.5200	0.0595	42.0000	0.0420	29.435	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	
2023/09/18	2032	02/11/2023	11.78 Call	Bond Future	2405.9300	2.4059	2237.7800	2.2378	6.989	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.28 Put	Bond Future	1540.6100	1.5406	1611.9600	1.6120	4.631	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.23 Call	Bond Future	832.6400	0.8326	724.5500	0.7246	12.982	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.60 Put	Bond Future	909.9000	0.9099	942.9700	0.9430	3.634	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.90 Put	Bond Future	541.5900	0.5416	553.1200	0.5531	2.129	0.0000	0.0000
2023/09/18	2032	02/11/2023		Bond Future	11.4059	84.0709	11.4456	83.8841	0.348	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.23 Put	Bond Future	1666.7800	1.6668	1745.4600	1.7455	4.720	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.24 Call	Bond Future	854.5500	0.8546	744.9600	0.7450	12.824	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.24 Put	Bond Future	1640.9800	1.6410	1718.1600	1.7182	4.703	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.22 Call	Bond Future	811.1600	0.8112	704.5600	0.7046	13.142	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.00 Call	Bond Future	415.3800	0.4154	343.4900	0.3435	17.307	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.58 Call	Bond Future	55.8600	0.0559	39.2000	0.0392	29.825	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.59 Put	Bond Future	4021.9900	4.0220	4191.2400	4.1912	4.208	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.09 Call	Bond Future	558.8000	0.5588	472.4900	0.4725	15.446	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.71 Call	Bond Future	118.9100	0.1189	88.9500	0.0890	25.196	0.0000	0.0000
2023/09/18	2032	02/11/2023	11.60 Call	Bond Future	1817.4900	1.8175	1663.7900	1.6638	8.457	0.0000	0.0000
2023/09/18	2032	02/11/2023	10.35 Call	Bond Future	13.8700	0.0139	8.6700	0.0087	37.491	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.59 Put	Bond Future	5149.0100	5.1490	5277.2900	5.2773	2.491	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.62 Call	Bond Future	5760.5000	5.7605	5589.6300	5.5896	2.966	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.75 Call	Bond Future	3031.3800	3.0314	2894.6500	2.8947	4.510	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.85 Put	Bond Future	1769.3100	1.7693	1818.3700	1.8184	2.773	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.83 Call	Bond Future	3255.2100	3.2552	3114.3000	3.1143	4.329	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.50 Put	Bond Future	957.6300	0.9576	981.0700	0.9811	2.448	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.09 Call	Bond Future	1501.9900	1.5020	1406.2700	1.4063	6.373	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.84 Put	Bond Future	1785.8100	1.7858	1835.3700	1.8354	2.775	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.85 Call	Bond Future	3312.2000	3.3122	3170.2700	3.1703	4.285	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.83 Put	Bond Future	1802.2300	1.8022	1852.3100	1.8523	2.779	0.0000	0.0000
2023/09/18	2032	01/02/2024		Bond Future	11.5107	85.9375	11.5523	85.7465	0.361	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.01 Call	Bond Future	330.5300	0.3305	296.4000	0.2964	10.326	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.76 Put	Bond Future	4529.8200	4.5298	4647.1800	4.6472	2.591	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.62 Put	Bond Future	852.8300	0.8528	872.9500	0.8730	2.359	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.01 Put	Bond Future	7630.7800	7.6308	7787.6400	7.7876	2.056	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.76 Call	Bond Future	977.7500	0.9778	904.1200	0.9041	7.531	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.84 Call	Bond Future	3283.7600	3.2838	3142.3300	3.1423	4.307	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.59 Call	Bond Future	765.2700	0.7653	702.5600	0.7026	8.194	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.09 Put	Bond Future	3468.7800	3.4688	3564.0500	3.5641	2.746	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.73 Call	Bond Future	6139.9800	6.1400	5966.4000	5.9664	2.827	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.73 Put	Bond Future	766.6500	0.7667	784.0600	0.7841	2.271	0.0000	0.0000
2023/09/18	2032	01/02/2024	10.78 Put	Bond Future	4460.1100	4.4601	4576.1500	4.5762	2.602	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	
2023/09/18	2032	01/02/2024	10.78 Call	Bond Future	1005.2000	1.0052	930.2500	0.9303	7.456	0.0000	0.0000
2023/09/18	2032	01/02/2024	11.75 Put	Bond Future	1939.3300	1.9393	1993.5900	1.9936	2.798	0.0000	0.0000
2023/09/18	2032	01/02/2024	12.50 Call	Bond Future	5353.0900	5.3531	5185.5400	5.1855	3.130	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.36 Put	Bond Future	6854.8500	6.8549	6992.6800	6.9927	2.011	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.86 Put	Bond Future	5070.6600	5.0707	5184.4100	5.1844	2.243	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.86 Call	Bond Future	1537.7400	1.5377	1456.4600	1.4565	5.286	0.0000	0.0000
2023/09/18	2032	02/05/2024	12.90 Call	Bond Future	6763.3300	6.7633	6597.9500	6.5980	2.445	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.59 Call	Bond Future	1156.0100	1.1560	1088.3900	1.0884	5.849	0.0000	0.0000
2023/09/18	2032	02/05/2024	11.09 Put	Bond Future	4377.0600	4.3771	4478.8700	4.4789	2.326	0.0000	0.0000
2023/09/18	2032	02/05/2024	13.18 Call	Bond Future	7676.2500	7.6763	7504.8000	7.5048	2.234	0.0000	0.0000
2023/09/18	2032	02/05/2024	13.18 Put	Bond Future	1057.8400	1.0578	1081.4200	1.0814	2.229	0.0000	0.0000
2023/09/18	2032	02/05/2024	11.35 Put	Bond Future	3694.5400	3.6945	3782.8800	3.7829	2.391	0.0000	0.0000
2023/09/18	2032	02/05/2024	11.35 Call	Bond Future	2446.0700	2.4461	2339.3800	2.3394	4.362	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.65 Call	Bond Future	1234.5800	1.2346	1163.9800	1.1640	5.719	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.54 Put	Bond Future	6161.3400	6.1613	6291.2300	6.2912	2.108	0.0000	0.0000
2023/09/18	2032	02/05/2024		Bond Future	11.6252	83.6743	11.6686	83.4792	0.374	0.0000	0.0000
2023/09/18	2032	02/05/2024	11.09 Call	Bond Future	1926.3300	1.9263	1833.1100	1.8331	4.839	0.0000	0.0000
2023/09/18	2032	02/05/2024	13.35 Call	Bond Future	8239.8100	8.2398	8065.2100	8.0652	2.119	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.36 Call	Bond Future	907.4000	0.9074	850.2000	0.8502	6.304	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.55 Call	Bond Future	1105.3100	1.1053	1039.6800	1.0397	5.938	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.55 Put	Bond Future	6125.0900	6.1251	6254.4900	6.2545	2.113	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.56 Call	Bond Future	1117.9000	1.1179	1051.7700	1.0518	5.916	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.56 Put	Bond Future	6089.2100	6.0892	6218.1100	6.2181	2.117	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.59 Put	Bond Future	5982.0900	5.9821	6109.5000	6.1095	2.130	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.65 Put	Bond Future	5771.1400	5.7711	5895.5700	5.8956	2.156	0.0000	0.0000
2023/09/18	2032	02/05/2024	10.54 Call	Bond Future	1093.0400	1.0930	1027.9000	1.0279	5.960	0.0000	0.0000
2023/09/18	2032	02/05/2024	12.90 Put	Bond Future	1284.2100	1.2842	1313.8600	1.3139	2.309	0.0000	0.0000
2023/09/18	2032	02/05/2024	13.35 Put	Bond Future	940.4600	0.9405	960.8900	0.9609	2.172	0.0000	0.0000
2023/09/18	2032	01/08/2024		Bond Future	11.7502	85.5084	11.7957	85.3093	0.387	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.14 Call	Bond Future	2107.4600	2.1075	2016.5800	2.0166	4.312	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.14 Put	Bond Future	4837.7300	4.8377	4945.9400	4.9459	2.237	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.15 Call	Bond Future	2124.8500	2.1249	2033.5100	2.0335	4.299	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.15 Put	Bond Future	4809.4400	4.8094	4917.1900	4.9172	2.240	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.13 Call	Bond Future	2089.8500	2.0899	1999.4300	1.9994	4.327	0.0000	0.0000
2023/09/18	2032	01/08/2024	11.13 Put	Bond Future	4865.8300	4.8658	4974.5000	4.9745	2.233	0.0000	0.0000
