



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2023 TO 30/08/2023

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
2023/08/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/08/30	2025	02/11/2023		Bond Future	173.1121	173.1121	173.0788	0.019	0.0000	0.0000
2023/08/30	2025	01/02/2024		Bond Future	175.2403	175.2403	175.2059	0.020	0.0000	0.0000
2023/08/30	2025	02/05/2024		Bond Future	179.2226	179.2226	179.1883	0.019	0.0000	0.0000
2023/08/30	2025	01/08/2024		Bond Future	181.4051	181.4051	181.3716	0.018	0.0000	0.0000
2023/08/30	2025	07/11/2024		Bond Future	185.6193	185.6193	185.5878	0.017	0.0000	0.0000
2023/08/30	2029	02/11/2023		Bond Future	125.5569	125.5569	125.5658	0.007	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	
2023/08/30	2029	01/02/2024		Bond Future	128.4026	128.4026	128.4113	128.4113	0.007	0.0000	0.0000
2023/08/30	2029	02/05/2024		Bond Future	129.9534	129.9534	129.9630	129.9630	0.007	0.0000	0.0000
2023/08/30	2029	01/08/2024		Bond Future	132.8691	132.8691	132.8800	132.8800	0.008	0.0000	0.0000
2023/08/30	2029	07/11/2024		Bond Future	134.5549	134.5549	134.5681	134.5681	0.010	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.81 Call	Bond Future	3097.5700	3.0976	2944.6300	2.9446	4.937	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.81 Put	Bond Future	492.6300	0.4926	528.4100	0.5284	7.263	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.82 Call	Bond Future	3130.3500	3.1304	2976.8600	2.9769	4.903	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.82 Put	Bond Future	484.4900	0.4845	519.7200	0.5197	7.272	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.80 Call	Bond Future	3065.0000	3.0650	2912.6300	2.9126	4.971	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.80 Put	Bond Future	501.0000	0.5010	537.3500	0.5374	7.255	0.0000	0.0000
2023/08/30	2030	02/11/2023		Bond Future	10.1852	92.2257	10.2297	92.0369	0.437	0.0000	0.0000
2023/08/30	2030	02/11/2023	9.57 Put	Bond Future	3005.2600	3.0053	3151.0200	3.1510	4.850	0.0000	0.0000
2023/08/30	2030	02/11/2023	9.57 Call	Bond Future	344.7700	0.3448	301.8100	0.3018	12.460	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.07 Put	Bond Future	1568.7800	1.5688	1665.3200	1.6653	6.154	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.07 Call	Bond Future	1077.8800	1.0779	985.7000	0.9857	8.552	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.57 Call	Bond Future	5778.2600	5.7783	5599.1500	5.5992	3.100	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.57 Put	Bond Future	130.7100	0.1307	140.3200	0.1403	7.352	0.0000	0.0000
2023/08/30	2030	02/11/2023	9.89 Put	Bond Future	2012.9900	2.0130	2128.1400	2.1281	5.720	0.0000	0.0000
2023/08/30	2030	02/11/2023	9.89 Call	Bond Future	748.4100	0.7484	674.8400	0.6748	9.830	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.39 Put	Bond Future	972.4700	0.9725	1038.3200	1.0383	6.771	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.39 Call	Bond Future	1836.8700	1.8369	1714.0000	1.7140	6.689	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.43 Call	Bond Future	5265.3100	5.2653	5089.0300	5.0890	3.348	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.43 Put	Bond Future	168.1200	0.1681	180.5600	0.1806	7.399	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.62 Put	Bond Future	674.0100	0.6740	721.7800	0.7218	7.087	0.0000	0.0000
2023/08/30	2030	02/11/2023	10.62 Call	Bond Future	2496.8900	2.4969	2355.9400	2.3559	5.645	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.12 Put	Bond Future	290.4900	0.2905	312.0000	0.3120	7.405	0.0000	0.0000
2023/08/30	2030	02/11/2023	11.12 Call	Bond Future	4152.8700	4.1529	3985.6600	3.9857	4.026	0.0000	0.0000
2023/08/30	2030	02/11/2023	12.27 Call	Bond Future	8369.1300	8.3691	8182.8700	8.1829	2.226	0.0000	0.0000
2023/08/30	2030	02/11/2023	12.27 Put	Bond Future	36.1500	0.0362	38.6100	0.0386	6.805	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.89 Put	Bond Future	2881.3100	2.8813	2992.1800	2.9922	3.848	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.89 Call	Bond Future	1424.9900	1.4250	1342.6900	1.3427	5.775	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.39 Put	Bond Future	1802.1300	1.8021	1882.2000	1.8822	4.443	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.39 Call	Bond Future	2416.3200	2.4163	2303.2200	2.3032	4.681	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.86 Call	Bond Future	6768.2600	6.7683	6596.3800	6.5964	2.540	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.86 Put	Bond Future	396.6600	0.3967	417.9500	0.4180	5.367	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.16 Put	Bond Future	2247.7500	2.2478	2341.8100	2.3418	4.185	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.16 Call	Bond Future	1916.8300	1.9168	1817.7200	1.8177	5.171	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.00 Call	Bond Future	4036.4800	4.0365	3891.8100	3.8918	3.584	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	