2023/09/18	2032	07/11/2024	11.48 Put	Bond Future	4601.1900	4.6012	4703.2200	4.7032	2.217	0.0000	0.0000
2023/09/18	2032	07/11/2024	11.49 Call	Bond Future	2785.5200	2.7855	2683.7900	2.6838	3.652	0.0000	0.0000
2023/09/18	2032	07/11/2024		Bond Future	11.9052	83.3255	11.9531	83.1221	0.402	0.0000	0.0000
2023/09/18	2032	07/11/2024	11.48 Call	Bond Future	2766.2700	2.7663	2664.9500	2.6650	3.663	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	
2023/09/18	2032	07/11/2024	11.49 Put	Bond Future	4576.6900	4.5767	4678.3100	4.6783	2.220	0.0000	0.0000
2023/09/18	2032	07/11/2024	11.47 Call	Bond Future	2747.0900	2.7471	2646.1800	2.6462	3.673	0.0000	0.0000
2023/09/18	2032	07/11/2024	11.47 Put	Bond Future	4625.8000	4.6258	4728.2400	4.7282	2.215	0.0000	0.0000
2023/09/18	2033	02/11/2023		Bond Future	116.9540	116.9540	117.0468	117.0468	0.079	0.0000	0.0000
2023/09/18	2033	01/02/2024		Bond Future	119.5793	119.5793	119.6740	119.6740	0.079	0.0000	0.0000
2023/09/18	2033	02/05/2024		Bond Future	120.7865	120.7865	120.8845	120.8845	0.081	0.0000	0.0000
2023/09/18	2033	01/08/2024		Bond Future	123.4638	123.4638	123.5643	123.5643	0.081	0.0000	0.0000
2023/09/18	2033	07/11/2024		Bond Future	124.8624	124.8624	124.9664	124.9664	0.083	0.0000	0.0000
2023/09/18	2037	02/11/2023	12.52 Put	Bond Future	1420.2400	1.4202	1453.2600	1.4533	2.325	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.55 Put	Bond Future	5083.6500	5.0837	5227.8800	5.2279	2.837	0.0000	0.0000
2023/09/18	2037	02/11/2023		Bond Future	12.4595	76.8969	12.4939	76.7196	0.276	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.56 Call	Bond Future	158.8400	0.1588	124.9200	0.1249	21.355	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.56 Put	Bond Future	5032.4100	5.0324	5175.7600	5.1758	2.849	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.57 Call	Bond Future	164.5300	0.1645	129.7100	0.1297	21.163	0.0000	0.0000
2023/09/18	2037	02/11/2023	13.89 Call	Bond Future	6996.4700	6.9965	6812.7000	6.8127	2.627	0.0000	0.0000
2023/09/18	2037	02/11/2023	13.89 Put	Bond Future	110.9800	0.1110	104.4800	0.1045	5.857	0.0000	0.0000
2023/09/18	2037	02/11/2023	12.52 Call	Bond Future	1732.0900	1.7321	1587.8400	1.5878	8.328	0.0000	0.0000
2023/09/18	2037	02/11/2023	12.02 Put	Bond Future	2946.4500	2.9465	3037.8800	3.0379	3.103	0.0000	0.0000
2023/09/18	2037	02/11/2023	12.02 Call	Bond Future	621.6000	0.6216	535.7600	0.5358	13.810	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.57 Put	Bond Future	4981.3900	4.9814	5123.8400	5.1238	2.860	0.0000	0.0000
2023/09/18	2037	02/11/2023	11.55 Call	Bond Future	153.3100	0.1533	120.2700	0.1203	21.551	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.31 Put	Bond Future	3463.9900	3.4640	3538.6700	3.5387	2.156	0.0000	0.0000
2023/09/18	2037	01/02/2024	13.93 Call	Bond Future	7250.4200	7.2504	7079.8900	7.0799	2.352	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.93 Put	Bond Future	2045.3800	2.0454	2086.0700	2.0861	1.989	0.0000	0.0000
2023/09/18	2037	01/02/2024	13.93 Put	Bond Future	842.0300	0.8420	852.7700	0.8528	1.275	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.09 Put	Bond Future	4141.5400	4.1415	4230.6400	4.2306	2.151	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.32 Call	Bond Future	2087.5600	2.0876	1980.3400	1.9803	5.136	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.32 Put	Bond Future	3435.4900	3.4355	3509.5400	3.5095	2.155	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.33 Call	Bond Future	2111.5900	2.1116	2003.7400	2.0037	5.108	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.33 Put	Bond Future	3407.3700	3.4074	3480.7900	3.4808	2.155	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.31 Call	Bond Future	2063.8600	2.0639	1957.2700	1.9573	5.165	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.93 Call	Bond Future	3784.1300	3.7841	3643.5500	3.6436	3.715	0.0000	0.0000
2023/09/18	2037	01/02/2024	12.09 Call	Bond Future	1579.4700	1.5795	1487.3000	1.4873	5.836	0.0000	0.0000
2023/09/18	2037	01/02/2024		Bond Future	12.5818	74.3480	12.6175	74.1668	0.284	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.44 Call	Bond Future	1001.5100	1.0015	944.8000	0.9448	5.662	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.44 Put	Bond Future	7781.1700	7.7812	7909.5500	7.9096	1.650	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.45 Call	Bond Future	1012.6300	1.0126	955.5000	0.9555	5.642	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.43 Put	Bond Future	7827.0600	7.8271	7955.8800	7.9559	1.646	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	
2023/09/18	2037	02/05/2024		Bond Future	12.7133	75.9899	12.7505	75.8048	0.292	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.45 Put	Bond Future	7735.5900	7.7356	7863.5500	7.8636	1.654	0.0000	0.0000
2023/09/18	2037	02/05/2024	11.43 Call	Bond Future	990.6500	0.9907	934.3800	0.9344	5.680	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.10 Call	Bond Future	2330.0800	2.3301	2243.1100	2.2431	3.732	0.0000	0.0000
2023/09/18	2037	01/08/2024		Bond Future	12.8569	73.3997	12.8956	73.2108	0.301	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.11 Put	Bond Future	6143.3500	6.1434	6244.8700	6.2449	1.653	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.09 Call	Bond Future	2311.1500	2.3112	2224.6000	2.2246	3.745	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.09 Put	Bond Future	6210.8900	6.2109	6313.2600	6.3133	1.648	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.11 Call	Bond Future	2349.1000	2.3491	2261.7000	2.2617	3.721	0.0000	0.0000
2023/09/18	2037	01/08/2024	12.10 Put	Bond Future	6177.0500	6.1771	6279.0000	6.2790	1.650	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.58 Call	Bond Future	3382.5600	3.3826	3280.9600	3.2810	3.004	0.0000	0.0000
2023/09/18	2037	07/11/2024		Bond Future	13.0175	75.1000	13.0578	74.9070	0.310	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.57 Put	Bond Future	5553.5800	5.5536	5645.3400	5.6453	1.652	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.58 Put	Bond Future	5525.7800	5.5258	5617.1700	5.6172	1.654	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.59 Call	Bond Future	3405.2100	3.4052	3303.2200	3.3032	2.995	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.59 Put	Bond Future	5498.4200	5.4984	5589.4200	5.5894	1.655	0.0000	0.0000
2023/09/18	2037	07/11/2024	12.57 Call	Bond Future	3360.3100	3.3603	3259.0800	3.2591	3.013	0.0000	0.0000
2023/09/18	2038	02/11/2023		Bond Future	126.3250	126.3250	126.3200	126.3200	0.004	0.0000	0.0000
2023/09/18	2038	01/02/2024		Bond Future	127.1403	127.1403	127.1367	127.1367	0.003	0.0000	0.0000
2023/09/18	2038	02/05/2024		Bond Future	129.9793	129.9793	129.9760	129.9760	0.003	0.0000	0.0000
2023/09/18	2038	01/08/2024		Bond Future	130.7890	130.7890	130.7869	130.7869	0.002	0.0000	0.0000
2023/09/18	2038	07/11/2024		Bond Future	133.8586	133.8586	133.8569	133.8569	0.001	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.50 Call	Bond Future	64.8500	0.0649	47.7600	0.0478	26.353	0.0000	0.0000
2023/09/18	2040	02/11/2023	12.10 Call	Bond Future	468.3400	0.4683	394.9800	0.3950	15.664	0.0000	0.0000
2023/09/18	2040	02/11/2023	12.97 Call	Bond Future	2616.0700	2.6161	2444.1900	2.4442	6.570	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.80 Call	Bond Future	185.2300	0.1852	146.7100	0.1467	20.796	0.0000	0.0000
2023/09/18	2040	02/11/2023	12.60 Put	Bond Future	1840.1000	1.8401	1888.5400	1.8885	2.632	0.0000	0.0000
2023/09/18	2040	02/11/2023	13.64 Call	Bond Future	5300.7400	5.3007	5107.2000	5.1072	3.651	0.0000	0.0000
2023/09/18	2040	02/11/2023	13.64 Put	Bond Future	299.6900	0.2997	292.7400	0.2927	2.319	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.60 Call	Bond Future	93.2800	0.0933	70.4600	0.0705	24.464	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.50 Put	Bond Future	6892.6800	6.8927	7062.1800	7.0622	2.459	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.58 Put	Bond Future	6417.6200	6.4176	6582.6300	6.5826	2.571	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.59 Call	Bond Future	90.0300	0.0900	67.8400	0.0678	24.647	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.60 Put	Bond Future	6300.4800	6.3005	6464.2500	6.4643	2.599	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.58 Call	Bond Future	86.8800	0.0869	65.3000	0.0653	24.839	0.0000	0.0000