2023/08/30	2030	01/02/2024	11.00 Put	Bond Future	974.8000	0.9748	1023.3000	1.0233	4.975	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.75 Call	Bond Future	6402.7200	6.4027	6233.3300	6.2333	2.646	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.75 Put	Bond Future	445.5600	0.4456	469.3400	0.4693	5.337	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.57 Put	Bond Future	3783.3500	3.7834	3913.2500	3.9133	3.433	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.57 Call	Bond Future	970.5200	0.9705	907.2500	0.9073	6.519	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.07 Put	Bond Future	2444.2200	2.4442	2543.9000	2.5439	4.078	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.07 Call	Bond Future	1740.0900	1.7401	1646.6000	1.6466	5.373	0.0000	0.0000
2023/08/30	2030	01/02/2024	12.10 Call	Bond Future	7574.6300	7.5746	7398.1400	7.3981	2.330	0.0000	0.0000
2023/08/30	2030	01/02/2024	12.10 Put	Bond Future	307.6500	0.3077	324.3300	0.3243	5.422	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.31 Call	Bond Future	4980.8400	4.9808	4824.1500	4.8242	3.146	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.31 Put	Bond Future	707.4500	0.7075	743.9300	0.7439	5.157	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.93 Put	Bond Future	2778.7600	2.7788	2887.1700	2.8872	3.901	0.0000	0.0000
2023/08/30	2030	01/02/2024	9.93 Call	Bond Future	1490.2600	1.4903	1405.5000	1.4055	5.688	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.36 Call	Bond Future	5138.1700	5.1382	4979.8000	4.9798	3.082	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.36 Put	Bond Future	671.3300	0.6713	706.1300	0.7061	5.184	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.37 Call	Bond Future	5169.7900	5.1698	5011.0800	5.0111	3.070	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.37 Put	Bond Future	664.3200	0.6643	698.7800	0.6988	5.187	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.35 Call	Bond Future	5106.6200	5.1066	4948.5700	4.9486	3.095	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.35 Put	Bond Future	678.4200	0.6784	713.5400	0.7135	5.177	0.0000	0.0000
2023/08/30	2030	01/02/2024		Bond Future	10.2402	90.2877	10.2872	90.0946	0.459	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.85 Call	Bond Future	6734.9600	6.7350	6563.3100	6.5633	2.549	0.0000	0.0000
2023/08/30	2030	01/02/2024	11.85 Put	Bond Future	400.9300	0.4009	422.4500	0.4225	5.368	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.00 Put	Bond Future	2605.0200	2.6050	2709.1000	2.7091	3.995	0.0000	0.0000
2023/08/30	2030	01/02/2024	10.00 Call	Bond Future	1609.2900	1.6093	1520.2000	1.5202	5.536	0.0000	0.0000
2023/08/30	2030	02/05/2024		Bond Future	10.3033	92.3180	10.3529	92.1209	0.481	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.66 Put	Bond Future	4013.7400	4.0137	4138.4100	4.1384	3.106	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.66 Call	Bond Future	1402.5500	1.4026	1330.0800	1.3301	5.167	0.0000	0.0000
2023/08/30	2030	02/05/2024	10.16 Put	Bond Future	2812.2900	2.8123	2911.5200	2.9115	3.528	0.0000	0.0000
2023/08/30	2030	02/05/2024	10.16 Call	Bond Future	2238.4800	2.2385	2140.5700	2.1406	4.374	0.0000	0.0000
2023/08/30	2030	02/05/2024	11.94 Call	Bond Future	6971.8200	6.9718	6806.5000	6.8065	2.371	0.0000	0.0000
2023/08/30	2030	02/05/2024	11.94 Put	Bond Future	729.8700	0.7299	761.6900	0.7617	4.360	0.0000	0.0000
2023/08/30	2030	02/05/2024	10.62 Put	Bond Future	1995.3100	1.9953	2072.0300	2.0720	3.845	0.0000	0.0000
2023/08/30	2030	02/05/2024	10.62 Call	Bond Future	3247.0200	3.2470	3126.6000	3.1266	3.709	0.0000	0.0000
2023/08/30	2030	02/05/2024	11.12 Put	Bond Future	1366.1200	1.3661	1422.1000	1.4221	4.098	0.0000	0.0000
2023/08/30	2030	02/05/2024	11.12 Call	Bond Future	4550.5300	4.5505	4409.3700	4.4094	3.102	0.0000	0.0000
2023/08/30	2030	02/05/2024	13.15 Call	Bond Future	10747.1800	10.7472	10561.5700	10.5616	1.727	0.0000	0.0000
2023/08/30	2030	02/05/2024	13.15 Put	Bond Future	235.1300	0.2351	246.6600	0.2467	4.904	0.0000	0.0000
2023/08/30	2030	02/05/2024	12.38 Call	Bond Future	8349.6700	8.3497	8175.7100	8.1757	2.083	0.0000	0.0000
2023/08/30	2030	02/05/2024	12.38 Put	Bond Future	522.4800	0.5225	545.6600	0.5457	4.437	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	
2023/08/30	2030	02/05/2024	10.82 Put	Bond Future	1714.4200	1.7144	1782.3000	1.7823	3.959	0.0000	0.0000
2023/08/30	2030	02/05/2024	10.82 Call	Bond Future	3745.5700	3.7456	3616.3100	3.6163	3.451	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.82 Call	Bond Future	1640.9500	1.6410	1560.4400	1.5604	4.906	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.82 Put	Bond Future	3594.0600	3.5941	3710.6900	3.7107	3.245	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.83 Call	Bond Future	1656.5200	1.6565	1575.5000	1.5755	4.891	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.83 Put	Bond Future	3568.6900	3.5687	3684.8100	3.6848	3.254	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.81 Call	Bond Future	1625.1800	1.6252	1545.1800	1.5452	4.923	0.0000	0.0000
2023/08/30	2030	02/05/2024	9.81 Put	Bond Future	3619.2500	3.6193	3736.3900	3.7364	3.237	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.38 Call	Bond Future	2823.9200	2.8239	2717.4000	2.7174	3.772	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.38 Put	Bond Future	2824.3100	2.8243	2918.4900	2.9185	3.335	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.39 Call	Bond Future	2845.0300	2.8450	2738.0700	2.7381	3.760	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.39 Put	Bond Future	2806.9400	2.8069	2900.6800	2.9007	3.340	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.37 Call	Bond Future	2803.2400	2.8032	2697.1600	2.6972	3.784	0.0000	0.0000
2023/08/30	2030	01/08/2024	10.37 Put	Bond Future	2842.1200	2.8421	2936.7400	2.9367	3.329	0.0000	0.0000
2023/08/30	2030	01/08/2024		Bond Future	10.3801	90.3619	10.4323	90.1612	0.503	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.75 Call	Bond Future	3592.8100	3.5928	3474.9100	3.4749	3.282	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.75 Put	Bond Future	2627.4700	2.6275	2713.4500	2.7135	3.272	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.76 Call	Bond Future	3615.0700	3.6151	3496.7800	3.4968	3.272	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.76 Put	Bond Future	2613.2500	2.6133	2698.8400	2.6988	3.275	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.74 Call	Bond Future	3571.0000	3.5710	3453.4700	3.4535	3.291	0.0000	0.0000
2023/08/30	2030	07/11/2024	10.74 Put	Bond Future	2642.1700	2.6422	2728.5200	2.7285	3.268	0.0000	0.0000
2023/08/30	2030	07/11/2024		Bond Future	10.4873	92.4327	10.5425	92.2288	0.526	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.78 Call	Bond Future	4173.5900	4.1736	4034.8300	4.0348	3.325	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.78 Put	Bond Future	466.7300	0.4667	488.2500	0.4883	4.611	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.28 Call	Bond Future	2394.3300	2.3943	2280.7700	2.2808	4.743	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.28 Put	Bond Future	1021.2300	1.0212	1067.9500	1.0680	4.575	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.71 Put	Bond Future	2293.0000	2.2930	2385.8900	2.3859	4.051	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.71 Call	Bond Future	897.5900	0.8976	830.2000	0.8302	7.508	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.50 Call	Bond Future	3139.2600	3.1393	3012.7400	3.0127	4.030	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.50 Put	Bond Future	728.6400	0.7286	762.4000	0.7624	4.633	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.00 Call	Bond Future	1569.2700	1.5693	1476.5500	1.4766	5.908	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.00 Put	Bond Future	1541.4400	1.5414	1609.0000	1.6090	4.383	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.58 Put	Bond Future	2708.9800	2.7090	2813.5400	2.8135	3.860	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.58 Call	Bond Future	665.4900	0.6655	609.7700	0.6098	8.373	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.60 Call	Bond Future	3499.0400	3.4990	3367.6300	3.3676	3.756	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.60 Put	Bond Future	622.3900	0.6224	651.2600	0.6513	4.639	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.35 Put	Bond Future	3566.7000	3.5667	3690.4100	3.6904	3.468	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.35 Call	Bond Future	361.0500	0.3611	324.4800	0.3245	10.129	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	