2023/09/18	2040	02/11/2023		Bond Future	12.6702	77.3634	12.7046	77.1768	0.271	0.0000	0.0000
2023/09/18	2040	02/11/2023	12.60 Call	Bond Future	1455.9100	1.4559	1317.7600	1.3178	9.489	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.59 Put	Bond Future	6358.9600	6.3590	6523.3600	6.5234	2.585	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	
2023/09/18	2040	02/11/2023	12.10 Put	Bond Future	3679.3100	3.6793	3792.5400	3.7925	3.077	0.0000	0.0000
2023/09/18	2040	02/11/2023	12.97 Put	Bond Future	1010.8500	1.0109	1025.5600	1.0256	1.455	0.0000	0.0000
2023/09/18	2040	02/11/2023	11.80 Put	Bond Future	5172.8400	5.1728	5320.9100	5.3209	2.862	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.35 Call	Bond Future	1775.8600	1.7759	1675.1600	1.6752	5.670	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.34 Put	Bond Future	4249.2800	4.2493	4340.0600	4.3401	2.136	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.35 Put	Bond Future	4215.0800	4.2151	4305.1600	4.3052	2.137	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.33 Call	Bond Future	1731.5000	1.7315	1632.2100	1.6322	5.734	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.33 Put	Bond Future	4283.5200	4.2835	4375.0100	4.3750	2.136	0.0000	0.0000
2023/09/18	2040	01/02/2024		Bond Future	12.7941	74.5744	12.8298	74.3837	0.279	0.0000	0.0000
2023/09/18	2040	01/02/2024	12.34 Call	Bond Future	1753.6900	1.7537	1653.6900	1.6537	5.702	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.62 Put	Bond Future	8438.2100	8.4382	8574.5100	8.5745	1.615	0.0000	0.0000
2023/09/18	2040	02/05/2024		Bond Future	12.9264	76.2212	12.9635	76.0264	0.287	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.61 Call	Bond Future	1015.3700	1.0154	957.2900	0.9573	5.720	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.61 Put	Bond Future	8488.0200	8.4880	8624.7700	8.6248	1.611	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.62 Call	Bond Future	1026.6700	1.0267	968.1400	0.9681	5.701	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.60 Call	Bond Future	1003.9800	1.0040	946.3600	0.9464	5.739	0.0000	0.0000
2023/09/18	2040	02/05/2024	11.60 Put	Bond Future	8537.8200	8.5378	8675.0300	8.6750	1.607	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.33 Call	Bond Future	2460.1400	2.4601	2368.0500	2.3681	3.743	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.33 Put	Bond Future	6445.2200	6.4452	6551.9900	6.5520	1.657	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.34 Call	Bond Future	2480.2900	2.4803	2387.7400	2.3877	3.731	0.0000	0.0000
2023/09/18	2040	01/08/2024		Bond Future	13.0703	73.3857	13.1089	73.1868	0.295	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.32 Call	Bond Future	2439.8200	2.4398	2348.1800	2.3482	3.756	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.32 Put	Bond Future	6481.0300	6.4810	6588.2500	6.5883	1.654	0.0000	0.0000
2023/09/18	2040	01/08/2024	12.34 Put	Bond Future	6409.3100	6.4093	6515.6200	6.5156	1.659	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.84 Call	Bond Future	3615.0400	3.6150	3506.4300	3.5064	3.004	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.86 Put	Bond Future	5576.1400	5.5761	5669.9100	5.6699	1.682	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.85 Call	Bond Future	3639.1200	3.6391	3530.1000	3.5301	2.996	0.0000	0.0000
2023/09/18	2040	07/11/2024		Bond Future	13.2303	75.0852	13.2705	74.8820	0.304	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.85 Put	Bond Future	5604.7400	5.6047	5698.9100	5.6989	1.680	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.86 Call	Bond Future	3663.2700	3.6633	3553.8500	3.5539	2.987	0.0000	0.0000
2023/09/18	2040	07/11/2024	12.84 Put	Bond Future	5633.4700	5.6335	5728.0500	5.7281	1.679	0.0000	0.0000
2023/09/18	2044	02/11/2023	12.00 Put	Bond Future	4675.8700	4.6759	4739.2300	4.7392	1.355	0.0000	0.0000
2023/09/18	2044	02/11/2023	12.75 Put	Bond Future	1733.0200	1.7330	1732.3300	1.7323	0.040	0.0000	0.0000
2023/09/18	2044	02/11/2023	13.00 Call	Bond Future	2374.3400	2.3743	2258.4900	2.2585	4.879	0.0000	0.0000
2023/09/18	2044	02/11/2023		Bond Future	12.7740	73.3915	12.7930	73.2885	0.149	0.0000	0.0000
2023/09/18	2044	02/11/2023	11.57 Call	Bond Future	57.0900	0.0571	44.2400	0.0442	22.508	0.0000	0.0000
2023/09/18	2044	02/11/2023	12.75 Call	Bond Future	1602.9400	1.6029	1499.2500	1.4993	6.469	0.0000	0.0000
2023/09/18	2044	02/11/2023	12.00 Call	Bond Future	265.2400	0.2652	225.6000	0.2256	14.945	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	
2023/09/18	2044	02/11/2023	11.56 Call	Bond Future	54.9400	0.0549	42.4800	0.0425	22.679	0.0000	0.0000
2023/09/18	2044	02/11/2023	11.57 Put	Bond Future	7119.8100	7.1198	7209.9600	7.2100	1.266	0.0000	0.0000
2023/09/18	2044	02/11/2023	11.55 Call	Bond Future	52.8600	0.0529	40.7700	0.0408	22.872	0.0000	0.0000
2023/09/18	2044	02/11/2023	11.55 Put	Bond Future	7242.6700	7.2427	7333.5800	7.3336	1.255	0.0000	0.0000
2023/09/18	2044	02/11/2023	11.56 Put	Bond Future	7181.1600	7.1812	7271.7000	7.2717	1.261	0.0000	0.0000
2023/09/18	2044	02/11/2023	13.00 Put	Bond Future	1167.8300	1.1678	1154.9800	1.1550	1.100	0.0000	0.0000
2023/09/18	2044	01/02/2024		Bond Future	12.8954	70.6396	12.9152	70.5342	0.154	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.28 Call	Bond Future	1397.8700	1.3979	1337.0300	1.3370	4.352	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.29 Call	Bond Future	1417.0200	1.4170	1355.7300	1.3557	4.325	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.27 Put	Bond Future	4847.5600	4.8476	4892.5400	4.8925	0.928	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.29 Put	Bond Future	4770.2200	4.7702	4814.3000	4.8143	0.924	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.28 Put	Bond Future	4808.7000	4.8087	4853.2300	4.8532	0.926	0.0000	0.0000
2023/09/18	2044	01/02/2024	12.27 Call	Bond Future	1379.0200	1.3790	1318.6300	1.3186	4.379	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.66 Put	Bond Future	8774.3100	8.7743	8843.4800	8.8435	0.788	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.67 Call	Bond Future	974.5400	0.9745	935.9400	0.9359	3.961	0.0000	0.0000
2023/09/18	2044	02/05/2024		Bond Future	13.0245	72.1994	13.0451	72.0920	0.158	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.66 Call	Bond Future	963.4100	0.9634	925.0900	0.9251	3.978	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.67 Put	Bond Future	8723.0000	8.7230	8791.8900	8.7919	0.790	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.65 Call	Bond Future	952.5300	0.9525	914.5000	0.9145	3.993	0.0000	0.0000
2023/09/18	2044	02/05/2024	11.65 Put	Bond Future	8825.9500	8.8260	8895.4100	8.8954	0.787	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.29 Put	Bond Future	6935.5600	6.9356	6989.8200	6.9898	0.782	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.30 Call	Bond Future	2201.0000	2.2010	2145.3500	2.1454	2.528	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.30 Put	Bond Future	6897.2300	6.8972	6951.2100	6.9512	0.783	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.28 Call	Bond Future	2162.9400	2.1629	2107.8400	2.1078	2.547	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.28 Put	Bond Future	6974.0500	6.9741	7028.5800	7.0286	0.782	0.0000	0.0000
2023/09/18	2044	01/08/2024		Bond Future	13.1647	69.4008	13.1861	69.2912	0.162	0.0000	0.0000
2023/09/18	2044	01/08/2024	12.29 Call	Bond Future	2181.9200	2.1819	2126.5500	2.1266	2.538	0.0000	0.0000
2023/09/18	2044	07/11/2024		Bond Future	13.3199	71.0078	13.3422	70.8959	0.167	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.92 Put	Bond Future	5709.0300	5.7090	5753.4500	5.7535	0.778	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.90 Call	Bond Future	3595.0400	3.5950	3527.9900	3.5280	1.865	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.91 Call	Bond Future	3619.0300	3.6190	3551.7500	3.5518	1.859	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.91 Put	Bond Future	5738.2800	5.7383	5782.9200	5.7829	0.778	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.92 Call	Bond Future	3642.7800	3.6428	3575.2800	3.5753	1.853	0.0000	0.0000
2023/09/18	2044	07/11/2024	12.90 Put	Bond Future	5767.3600	5.7674	5812.2300	5.8122	0.778	0.0000	0.0000
2023/09/18	2046	02/11/2023		Bond Future	108.6138	108.6138	108.4421	108.4421	0.158	0.0000	0.0000
2023/09/18	2046	01/02/2024		Bond Future	111.0519	111.0519	110.8762	110.8762	0.158	0.0000	0.0000
2023/09/18	2046	02/05/2024		Bond Future	111.3823	111.3823	111.2032	111.2032	0.161	0.0000	0.0000
2023/09/18	2046	01/08/2024		Bond Future	113.8506	113.8506	113.6679	113.6679	0.160	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	
2023/09/18	2046	07/11/2024		Bond Future	114.3195	114.3195	114.1341	114.1341	0.162	0.0000	0.0000
2023/09/18	2050	02/11/2023		Bond Future	109.5426	109.5426	109.8167	109.8167	0.250	0.0000	0.0000
2023/09/18	2050	01/02/2024		Bond Future	109.7508	109.7508	110.0323	110.0323	0.256	0.0000	0.0000
2023/09/18	2050	02/05/2024		Bond Future	112.2015	112.2015	112.4896	112.4896	0.257	0.0000	0.0000
2023/09/18	2050	01/08/2024		Bond Future	112.3805	112.3805	112.6758	112.6758	0.263	0.0000	0.0000
2023/09/18	2050	07/11/2024		Bond Future	115.0177	115.0177	115.3204	115.3204	0.263	0.0000	0.0000
2023/09/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	AL37	02/11/2023		Index Future	905.3010	905.3010	904.3260	904.3260	0.108	0.0000	0.0000
2023/09/18	AL37	01/02/2024		Index Future	925.4010	925.4010	924.4030	924.4030	0.108	0.0000	0.0000
2023/09/18	AL37	02/05/2024		Index Future	945.8540	945.8540	944.8410	944.8410	0.107	0.0000	0.0000
2023/09/18	AL37	01/08/2024		Index Future	966.6150	966.6150	965.5870	965.5870	0.106	0.0000	0.0000
2023/09/18	AL37	07/11/2024		Index Future	989.1080	989.1080	988.0670	988.0670	0.105	0.0000	0.0000
2023/09/18	AL7T	02/11/2023		Index Future	1020.0160	1020.0160	1017.8680	1017.8680	0.211	0.0000	0.0000
2023/09/18	AL7T	01/02/2024		Index Future	1042.6630	1042.6630	1040.4650	1040.4650	0.211	0.0000	0.0000
2023/09/18	AL7T	02/05/2024		Index Future	1065.7080	1065.7080	1063.4690	1063.4690	0.210	0.0000	0.0000
2023/09/18	AL7T	01/08/2024		Index Future	1089.0990	1089.0990	1086.8200	1086.8200	0.209	0.0000	0.0000
2023/09/18	AL7T	07/11/2024		Index Future	1114.4420	1114.4420	1112.1220	1112.1220	0.208	0.0000	0.0000
2023/09/18	ALBI	02/11/2023		Index Future	891.8980	891.8980	890.4510	890.4510	0.162	0.0000	0.0000
2023/09/18	ALBI	01/02/2024		Index Future	911.7000	911.7000	910.2200	910.2200	0.162	0.0000	0.0000
2023/09/18	ALBI	02/05/2024		Index Future	931.8510	931.8510	930.3440	930.3440	0.162	0.0000	0.0000
2023/09/18	ALBI	01/08/2024		Index Future	952.3040	952.3040	950.7720	950.7720	0.161	0.0000	0.0000
2023/09/18	ALBI	07/11/2024		Index Future	974.4640	974.4640	972.9070	972.9070	0.160	0.0000	0.0000
2023/09/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	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	
2023/09/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	CI43	31/01/2043		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	CI58	31/01/2058		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/18	ES33	02/11/2023		Bond Future	12.9471	71.2166	12.9862	71.0483	0.302	0.0000	0.0000
2023/09/18	ES33	01/02/2024		Bond Future	13.1050	72.8152	13.1459	72.6430	0.312	0.0000	0.0000
2023/09/18	ES33	02/05/2024		Bond Future	13.2703	70.6419	13.3130	70.4661	0.322	0.0000	0.0000
2023/09/18	ES33	01/08/2024		Bond Future	13.4466	72.2061	13.4912	72.0266	0.331	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	
2023/09/18	ES33	07/11/2024		Bond Future	13.6620	70.0949	13.7087	69.9115	0.342	0.0000	0.0000
2023/09/18	ES42	02/11/2023		Bond Future	13.4491	66.8210	13.4781	66.6808	0.215	0.0000	0.0000
2023/09/18	ES42	01/02/2024		Bond Future	13.5943	68.3210	13.6245	68.1776	0.222	0.0000	0.0000
2023/09/18	ES42	02/05/2024		Bond Future	13.7512	65.5838	13.7826	65.4374	0.228	0.0000	0.0000
2023/09/18	ES42	01/08/2024		Bond Future	13.9142	67.0345	13.9469	66.8851	0.235	0.0000	0.0000
2023/09/18	ES42	07/11/2024		Bond Future	14.1089	64.3359	14.1430	64.1833	0.242	0.0000	0.0000
2023/09/18	GOVI	02/11/2023		GOVI	879.1780	879.1780	877.7480	877.7480	0.163	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.81 Put	GOVI	66320.0000	6.6320	80620.0000	8.0620	21.562	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.82 Put	GOVI	66420.0000	6.6420	80720.0000	8.0720	21.530	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.80 Put	GOVI	66220.0000	6.6220	80520.0000	8.0520	21.595	0.0000	0.0000
2023/09/18	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/02/2024		GOVI	898.6990	898.6990	897.2350	897.2350	0.163	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	880.00 Call	GOVI	186990.0000	18.6990	172350.0000	17.2350	7.829	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	879.98 Call	GOVI	187190.0000	18.7190	172550.0000	17.2550	7.821	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/02/2024	879.99 Call	GOVI	187090.0000	18.7090	172450.0000	17.2450	7.825	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.99 Put	GOVI	324280.0000	32.4280	339180.0000	33.9180	4.595	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.97 Put	GOVI	324080.0000	32.4080	338980.0000	33.8980	4.598	0.0000	0.0000
2023/09/18	GOVI	02/05/2024		GOVI	918.5620	918.5620	917.0720	917.0720	0.162	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	02/05/2024	950.98 Put	GOVI	324180.0000	32.4180	339080.0000	33.9080	4.596	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.39 Put	GOVI	46670.0000	4.6670	61820.0000	6.1820	32.462	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/08/2024		GOVI	938.7230	938.7230	937.2080	937.2080	0.161	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.37 Put	GOVI	46470.0000	4.6470	61620.0000	6.1620	32.602	0.0000	0.0000
2023/09/18	GOVI	01/08/2024	943.38 Put	GOVI	46570.0000	4.6570	61720.0000	6.1720	32.532	0.0000	0.0000
2023/09/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	07/11/2024	948.80 Call	GOVI	117670.0000	11.7670	102270.0000	10.2270	13.087	0.0000	0.0000
2023/09/18	GOVI	07/11/2024	948.80 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	
2023/09/18	GOVI	07/11/2024	948.78 Call	GOVI	117870.0000	11.7870	102470.0000	10.2470	13.065	0.0000	0.0000
2023/09/18	GOVI	07/11/2024		GOVI	960.5670	960.5670	959.0270	959.0270	0.160	0.0000	0.0000
2023/09/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	GOVI	07/11/2024	948.79 Call	GOVI	117770.0000	11.7770	102370.0000	10.2370	13.076	0.0000	0.0000
2023/09/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/18	IGOV	02/11/2023		Index Future	328.6630	328.6630	328.8370	328.8370	0.053	0.0000	0.0000
2023/09/18	IGOV	01/02/2024		Index Future	336.0400	336.0400	336.2180	336.2180	0.053	0.0000	0.0000
2023/09/18	IGOV	02/05/2024		Index Future	343.5450	343.5450	343.7300	343.7300	0.054	0.0000	0.0000
2023/09/18	IGOV	01/08/2024		Index Future	351.1620	351.1620	351.3540	351.3540	0.055	0.0000	0.0000
2023/09/18	IGOV	07/11/2024		Index Future	359.4140	359.4140	359.6150	359.6150	0.056	0.0000	0.0000
2023/09/18	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/18	JBAF	20/09/2023		Jibar Tradeable Future	8.3300	91.6700	8.3200	91.6800	0.120	0.0000	0.0000
2023/09/18	JBAF	18/10/2023		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/09/18	JBAF	15/11/2023		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/09/18	JBAF	20/12/2023		Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000
2023/09/18	JBAF	17/01/2024		Jibar Tradeable Future	8.4400	91.5600	8.4300	91.5700	0.118	0.0000	0.0000
2023/09/18	JBAF	21/02/2024		Jibar Tradeable Future	8.4300	91.5700	8.4300	91.5700	0.000	0.0000	0.0000
2023/09/18	JBAF	20/03/2024		Jibar Tradeable Future	8.4200	91.5800	8.4200	91.5800	0.000	0.0000	0.0000
2023/09/18	JBAF	19/06/2024		Jibar Tradeable Future	8.2200	91.7800	8.2150	91.7850	0.061	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	
2023/09/18	JBAF	18/09/2024		Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000
2023/09/18	JBAF	18/12/2024		Jibar Tradeable Future	7.9500	92.0500	7.9450	92.0550	0.063	0.0000	0.0000
2023/09/18	JBAF	19/03/2025		Jibar Tradeable Future	7.9000	92.1000	7.9050	92.0950	0.063	0.0000	0.0000
2023/09/18	JBAF	18/06/2025		Jibar Tradeable Future	7.8600	92.1400	7.8550	92.1450	0.064	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.70 Call	Bond Future	669.1200	0.6691	572.2600	0.5723	14.476	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.74 Call	Bond Future	736.1300	0.7361	633.6000	0.6336	13.928	0.0000	0.0000