2023/08/30	2032	02/11/2023		Bond Future	10.9943	86.0400	11.0273	85.8797	0.301	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.23 Call	Bond Future	2235.7400	2.2357	2125.5600	2.1256	4.928	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.23 Put	Bond Future	1100.8200	1.1008	1150.9200	1.1509	4.551	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.24 Call	Bond Future	2267.1900	2.2672	2156.3200	2.1563	4.890	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.24 Put	Bond Future	1084.5600	1.0846	1133.9700	1.1340	4.556	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.22 Call	Bond Future	2204.6200	2.2046	2095.1200	2.0951	4.967	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.22 Put	Bond Future	1117.4400	1.1174	1168.2200	1.1682	4.544	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.59 Put	Bond Future	2675.2900	2.6753	2778.9500	2.7790	3.875	0.0000	0.0000
2023/08/30	2032	02/11/2023	10.59 Call	Bond Future	681.8800	0.6819	625.2600	0.6253	8.304	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.09 Put	Bond Future	1353.9500	1.3540	1414.3200	1.4143	4.459	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.09 Call	Bond Future	1817.2500	1.8173	1717.3400	1.7173	5.498	0.0000	0.0000
2023/08/30	2032	02/11/2023	12.26 Call	Bond Future	6078.4200	6.0784	5927.3200	5.9273	2.486	0.0000	0.0000
2023/08/30	2032	02/11/2023	12.26 Put	Bond Future	210.9500	0.2110	220.1300	0.2201	4.352	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.90 Put	Bond Future	384.3400	0.3843	401.8900	0.4019	4.566	0.0000	0.0000
2023/08/30	2032	02/11/2023	11.90 Call	Bond Future	4638.5500	4.6386	4495.8200	4.4958	3.077	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.01 Put	Bond Future	5960.7700	5.9608	6085.7200	6.0857	2.096	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.01 Call	Bond Future	692.3200	0.6923	653.2300	0.6532	5.646	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.76 Put	Bond Future	3304.7100	3.3047	3393.6300	3.3936	2.691	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.76 Call	Bond Future	1784.4400	1.7844	1709.3200	1.7093	4.210	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.62 Call	Bond Future	7527.8700	7.5279	7383.3700	7.3834	1.920	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.62 Put	Bond Future	588.4000	0.5884	607.9400	0.6079	3.321	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.59 Put	Bond Future	3815.5100	3.8155	3913.3100	3.9133	2.563	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.59 Call	Bond Future	1463.5700	1.4636	1397.3300	1.3973	4.526	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.09 Put	Bond Future	2479.1600	2.4792	2550.9600	2.5510	2.896	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.09 Call	Bond Future	2544.1700	2.5442	2451.9300	2.4519	3.626	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.73 Call	Bond Future	7934.2200	7.9342	7787.7500	7.7878	1.846	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.73 Put	Bond Future	529.0900	0.5291	546.6600	0.5467	3.321	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.78 Put	Bond Future	3249.2900	3.2493	3337.1500	3.3372	2.704	0.0000	0.0000
2023/08/30	2032	01/02/2024	10.78 Call	Bond Future	1826.1800	1.8262	1750.0000	1.7500	4.172	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.75 Call	Bond Future	4475.0900	4.4751	4354.0200	4.3540	2.705	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.75 Put	Bond Future	1351.2400	1.3512	1394.2100	1.3942	3.180	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.50 Call	Bond Future	7088.0000	7.0880	6945.8500	6.9459	2.006	0.0000	0.0000
2023/08/30	2032	01/02/2024	12.50 Put	Bond Future	660.7400	0.6607	682.6300	0.6826	3.313	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.84 Call	Bond Future	4771.4500	4.7715	4647.2000	4.6472	2.604	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.84 Put	Bond Future	1241.7000	1.2417	1281.4900	1.2815	3.204	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.85 Call	Bond Future	4804.6300	4.8046	4680.0400	4.6800	2.593	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.85 Put	Bond Future	1229.9400	1.2299	1269.3900	1.2694	3.207	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.83 Call	Bond Future	4738.1400	4.7381	4614.2400	4.6142	2.615	0.0000	0.0000