2023/09/18	R035	02/11/2023	12.24 Put	Bond Future	1297.1800	1.2972	1336.2900	1.3363	3.015	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.12 Put	Bond Future	5541.2700	5.5413	5718.1600	5.7182	3.192	0.0000	0.0000
2023/09/18	R035	02/11/2023	12.85 Put	Bond Future	443.1100	0.4431	444.5600	0.4446	0.327	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.41 Put	Bond Future	4098.1000	4.0981	4245.2600	4.2453	3.591	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.70 Put	Bond Future	2874.1800	2.8742	2982.2700	2.9823	3.761	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.43 Put	Bond Future	4005.8000	4.0058	4150.5100	4.1505	3.613	0.0000	0.0000
2023/09/18	R035	02/11/2023	10.62 Call	Bond Future	15.4400	0.0154	10.0500	0.0101	34.909	0.0000	0.0000
2023/09/18	R035	02/11/2023	13.59 Call	Bond Future	7280.9600	7.2810	7071.0000	7.0710	2.884	0.0000	0.0000
2023/09/18	R035	02/11/2023	13.59 Put	Bond Future	100.6800	0.1007	95.6700	0.0957	4.976	0.0000	0.0000
2023/09/18	R035	02/11/2023	12.24 Call	Bond Future	1940.7500	1.9408	1774.9100	1.7749	8.545	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.74 Put	Bond Future	2725.2900	2.7253	2827.7100	2.8277	3.758	0.0000	0.0000
2023/09/18	R035	02/11/2023	10.62 Put	Bond Future	8362.7200	8.3627	8562.2800	8.5623	2.386	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.12 Call	Bond Future	114.3100	0.1143	86.2500	0.0863	24.547	0.0000	0.0000
2023/09/18	R035	02/11/2023	12.85 Call	Bond Future	4139.6500	4.1397	3936.1500	3.9362	4.916	0.0000	0.0000
2023/09/18	R035	02/11/2023		Bond Future	12.1156	81.9587	12.1551	81.7537	0.326	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.42 Call	Bond Future	312.9600	0.3130	253.9500	0.2540	18.855	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.42 Put	Bond Future	4051.8300	4.0518	4197.7700	4.1978	3.602	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.43 Call	Bond Future	322.4000	0.3224	262.1600	0.2622	18.685	0.0000	0.0000
2023/09/18	R035	02/11/2023	11.41 Call	Bond Future	303.7200	0.3037	245.9300	0.2459	19.027	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.19 Put	Bond Future	2829.4300	2.8294	2906.1700	2.9062	2.712	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.20 Call	Bond Future	2598.9500	2.5990	2465.4200	2.4654	5.138	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.20 Put	Bond Future	2805.1800	2.8052	2881.2500	2.8813	2.712	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.18 Call	Bond Future	2545.3200	2.5453	2413.1400	2.4131	5.193	0.0000	0.0000
2023/09/18	R035	01/02/2024		Bond Future	12.2403	83.7784	12.2815	83.5688	0.336	0.0000	0.0000
2023/09/18	R035	01/02/2024	10.62 Call	Bond Future	259.7300	0.2597	230.3900	0.2304	11.296	0.0000	0.0000
2023/09/18	R035	01/02/2024	11.12 Put	Bond Future	6622.3600	6.6224	6776.9200	6.7769	2.334	0.0000	0.0000
2023/09/18	R035	01/02/2024	13.46 Call	Bond Future	6797.1900	6.7972	6606.5900	6.6066	2.804	0.0000	0.0000
2023/09/18	R035	01/02/2024	13.46 Put	Bond Future	901.5000	0.9015	920.5000	0.9205	2.108	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.18 Put	Bond Future	2854.0700	2.8541	2931.4900	2.9315	2.713	0.0000	0.0000
2023/09/18	R035	01/02/2024	12.19 Call	Bond Future	2571.9700	2.5720	2439.1100	2.4391	5.166	0.0000	0.0000
2023/09/18	R035	01/02/2024	10.62 Put	Bond Future	9167.1300	9.1671	9347.3900	9.3474	1.966	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	
2023/09/18	R035	01/02/2024	11.12 Call	Bond Future	605.2600	0.6053	550.2200	0.5502	9.094	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.20 Put	Bond Future	7240.3000	7.2403	7386.9300	7.3869	2.025	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.19 Put	Bond Future	7284.0000	7.2840	7431.1400	7.4311	2.020	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.20 Call	Bond Future	1100.5800	1.1006	1033.1700	1.0332	6.125	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.21 Call	Bond Future	1112.3400	1.1123	1044.4300	1.0444	6.105	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.21 Put	Bond Future	7196.5500	7.1966	7342.6800	7.3427	2.031	0.0000	0.0000
2023/09/18	R035	02/05/2024	11.19 Call	Bond Future	1088.7100	1.0887	1021.8100	1.0218	6.145	0.0000	0.0000
2023/09/18	R035	02/05/2024		Bond Future	12.3639	81.1171	12.4067	80.9031	0.346	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.81 Put	Bond Future	5842.6000	5.8426	5961.8200	5.9618	2.041	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.79 Call	Bond Future	2336.4800	2.3365	2238.2100	2.2382	4.206	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.79 Put	Bond Future	5908.1800	5.9082	6028.3800	6.0284	2.034	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.80 Call	Bond Future	2355.7900	2.3558	2257.0200	2.2570	4.193	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.80 Put	Bond Future	5875.3300	5.8753	5995.0300	5.9950	2.037	0.0000	0.0000
2023/09/18	R035	01/08/2024	11.81 Call	Bond Future	2375.1800	2.3752	2275.9300	2.2759	4.179	0.0000	0.0000
2023/09/18	R035	01/08/2024		Bond Future	12.4958	82.8953	12.5404	82.6769	0.357	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.18 Put	Bond Future	5501.1000	5.5011	5612.9100	5.6129	2.033	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.19 Call	Bond Future	3171.2500	3.1713	3059.4200	3.0594	3.526	0.0000	0.0000
2023/09/18	R035	07/11/2024		Bond Future	12.6605	80.3027	12.7071	80.0794	0.369	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.18 Call	Bond Future	3150.1900	3.1502	3038.7900	3.0388	3.536	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.19 Put	Bond Future	5472.2400	5.4722	5583.6200	5.5836	2.035	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.17 Call	Bond Future	3129.2000	3.1292	3018.2400	3.0182	3.546	0.0000	0.0000
2023/09/18	R035	07/11/2024	12.17 Put	Bond Future	5530.0700	5.5301	5642.3200	5.6423	2.030	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.82 Call	Bond Future	3149.4300	3.1494	2972.3700	2.9724	5.622	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.82 Put	Bond Future	1630.5300	1.6305	1626.9900	1.6270	0.217	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.83 Call	Bond Future	3193.3000	3.1933	3015.6000	3.0156	5.565	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.81 Put	Bond Future	1656.4200	1.6564	1653.5300	1.6535	0.174	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.83 Put	Bond Future	1604.8600	1.6049	1600.6800	1.6007	0.260	0.0000	0.0000
2023/09/18	R053	02/11/2023	12.81 Call	Bond Future	3105.6900	3.1057	2929.2800	2.9293	5.680	0.0000	0.0000
2023/09/18	R053	02/11/2023		Bond Future	12.6051	93.6166	12.6293	93.4431	0.192	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.93 Call	Bond Future	4731.3500	4.7314	4586.7200	4.5867	3.057	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.93 Put	Bond Future	3264.5200	3.2645	3297.3200	3.2973	1.005	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.94 Call	Bond Future	4772.4200	4.7724	4627.3200	4.6273	3.040	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.92 Call	Bond Future	4690.4100	4.6904	4546.2500	4.5463	3.074	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.92 Put	Bond Future	3292.1000	3.2921	3325.3700	3.3254	1.011	0.0000	0.0000
2023/09/18	R053	01/02/2024	12.94 Put	Bond Future	3237.1600	3.2372	3269.4900	3.2695	0.999	0.0000	0.0000
2023/09/18	R053	01/02/2024		Bond Future	12.7190	95.6951	12.7442	95.5177	0.198	0.0000	0.0000
2023/09/18	R053	02/05/2024		Bond Future	12.8398	91.9447	12.8660	91.7635	0.204	0.0000	0.0000
2023/09/18	R053	02/05/2024	13.03 Call	Bond Future	5723.5100	5.7235	5588.2500	5.5883	2.363	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	
2023/09/18	R053	02/05/2024	13.04 Put	Bond Future	4394.7800	4.3948	4440.3200	4.4403	1.036	0.0000	0.0000
2023/09/18	R053	02/05/2024	13.02 Call	Bond Future	5684.3300	5.6843	5549.4500	5.5495	2.373	0.0000	0.0000
2023/09/18	R053	02/05/2024	13.02 Put	Bond Future	4450.9900	4.4510	4497.2900	4.4973	1.040	0.0000	0.0000
2023/09/18	R053	02/05/2024	13.03 Put	Bond Future	4422.6500	4.4227	4468.5700	4.4686	1.038	0.0000	0.0000