2023/08/30	2032	01/02/2024	11.83 Put	Bond Future	1253.3600	1.2534	1293.5000	1.2935	3.203	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	
2023/08/30	2032	01/02/2024		Bond Future	11.0763	87.9693	11.1109	87.8053	0.312	0.0000	0.0000
2023/08/30	2032	02/05/2024		Bond Future	11.1630	85.7851	11.1991	85.6177	0.323	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.59 Put	Bond Future	4578.3900	4.5784	4677.6900	4.6777	2.169	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.59 Call	Bond Future	1863.1100	1.8631	1795.0600	1.7951	3.652	0.0000	0.0000
2023/08/30	2032	02/05/2024	11.09 Put	Bond Future	3256.5300	3.2565	3334.6300	3.3346	2.398	0.0000	0.0000
2023/08/30	2032	02/05/2024	11.09 Call	Bond Future	2916.6000	2.9166	2827.3500	2.8274	3.060	0.0000	0.0000
2023/08/30	2032	02/05/2024	13.18 Call	Bond Future	9464.9700	9.4650	9318.1900	9.3182	1.551	0.0000	0.0000
2023/08/30	2032	02/05/2024	13.18 Put	Bond Future	735.7600	0.7358	756.3300	0.7563	2.796	0.0000	0.0000
2023/08/30	2032	02/05/2024	13.35 Call	Bond Future	10046.2800	10.0463	9896.9600	9.8970	1.486	0.0000	0.0000
2023/08/30	2032	02/05/2024	13.35 Put	Bond Future	636.1300	0.6361	654.1600	0.6542	2.834	0.0000	0.0000
2023/08/30	2032	02/05/2024	11.35 Put	Bond Future	2714.3700	2.7144	2782.0800	2.7821	2.495	0.0000	0.0000
2023/08/30	2032	02/05/2024	11.35 Call	Bond Future	3576.7000	3.5767	3477.0600	3.4771	2.786	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.65 Put	Bond Future	4398.1100	4.3981	4494.8700	4.4949	2.200	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.65 Call	Bond Future	1972.3500	1.9724	1901.7600	1.9018	3.579	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.36 Put	Bond Future	5316.4800	5.3165	5425.4200	5.4254	2.049	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.36 Call	Bond Future	1479.8300	1.4798	1421.4200	1.4214	3.947	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.86 Put	Bond Future	3814.9600	3.8150	3902.7500	3.9028	2.301	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.86 Call	Bond Future	2392.8400	2.3928	2313.2800	2.3133	3.325	0.0000	0.0000
2023/08/30	2032	02/05/2024	12.90 Call	Bond Future	8488.2100	8.4882	8345.8500	8.3459	1.677	0.0000	0.0000
2023/08/30	2032	02/05/2024	12.90 Put	Bond Future	898.2900	0.8983	923.2800	0.9233	2.782	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.55 Call	Bond Future	1792.5500	1.7926	1726.1900	1.7262	3.702	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.55 Put	Bond Future	4701.5300	4.7015	4802.5200	4.8025	2.148	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.56 Call	Bond Future	1809.8900	1.8099	1743.1200	1.7431	3.689	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.56 Put	Bond Future	4670.4000	4.6704	4770.9800	4.7710	2.154	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.54 Call	Bond Future	1775.0300	1.7750	1709.1000	1.7091	3.714	0.0000	0.0000
2023/08/30	2032	02/05/2024	10.54 Put	Bond Future	4732.5300	4.7325	4833.9500	4.8340	2.143	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.14 Call	Bond Future	2991.5900	2.9916	2903.7900	2.9038	2.935	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.14 Put	Bond Future	3541.7100	3.5417	3624.1600	3.6242	2.328	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.15 Call	Bond Future	3014.7700	3.0148	2926.5800	2.9266	2.925	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.15 Put	Bond Future	3519.2100	3.5192	3601.2700	3.6013	2.332	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.13 Call	Bond Future	2968.5000	2.9685	2881.0900	2.8811	2.945	0.0000	0.0000
2023/08/30	2032	01/08/2024	11.13 Put	Bond Future	3564.3300	3.5643	3647.1700	3.6472	2.324	0.0000	0.0000
2023/08/30	2032	01/08/2024		Bond Future	11.2609	87.6886	11.2985	87.5183	0.334	0.0000	0.0000
2023/08/30	2032	07/11/2024		Bond Future	11.3951	85.5329	11.4344	85.3602	0.345	0.0000	0.0000
2023/08/30	2032	07/11/2024	11.48 Call	Bond Future	3880.8400	3.8808	3784.3700	3.7844	2.486	0.0000	0.0000
2023/08/30	2032	07/11/2024	11.48 Put	Bond Future	3508.2800	3.5083	3584.5900	3.5846	2.175	0.0000	0.0000
2023/08/30	2032	07/11/2024	11.49 Call	Bond Future	3905.1100	3.9051	3808.3100	3.8083	2.479	0.0000	0.0000
2023/08/30	2032	07/11/2024	11.49 Put	Bond Future	3488.8000	3.4888	3564.7800	3.5648	2.178	0.0000	0.0000
2023/08/30	2032	07/11/2024	11.47 Call	Bond Future	3856.2600	3.8563	3760.1200	3.7601	2.493	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	
2023/08/30	2032	07/11/2024	11.47 Put	Bond Future	3527.4900	3.5275	3604.1300	3.6041	2.173	0.0000	0.0000
2023/08/30	2033	02/11/2023		Bond Future	118.9474	118.9474	118.9301	118.9301	0.014	0.0000	0.0000
2023/08/30	2033	01/02/2024		Bond Future	121.6432	121.6432	121.6253	121.6253	0.015	0.0000	0.0000
2023/08/30	2033	02/05/2024		Bond Future	122.9447	122.9447	122.9270	122.9270	0.014	0.0000	0.0000
2023/08/30	2033	01/08/2024		Bond Future	125.7033	125.7033	125.6863	125.6863	0.014	0.0000	0.0000
2023/08/30	2033	07/11/2024		Bond Future	127.1246	127.1246	127.1091	127.1091	0.012	0.0000	0.0000
2023/08/30	2037	02/11/2023	13.89 Call	Bond Future	9218.0500	9.2181	8940.9600	8.9410	3.006	0.0000	0.0000
2023/08/30	2037	02/11/2023	13.89 Put	Bond Future	96.4100	0.0964	104.5700	0.1046	8.464	0.0000	0.0000
2023/08/30	2037	02/11/2023	12.52 Put	Bond Future	917.3600	0.9174	989.2000	0.9892	7.831	0.0000	0.0000
2023/08/30	2037	02/11/2023	12.52 Call	Bond Future	3465.3600	3.4654	3251.9500	3.2520	6.158	0.0000	0.0000
2023/08/30	2037	02/11/2023	12.02 Put	Bond Future	1896.3300	1.8963	2027.0700	2.0271	6.894	0.0000	0.0000
2023/08/30	2037	02/11/2023	12.02 Call	Bond Future	1807.6300	1.8076	1653.1200	1.6531	8.548	0.0000	0.0000
2023/08/30	2037	02/11/2023		Bond Future	12.0364	79.1331	12.0894	78.8478	0.440	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.56 Call	Bond Future	777.6500	0.7777	687.2400	0.6872	11.626	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.56 Put	Bond Future	3415.0700	3.4151	3609.9100	3.6099	5.705	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.57 Call	Bond Future	794.4400	0.7944	702.6800	0.7027	11.550	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.57 Put	Bond Future	3375.1500	3.3752	3568.6400	3.5686	5.733	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.55 Call	Bond Future	761.2000	0.7612	672.1300	0.6721	11.701	0.0000	0.0000
2023/08/30	2037	02/11/2023	11.55 Put	Bond Future	3455.3900	3.4554	3651.5700	3.6516	5.678	0.0000	0.0000
2023/08/30	2037	01/02/2024		Bond Future	12.1386	76.6511	12.1937	76.3593	0.454	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.32 Call	Bond Future	3447.0700	3.4471	3273.4500	3.2735	5.037	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.32 Put	Bond Future	2491.9000	2.4919	2610.0800	2.6101	4.743	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.33 Call	Bond Future	3478.0400	3.4780	3303.6100	3.3036	5.015	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.33 Put	Bond Future	2470.7200	2.4707	2588.0900	2.5881	4.750	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.31 Call	Bond Future	3416.4100	3.4164	3243.6000	3.2436	5.058	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.31 Put	Bond Future	2513.4400	2.5134	2632.4300	2.6324	4.734	0.0000	0.0000
2023/08/30	2037	01/02/2024	13.93 Call	Bond Future	9314.8600	9.3149	9056.3100	9.0563	2.776	0.0000	0.0000
2023/08/30	2037	01/02/2024	13.93 Put	Bond Future	603.3700	0.6034	636.6200	0.6366	5.511	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.93 Call	Bond Future	5506.4000	5.5064	5290.0500	5.2901	3.929	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.93 Put	Bond Future	1464.5500	1.4646	1540.0000	1.5400	5.152	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.09 Put	Bond Future	3030.5000	3.0305	3168.1200	3.1681	4.541	0.0000	0.0000
2023/08/30	2037	01/02/2024	12.09 Call	Bond Future	2771.5300	2.7715	2617.3500	2.6174	5.563	0.0000	0.0000
2023/08/30	2037	02/05/2024	11.44 Call	Bond Future	1722.6600	1.7227	1620.9700	1.6210	5.903	0.0000	0.0000
2023/08/30	2037	02/05/2024	11.44 Put	Bond Future	6117.6200	6.1176	6313.9400	6.3139	3.209	0.0000	0.0000
2023/08/30	2037	02/05/2024	11.45 Call	Bond Future	1739.1000	1.7391	1636.7200	1.6367	5.887	0.0000	0.0000
2023/08/30	2037	02/05/2024	11.45 Put	Bond Future	6077.3600	6.0774	6272.9900	6.2730	3.219	0.0000	0.0000
2023/08/30	2037	02/05/2024	11.43 Call	Bond Future	1706.5600	1.7066	1605.5600	1.6056	5.918	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	
2023/08/30	2037	02/05/2024	11.43 Put	Bond Future	6158.2700	6.1583	6355.2800	6.3553	3.199	0.0000	0.0000
2023/08/30	2037	02/05/2024		Bond Future	12.2467	78.3746	12.3038	78.0766	0.467	0.0000	0.0000