2023/09/18	R053	02/05/2024	13.04 Call	Bond Future	5763.0600	5.7631	5627.4200	5.6274	2.354	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.13 Put	Bond Future	5202.4000	5.2024	5257.3200	5.2573	1.056	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.14 Call	Bond Future	6335.3900	6.3354	6205.1300	6.2051	2.056	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.15 Put	Bond Future	5145.2100	5.1452	5199.4500	5.1995	1.054	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.13 Call	Bond Future	6297.6100	6.2976	6167.6900	6.1677	2.063	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.14 Put	Bond Future	5173.7200	5.1737	5228.3000	5.2283	1.055	0.0000	0.0000
2023/09/18	R053	01/08/2024	13.15 Call	Bond Future	6373.2400	6.3732	6242.6400	6.2426	2.049	0.0000	0.0000
2023/09/18	R053	01/08/2024		Bond Future	12.9672	93.9594	12.9944	93.7745	0.210	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.80 Put	Bond Future	7263.0200	7.2630	7340.5600	7.3406	1.068	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.81 Call	Bond Future	5128.9800	5.1290	5017.3600	5.0174	2.176	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.80 Call	Bond Future	5096.4900	5.0965	4985.2300	4.9852	2.183	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.81 Put	Bond Future	7225.9500	7.2260	7303.1300	7.3031	1.068	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.79 Call	Bond Future	5064.0700	5.0641	4953.1900	4.9532	2.190	0.0000	0.0000
2023/09/18	R053	07/11/2024		Bond Future	13.1183	90.2661	13.1467	90.0773	0.217	0.0000	0.0000
2023/09/18	R053	07/11/2024	12.79 Put	Bond Future	7300.2500	7.3003	7378.1700	7.3782	1.067	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.15 Put	Bond Future	509.9300	0.5099	536.2300	0.5362	5.158	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.39 Call	Bond Future	1156.3700	1.1564	1069.2200	1.0692	7.537	0.0000	0.0000
2023/09/18	R186	02/11/2023	10.42 Put	Bond Future	25.2200	0.0252	23.8800	0.0239	5.313	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.39 Put	Bond Future	303.8600	0.3039	316.1100	0.3161	4.031	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.40 Call	Bond Future	1176.8100	1.1768	1089.2200	1.0892	7.443	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.40 Put	Bond Future	297.2800	0.2973	309.0900	0.3091	3.973	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.38 Call	Bond Future	1136.1900	1.1362	1049.4900	1.0495	7.631	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.38 Put	Bond Future	310.7100	0.3107	323.4100	0.3234	4.087	0.0000	0.0000
2023/09/18	R186	02/11/2023		Bond Future	9.0762	107.7613	9.1126	107.6619	0.401	0.0000	0.0000
2023/09/18	R186	02/11/2023	10.42 Call	Bond Future	3614.7400	3.6147	3514.0000	3.5140	2.787	0.0000	0.0000
2023/09/18	R186	02/11/2023	9.15 Call	Bond Future	711.2200	0.7112	638.1200	0.6381	10.278	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.51 Call	Bond Future	1669.7100	1.6697	1592.3100	1.5923	4.636	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.52 Put	Bond Future	581.6600	0.5817	605.5900	0.6056	4.114	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.50 Put	Bond Future	596.2900	0.5963	620.8500	0.6209	4.119	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.51 Put	Bond Future	588.8100	0.5888	613.0600	0.6131	4.118	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.52 Call	Bond Future	1687.5800	1.6876	1609.8600	1.6099	4.605	0.0000	0.0000
2023/09/18	R186	01/02/2024	9.50 Call	Bond Future	1652.1600	1.6522	1575.0700	1.5751	4.666	0.0000	0.0000
2023/09/18	R186	01/02/2024		Bond Future	9.0809	104.8438	9.1210	104.7421	0.442	0.0000	0.0000
2023/09/18	R186	02/05/2024	9.73 Put	Bond Future	706.1300	0.7061	732.1500	0.7322	3.685	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	
2023/09/18	R186	02/05/2024	8.00 Call	Bond Future	226.3800	0.2264	205.6600	0.2057	9.153	0.0000	0.0000
2023/09/18	R186	02/05/2024	7.99 Put	Bond Future	2838.3800	2.8384	2921.5700	2.9216	2.931	0.0000	0.0000
2023/09/18	R186	02/05/2024	10.40 Call	Bond Future	3403.9100	3.4039	3314.3000	3.3143	2.633	0.0000	0.0000
2023/09/18	R186	02/05/2024	10.40 Put	Bond Future	402.7900	0.4028	416.8400	0.4168	3.488	0.0000	0.0000
2023/09/18	R186	02/05/2024	9.73 Call	Bond Future	2184.6500	2.1847	2107.0100	2.1070	3.554	0.0000	0.0000
2023/09/18	R186	02/05/2024		Bond Future	9.0915	107.1599	9.1359	107.0562	0.488	0.0000	0.0000
2023/09/18	R186	02/05/2024	8.00 Put	Bond Future	2817.6700	2.8177	2900.6100	2.9006	2.944	0.0000	0.0000
2023/09/18	R186	02/05/2024	8.01 Call	Bond Future	230.9000	0.2309	209.8800	0.2099	9.104	0.0000	0.0000
2023/09/18	R186	02/05/2024	8.01 Put	Bond Future	2798.0700	2.7981	2880.7100	2.8807	2.953	0.0000	0.0000
2023/09/18	R186	02/05/2024	7.99 Call	Bond Future	222.9700	0.2230	202.5000	0.2025	9.181	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.69 Call	Bond Future	843.9000	0.8439	797.7300	0.7977	5.471	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.69 Put	Bond Future	1751.4800	1.7515	1810.9000	1.8109	3.393	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.70 Call	Bond Future	854.0000	0.8540	807.5200	0.8075	5.443	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.68 Put	Bond Future	1763.3900	1.7634	1823.1300	1.8231	3.388	0.0000	0.0000
2023/09/18	R186	01/08/2024		Bond Future	9.1130	104.2003	9.1625	104.0947	0.543	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.68 Call	Bond Future	834.2300	0.8342	788.3800	0.7884	5.496	0.0000	0.0000
2023/09/18	R186	01/08/2024	8.70 Put	Bond Future	1740.0000	1.7400	1799.1100	1.7991	3.397	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.14 Call	Bond Future	1341.9100	1.3419	1283.7900	1.2838	4.331	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.13 Put	Bond Future	1397.5100	1.3975	1447.2700	1.4473	3.561	0.0000	0.0000
2023/09/18	R186	07/11/2024		Bond Future	9.1649	106.6173	9.2213	106.5096	0.615	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.14 Put	Bond Future	1389.5300	1.3895	1439.0400	1.4390	3.563	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.15 Call	Bond Future	1353.0800	1.3531	1294.7000	1.2947	4.315	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.15 Put	Bond Future	1381.6000	1.3816	1430.8500	1.4309	3.565	0.0000	0.0000
2023/09/18	R186	07/11/2024	9.13 Call	Bond Future	1330.7800	1.3308	1272.9100	1.2729	4.349	0.0000	0.0000
2023/09/18	R197	02/11/2023		Bond Future	341.3997	341.3997	341.3727	341.3727	0.008	0.0000	0.0000
2023/09/18	R202	02/11/2023		Bond Future	252.5097	252.5097	253.1261	253.1261	0.244	0.0000	0.0000
2023/09/18	R202	01/02/2024		Bond Future	253.2007	253.2007	253.8322	253.8322	0.249	0.0000	0.0000
2023/09/18	R202	02/05/2024		Bond Future	258.8549	258.8549	259.5010	259.5010	0.250	0.0000	0.0000
2023/09/18	R202	01/08/2024		Bond Future	259.4906	259.4906	260.1520	260.1520	0.255	0.0000	0.0000
2023/09/18	R202	07/11/2024		Bond Future	265.5813	265.5813	266.2593	266.2593	0.255	0.0000	0.0000
2023/09/18	R209	02/11/2023		Bond Future	12.1920	63.1359	12.2315	62.9564	0.324	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.35 Put	Bond Future	4160.9600	4.1610	4305.0500	4.3051	3.463	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.34 Call	Bond Future	155.2000	0.1552	120.7300	0.1207	22.210	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.33 Put	Bond Future	4249.4200	4.2494	4395.3000	4.3953	3.433	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.34 Put	Bond Future	4205.0900	4.2051	4350.0900	4.3501	3.448	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.35 Call	Bond Future	160.6900	0.1607	125.3100	0.1253	22.018	0.0000	0.0000
2023/09/18	R209	02/11/2023	11.33 Call	Bond Future	149.8600	0.1499	116.2700	0.1163	22.414	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	
2023/09/18	R209	01/02/2024		Bond Future	12.2992	64.5377	12.3402	64.3541	0.333	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.14 Put	Bond Future	2733.6100	2.7336	2806.8800	2.8069	2.680	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.13 Call	Bond Future	1991.8000	1.9918	1882.1700	1.8822	5.504	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.13 Put	Bond Future	2757.1200	2.7571	2831.0100	2.8310	2.680	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.14 Call	Bond Future	2013.8700	2.0139	1903.6200	1.9036	5.475	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.12 Call	Bond Future	1969.6900	1.9697	1860.6900	1.8607	5.534	0.0000	0.0000
2023/09/18	R209	01/02/2024	12.12 Put	Bond Future	2780.6500	2.7807	2855.1700	2.8552	2.680	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.19 Put	Bond Future	6645.7400	6.6457	6776.6900	6.7767	1.970	0.0000	0.0000
2023/09/18	R209	02/05/2024		Bond Future	12.4136	62.8106	12.4562	62.6231	0.343	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.18 Put	Bond Future	6685.8500	6.6859	6817.2400	6.8172	1.965	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.19 Call	Bond Future	899.9600	0.9000	843.4700	0.8435	6.277	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.17 Put	Bond Future	6725.9600	6.7260	6857.7800	6.8578	1.960	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.18 Call	Bond Future	890.1700	0.8902	834.1200	0.8341	6.297	0.0000	0.0000
2023/09/18	R209	02/05/2024	11.17 Call	Bond Future	880.3200	0.8803	824.7000	0.8247	6.318	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.78 Put	Bond Future	5406.4500	5.4065	5512.9800	5.5130	1.970	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.79 Put	Bond Future	5376.4100	5.3764	5482.5000	5.4825	1.973	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.80 Call	Bond Future	2032.2000	2.0322	1946.5000	1.9465	4.217	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.80 Put	Bond Future	5346.4800	5.3465	5452.1400	5.4521	1.976	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.78 Call	Bond Future	1998.6700	1.9987	1913.8400	1.9138	4.244	0.0000	0.0000
2023/09/18	R209	01/08/2024	11.79 Call	Bond Future	2015.4000	2.0154	1930.1300	1.9301	4.231	0.0000	0.0000
2023/09/18	R209	01/08/2024		Bond Future	12.5354	64.1873	12.5795	63.9960	0.352	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.23 Put	Bond Future	4844.2300	4.8442	4939.9800	4.9400	1.977	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.21 Call	Bond Future	2838.9200	2.8389	2739.9000	2.7399	3.488	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.22 Call	Bond Future	2857.7400	2.8577	2758.3400	2.7583	3.478	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.22 Put	Bond Future	4869.9200	4.8699	4966.0500	4.9661	1.974	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.23 Call	Bond Future	2876.6300	2.8766	2776.8500	2.7769	3.469	0.0000	0.0000
2023/09/18	R209	07/11/2024	12.21 Put	Bond Future	4895.7300	4.8957	4992.2400	4.9922	1.971	0.0000	0.0000
2023/09/18	R209	07/11/2024		Bond Future	12.6812	62.5198	12.7271	62.3243	0.362	0.0000	0.0000
2023/09/18	R210	02/11/2023		Bond Future	226.6204	226.6204	226.6068	226.6068	0.006	0.0000	0.0000
2023/09/18	R210	01/02/2024		Bond Future	231.7072	231.7072	231.6932	231.6932	0.006	0.0000	0.0000
2023/09/18	R210	02/05/2024		Bond Future	233.6233	233.6233	233.6100	233.6100	0.006	0.0000	0.0000
2023/09/18	R210	01/08/2024		Bond Future	238.8011	238.8011	238.7883	238.7883	0.005	0.0000	0.0000
2023/09/18	R210	07/11/2024		Bond Future	241.0678	241.0678	241.0576	241.0576	0.004	0.0000	0.0000
2023/09/18	R213	02/11/2023	12.70 Call	Bond Future	6688.4100	6.6884	6514.3700	6.5144	2.602	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.44 Put	Bond Future	636.8200	0.6368	653.3400	0.6533	2.594	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.44 Call	Bond Future	2222.4600	2.2225	2069.0100	2.0690	6.905	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.11 Put	Bond Future	1100.6800	1.1007	1144.0400	1.1440	3.939	0.0000	0.0000
2023/09/18	R213	02/11/2023	10.94 Put	Bond Future	1438.1500	1.4382	1501.0100	1.5010	4.371	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	
2023/09/18	R213	02/11/2023		Bond Future	11.0645	81.2724	11.1043	81.1024	0.360	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.12 Call	Bond Future	1320.0300	1.3200	1192.3900	1.1924	9.669	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.12 Put	Bond Future	1083.0900	1.0831	1125.4200	1.1254	3.908	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.13 Call	Bond Future	1345.3900	1.3454	1216.7300	1.2167	9.563	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.13 Put	Bond Future	1065.8600	1.0659	1107.1700	1.1072	3.876	0.0000	0.0000
2023/09/18	R213	02/11/2023	11.11 Call	Bond Future	1295.0000	1.2950	1168.3900	1.1684	9.777	0.0000	0.0000
2023/09/18	R213	02/11/2023	12.70 Put	Bond Future	65.0400	0.0650	60.9700	0.0610	6.258	0.0000	0.0000
2023/09/18	R213	02/11/2023	10.94 Call	Bond Future	903.5600	0.9036	796.4500	0.7965	11.854	0.0000	0.0000
2023/09/18	R213	01/02/2024		Bond Future	11.1663	83.0769	11.2081	82.9031	0.374	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.71 Put	Bond Future	1253.7200	1.2537	1290.0300	1.2900	2.896	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.72 Call	Bond Future	3507.1200	3.5071	3369.2100	3.3692	3.932	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.72 Put	Bond Future	1241.3600	1.2414	1277.2600	1.2773	2.892	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.70 Call	Bond Future	3451.5200	3.4515	3314.4300	3.3144	3.972	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.70 Put	Bond Future	1266.1900	1.2662	1302.9100	1.3029	2.900	0.0000	0.0000
2023/09/18	R213	01/02/2024	11.71 Call	Bond Future	3479.2800	3.4793	3341.7800	3.3418	3.952	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.28 Put	Bond Future	5193.9900	5.1940	5309.3300	5.3093	2.221	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.29 Call	Bond Future	1065.0800	1.0651	1002.4800	1.0025	5.877	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.29 Put	Bond Future	5162.3300	5.1623	5277.2100	5.2772	2.225	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.30 Call	Bond Future	1076.7400	1.0767	1013.6900	1.0137	5.856	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.30 Put	Bond Future	5130.7800	5.1308	5245.2100	5.2452	2.230	0.0000	0.0000
2023/09/18	R213	02/05/2024	10.28 Call	Bond Future	1053.5100	1.0535	991.3700	0.9914	5.898	0.0000	0.0000
2023/09/18	R213	02/05/2024		Bond Future	11.2680	81.3535	11.3117	81.1760	0.388	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.86 Call	Bond Future	2067.2400	2.0672	1980.8400	1.9808	4.179	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.87 Put	Bond Future	4126.1300	4.1261	4220.4300	4.2204	2.285	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.87 Call	Bond Future	2084.6400	2.0846	1997.8200	1.9978	4.165	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.88 Put	Bond Future	4102.5700	4.1026	4196.4400	4.1964	2.288	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.86 Put	Bond Future	4149.5000	4.1495	4244.2200	4.2442	2.283	0.0000	0.0000
2023/09/18	R213	01/08/2024	10.88 Call	Bond Future	2101.8200	2.1018	2014.5700	2.0146	4.151	0.0000	0.0000
2023/09/18	R213	01/08/2024		Bond Future	11.3788	83.1374	11.4247	82.9563	0.404	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.23 Put	Bond Future	3922.6000	3.9226	4010.5900	4.0106	2.243	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.21 Call	Bond Future	2741.4300	2.7414	2645.1400	2.6451	3.512	0.0000	0.0000
2023/09/18	R213	07/11/2024		Bond Future	11.5264	81.5057	11.5749	81.3206	0.420	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.22 Call	Bond Future	2759.9800	2.7600	2663.3200	2.6633	3.502	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.22 Put	Bond Future	3942.5800	3.9426	4030.9300	4.0309	2.241	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.23 Call	Bond Future	2778.9300	2.7789	2681.9100	2.6819	3.491	0.0000	0.0000
2023/09/18	R213	07/11/2024	11.21 Put	Bond Future	3962.9900	3.9630	4051.7100	4.0517	2.239	0.0000	0.0000
2023/09/18	R214	02/11/2023	11.46 Call	Bond Future	62.5200	0.0625	47.3600	0.0474	24.248	0.0000	0.0000
2023/09/18	R214	02/11/2023		Bond Future	12.5811	58.7091	12.6104	58.5757	0.233	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	
2023/09/18	R214	02/11/2023	11.47 Put	Bond Future	5509.1300	5.5091	5626.8600	5.6269	2.137	0.0000	0.0000
2023/09/18	R214	02/11/2023	11.45 Call	Bond Future	60.2500	0.0603	45.5300	0.0455	24.432	0.0000	0.0000
2023/09/18	R214	02/11/2023	11.45 Put	Bond Future	5609.7500	5.6098	5728.3700	5.7284	2.115	0.0000	0.0000
2023/09/18	R214	02/11/2023	11.46 Put	Bond Future	5559.3700	5.5594	5677.5500	5.6776	2.126	0.0000	0.0000