2023/08/30	2037	01/08/2024		Bond Future	12.3668	75.8581	12.4261	75.5541	0.480	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.10 Call	Bond Future	3297.8600	3.2979	3151.1100	3.1511	4.450	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.10 Put	Bond Future	4686.5100	4.6865	4843.7300	4.8437	3.355	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.11 Call	Bond Future	3322.6100	3.3226	3175.2000	3.1752	4.437	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.11 Put	Bond Future	4658.5400	4.6585	4815.1000	4.8151	3.361	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.09 Call	Bond Future	3273.1900	3.2732	3127.1100	3.1271	4.463	0.0000	0.0000
2023/08/30	2037	01/08/2024	12.09 Put	Bond Future	4714.6100	4.7146	4872.5000	4.8725	3.349	0.0000	0.0000
2023/08/30	2037	07/11/2024		Bond Future	12.5101	77.5943	12.5718	77.2845	0.493	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.58 Call	Bond Future	4504.1600	4.5042	4333.4500	4.3335	3.790	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.58 Put	Bond Future	4153.0900	4.1531	4292.1600	4.2922	3.349	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.59 Call	Bond Future	4531.4900	4.5315	4360.2000	4.3602	3.780	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.59 Put	Bond Future	4130.4100	4.1304	4268.9000	4.2689	3.353	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.57 Call	Bond Future	4476.5700	4.4766	4306.4300	4.3064	3.801	0.0000	0.0000
2023/08/30	2037	07/11/2024	12.57 Put	Bond Future	4175.5500	4.1756	4315.1900	4.3152	3.344	0.0000	0.0000
2023/08/30	2038	02/11/2023		Bond Future	129.0091	129.0091	128.6184	128.6184	0.303	0.0000	0.0000
2023/08/30	2038	01/02/2024		Bond Future	129.9134	129.9134	129.5135	129.5135	0.308	0.0000	0.0000
2023/08/30	2038	02/05/2024		Bond Future	132.8655	132.8655	132.4572	132.4572	0.307	0.0000	0.0000
2023/08/30	2038	01/08/2024		Bond Future	133.7776	133.7776	133.3612	133.3612	0.311	0.0000	0.0000
2023/08/30	2038	07/11/2024		Bond Future	136.8835	136.8835	136.4595	136.4595	0.310	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.80 Put	Bond Future	3825.1300	3.8251	4121.5500	4.1216	7.749	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.80 Call	Bond Future	757.6400	0.7576	640.1600	0.6402	15.506	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.60 Put	Bond Future	1348.6800	1.3487	1492.5100	1.4925	10.665	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.60 Call	Bond Future	2884.6100	2.8846	2614.5400	2.6145	9.362	0.0000	0.0000
2023/08/30	2040	02/11/2023	13.64 Call	Bond Future	7194.3900	7.1944	6815.2900	6.8153	5.269	0.0000	0.0000
2023/08/30	2040	02/11/2023	13.64 Put	Bond Future	273.2200	0.2732	308.0200	0.3080	12.737	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.50 Put	Bond Future	5272.0700	5.2721	5618.1000	5.6181	6.563	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.50 Call	Bond Future	364.3600	0.3644	296.4900	0.2965	18.627	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.10 Put	Bond Future	2659.9200	2.6599	2897.8900	2.8979	8.947	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.10 Call	Bond Future	1369.0700	1.3691	1193.1400	1.1931	12.850	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.97 Call	Bond Future	4306.1800	4.3062	3983.0900	3.9831	7.503	0.0000	0.0000
2023/08/30	2040	02/11/2023	12.97 Put	Bond Future	780.8400	0.7808	871.6500	0.8717	11.630	0.0000	0.0000
2023/08/30	2040	02/11/2023		Bond Future	12.3247	79.2835	12.3981	78.8696	0.595	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.59 Call	Bond Future	461.6800	0.4617	380.2600	0.3803	17.636	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.59 Put	Bond Future	4810.4900	4.8105	5142.9700	5.1430	6.912	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.60 Call	Bond Future	473.5000	0.4735	390.5000	0.3905	17.529	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.60 Put	Bond Future	4760.5800	4.7606	5091.4800	5.0915	6.951	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	
2023/08/30	2040	02/11/2023	11.58 Call	Bond Future	449.9900	0.4500	370.1400	0.3701	17.745	0.0000	0.0000
2023/08/30	2040	02/11/2023	11.58 Put	Bond Future	4860.6100	4.8606	5194.6600	5.1947	6.873	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.34 Call	Bond Future	2837.8100	2.8378	2623.6200	2.6236	7.548	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.34 Put	Bond Future	3353.1700	3.3532	3562.4500	3.5625	6.241	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.35 Call	Bond Future	2866.6500	2.8667	2651.2000	2.6512	7.516	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.35 Put	Bond Future	3325.6400	3.3256	3533.6600	3.5337	6.255	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.33 Call	Bond Future	2809.1100	2.8091	2596.1900	2.5962	7.580	0.0000	0.0000