2023/09/18	R214	02/11/2023	11.47 Call	Bond Future	64.8700	0.0649	49.2600	0.0493	24.064	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.16 Put	Bond Future	3786.5800	3.7866	3852.8200	3.8528	1.749	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.15 Call	Bond Future	1271.7900	1.2718	1202.2100	1.2022	5.471	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.16 Call	Bond Future	1288.6300	1.2886	1218.5300	1.2185	5.440	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.14 Put	Bond Future	3849.3400	3.8493	3916.6300	3.9166	1.748	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.15 Put	Bond Future	3817.8700	3.8179	3884.6300	3.8846	1.749	0.0000	0.0000
2023/09/18	R214	01/02/2024		Bond Future	12.6970	60.0126	12.7274	59.8763	0.239	0.0000	0.0000
2023/09/18	R214	01/02/2024	12.14 Call	Bond Future	1255.0800	1.2551	1186.0300	1.1860	5.502	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.47 Call	Bond Future	813.2300	0.8132	770.7600	0.7708	5.222	0.0000	0.0000
2023/09/18	R214	02/05/2024		Bond Future	12.8108	58.0337	12.8422	57.8945	0.245	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.47 Put	Bond Future	7283.5100	7.2835	7380.2500	7.3803	1.328	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.48 Put	Bond Future	7240.5300	7.2405	7336.9300	7.3369	1.331	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.46 Call	Bond Future	804.0500	0.8041	761.9000	0.7619	5.242	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.46 Put	Bond Future	7326.7700	7.3268	7423.8300	7.4238	1.325	0.0000	0.0000
2023/09/18	R214	02/05/2024	11.48 Call	Bond Future	822.6300	0.8226	779.8200	0.7798	5.204	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.16 Put	Bond Future	5503.7000	5.5037	5579.1700	5.5792	1.371	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.17 Call	Bond Future	1988.6400	1.9886	1921.7200	1.9217	3.365	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.17 Put	Bond Future	5472.6000	5.4726	5547.7400	5.5477	1.373	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.18 Call	Bond Future	2005.4100	2.0054	1938.1500	1.9382	3.354	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.16 Call	Bond Future	1971.7400	1.9717	1905.1500	1.9052	3.377	0.0000	0.0000
2023/09/18	R214	01/08/2024		Bond Future	12.9306	59.3059	12.9632	59.1638	0.252	0.0000	0.0000
2023/09/18	R214	01/08/2024	12.18 Put	Bond Future	5441.4300	5.4414	5516.2300	5.5162	1.375	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.61 Call	Bond Future	2898.8400	2.8988	2820.9300	2.8209	2.688	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.62 Put	Bond Future	4935.6800	4.9357	5002.5900	5.0026	1.356	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.60 Call	Bond Future	2879.0100	2.8790	2801.4000	2.8014	2.696	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.60 Put	Bond Future	4986.8600	4.9869	5054.3700	5.0544	1.354	0.0000	0.0000
2023/09/18	R214	07/11/2024		Bond Future	13.0767	57.3743	13.1105	57.2292	0.259	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.61 Put	Bond Future	4961.2200	4.9612	5028.4300	5.0284	1.355	0.0000	0.0000
2023/09/18	R214	07/11/2024	12.62 Call	Bond Future	2918.7300	2.9187	2840.5200	2.8405	2.680	0.0000	0.0000
2023/09/18	R248	02/11/2023	12.50 Put	Bond Future	2232.2900	2.2323	2243.4700	2.2435	0.501	0.0000	0.0000
2023/09/18	R248	02/11/2023	13.60 Put	Bond Future	353.6100	0.3536	334.8500	0.3349	5.305	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.80 Put	Bond Future	5383.9600	5.3840	5458.1100	5.4581	1.377	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.80 Call	Bond Future	183.8100	0.1838	152.8000	0.1528	16.871	0.0000	0.0000
2023/09/18	R248	02/11/2023	12.50 Call	Bond Future	1204.4900	1.2045	1110.5100	1.1105	7.802	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	
2023/09/18	R248	02/11/2023	13.60 Call	Bond Future	5108.5400	5.1085	4984.6200	4.9846	2.426	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.49 Put	Bond Future	7247.7800	7.2478	7339.3300	7.3393	1.263	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.47 Call	Bond Future	56.5300	0.0565	43.7200	0.0437	22.661	0.0000	0.0000
2023/09/18	R248	02/11/2023		Bond Future	12.6837	72.1584	12.7027	72.0533	0.150	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.48 Call	Bond Future	58.7500	0.0588	45.5500	0.0456	22.468	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.48 Put	Bond Future	7311.0800	7.3111	7403.0400	7.4030	1.258	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.49 Call	Bond Future	61.0500	0.0611	47.4400	0.0474	22.293	0.0000	0.0000
2023/09/18	R248	02/11/2023	11.47 Put	Bond Future	7374.5500	7.3746	7466.9000	7.4669	1.252	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.15 Call	Bond Future	1390.1000	1.3901	1329.0000	1.3290	4.395	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.15 Put	Bond Future	5113.5600	5.1136	5159.9800	5.1600	0.908	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.16 Call	Bond Future	1409.1800	1.4092	1347.6200	1.3476	4.368	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.16 Put	Bond Future	5073.1500	5.0732	5119.1100	5.1191	0.906	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.14 Call	Bond Future	1371.1700	1.3712	1310.5300	1.3105	4.423	0.0000	0.0000
2023/09/18	R248	01/02/2024		Bond Future	12.8048	73.7605	12.8247	73.6530	0.155	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.14 Put	Bond Future	5154.2000	5.1542	5201.0800	5.2011	0.910	0.0000	0.0000
2023/09/18	R248	01/02/2024	11.50 Put	Bond Future	8285.3500	8.2854	8360.2100	8.3602	0.904	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.30 Put	Bond Future	4535.4000	4.5354	4575.0100	4.5750	0.873	0.0000	0.0000
2023/09/18	R248	01/02/2024	12.30 Call	Bond Future	1695.4400	1.6954	1627.5300	1.6275	4.005	0.0000	0.0000
2023/09/18	R248	01/02/2024	13.37 Put	Bond Future	1859.8200	1.8598	1864.3200	1.8643	0.242	0.0000	0.0000
2023/09/18	R248	01/02/2024	11.50 Call	Bond Future	506.2000	0.5062	473.5400	0.4735	6.452	0.0000	0.0000
2023/09/18	R248	01/02/2024	13.37 Call	Bond Future	4812.2500	4.8123	4709.2300	4.7092	2.141	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.46 Call	Bond Future	883.4400	0.8834	847.0000	0.8470	4.125	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.48 Put	Bond Future	9452.3700	9.4524	9525.0800	9.5251	0.769	0.0000	0.0000
2023/09/18	R248	02/05/2024		Bond Future	12.9237	70.9414	12.9443	70.8316	0.159	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.47 Call	Bond Future	893.8700	0.8939	857.1400	0.8571	4.109	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.47 Put	Bond Future	9507.2500	9.5073	9580.2500	9.5803	0.768	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.48 Call	Bond Future	904.5500	0.9046	867.5300	0.8675	4.093	0.0000	0.0000
2023/09/18	R248	02/05/2024	11.46 Put	Bond Future	9562.4800	9.5625	9635.7700	9.6358	0.766	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.31 Put	Bond Future	6621.6500	6.6217	6672.9300	6.6729	0.774	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.32 Put	Bond Future	6584.5800	6.5846	6635.5800	6.6356	0.775	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.30 Call	Bond Future	2516.4100	2.5164	2456.0700	2.4561	2.398	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.30 Put	Bond Future	6658.9000	6.6589	6710.4600	6.7105	0.774	0.0000	0.0000
2023/09/18	R248	01/08/2024		Bond Future	13.0492	72.4963	13.0705	72.3844	0.164	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.31 Call	Bond Future	2537.3400	2.5373	2476.7200	2.4767	2.389	0.0000	0.0000
2023/09/18	R248	01/08/2024	12.32 Call	Bond Future	2558.3700	2.5584	2497.4700	2.4975	2.380	0.0000	0.0000
2023/09/18	R248	07/11/2024	12.78 Put	Bond Future	5882.0800	5.8821	5927.8600	5.9279	0.778	0.0000	0.0000
2023/09/18	R248	07/11/2024	12.79 Put	Bond Future	5852.0200	5.8520	5897.5700	5.8976	0.778	0.0000	0.0000
2023/09/18	R248	07/11/2024	12.80 Call	Bond Future	3698.8000	3.6988	3629.9300	3.6299	1.862	0.0000	0.0000
2023/09/18	R248	07/11/2024		Bond Future	13.2018	69.7253	13.2240	69.6111	0.168	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
2023/09/18	R248	07/11/2024	12.79 Call	Bond Future	3674.3600	3.6744	3605.7200	3.6057	1.868	0.0000	0.0000
2023/09/18	R248	07/11/2024	12.80 Put	Bond Future	5822.1100	5.8221	5867.4300	5.8674	0.778	0.0000	0.0000
2023/09/18	R248	07/11/2024	12.78 Call	Bond Future	3649.9900	3.6500	3581.5800	3.5816	1.874	0.0000	0.0000
2023/09/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/18	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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