2023/08/30	2040	01/02/2024	12.33 Put	Bond Future	3380.9000	3.3809	3591.4500	3.5915	6.228	0.0000	0.0000
2023/08/30	2040	01/02/2024		Bond Future	12.4319	76.5547	12.5081	76.1312	0.613	0.0000	0.0000
2023/08/30	2040	02/05/2024		Bond Future	12.5444	78.2759	12.6234	77.8433	0.630	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.61 Call	Bond Future	1634.4900	1.6345	1501.5100	1.5015	8.136	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.61 Put	Bond Future	7052.4900	7.0525	7352.1000	7.3521	4.248	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.62 Call	Bond Future	1650.3500	1.6504	1516.4200	1.5164	8.115	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.62 Put	Bond Future	7007.2400	7.0072	7305.9000	7.3059	4.262	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.60 Call	Bond Future	1618.5000	1.6185	1486.4800	1.4865	8.157	0.0000	0.0000
2023/08/30	2040	02/05/2024	11.60 Put	Bond Future	7097.6900	7.0977	7398.2600	7.3983	4.235	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.33 Call	Bond Future	3369.7600	3.3698	3165.2100	3.1652	6.070	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.33 Put	Bond Future	5233.9100	5.2339	5470.8600	5.4709	4.527	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.34 Call	Bond Future	3395.3100	3.3953	3189.8000	3.1898	6.053	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.34 Put	Bond Future	5203.4000	5.2034	5439.3900	5.4394	4.535	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.32 Call	Bond Future	3344.3000	3.3443	3140.7000	3.1407	6.088	0.0000	0.0000
2023/08/30	2040	01/08/2024	12.32 Put	Bond Future	5264.5800	5.2646	5502.4800	5.5025	4.519	0.0000	0.0000
2023/08/30	2040	01/08/2024		Bond Future	12.6687	75.5066	12.7508	75.0651	0.648	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.85 Call	Bond Future	4724.2100	4.7242	4480.8400	4.4808	5.152	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.85 Put	Bond Future	4540.8800	4.5409	4747.9400	4.7479	4.560	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.86 Call	Bond Future	4752.7400	4.7527	4508.5300	4.5085	5.138	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.86 Put	Bond Future	4516.6600	4.5167	4722.8800	4.7229	4.566	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.84 Call	Bond Future	4695.4200	4.6954	4452.8700	4.4529	5.166	0.0000	0.0000
2023/08/30	2040	07/11/2024	12.84 Put	Bond Future	4564.9000	4.5649	4772.7800	4.7728	4.554	0.0000	0.0000
2023/08/30	2040	07/11/2024		Bond Future	12.8153	77.2341	12.9008	76.7837	0.667	0.0000	0.0000
2023/08/30	2044	02/11/2023	12.00 Put	Bond Future	3388.4500	3.3885	3642.3800	3.6424	7.494	0.0000	0.0000
2023/08/30	2044	02/11/2023	12.00 Call	Bond Future	980.9200	0.9809	849.1000	0.8491	13.438	0.0000	0.0000
2023/08/30	2044	02/11/2023	12.75 Call	Bond Future	3137.8600	3.1379	2875.5900	2.8756	8.358	0.0000	0.0000
2023/08/30	2044	02/11/2023	12.75 Put	Bond Future	1264.8400	1.2648	1388.3200	1.3883	9.762	0.0000	0.0000
2023/08/30	2044	02/11/2023	13.00 Call	Bond Future	4091.6900	4.0917	3796.8100	3.7968	7.207	0.0000	0.0000
2023/08/30	2044	02/11/2023	13.00 Put	Bond Future	882.0800	0.8821	972.9500	0.9730	10.302	0.0000	0.0000
2023/08/30	2044	02/11/2023		Bond Future	12.4127	75.3946	12.4810	75.0088	0.550	0.0000	0.0000
2023/08/30	2044	02/11/2023	11.56 Call	Bond Future	349.0400	0.3490	287.4700	0.2875	17.640	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/08/30	2044	02/11/2023	11.56 Put	Bond Future	5472.1600	5.4722	5796.3400	5.7963	5.924	0.0000	0.0000
2023/08/30	2044	02/11/2023	11.57 Call	Bond Future	358.7200	0.3587	295.8300	0.2958	17.532	0.0000	0.0000
2023/08/30	2044	02/11/2023	11.57 Put	Bond Future	5418.3400	5.4183	5741.2000	5.7412	5.959	0.0000	0.0000
2023/08/30	2044	02/11/2023	11.55 Call	Bond Future	339.5500	0.3396	279.2900	0.2793	17.747	0.0000	0.0000
2023/08/30	2044	02/11/2023	11.55 Put	Bond Future	5526.2600	5.5263	5851.7500	5.8518	5.890	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.28 Call	Bond Future	2410.6400	2.4106	2227.6000	2.2276	7.593	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.28 Put	Bond Future	3757.4300	3.7574	3968.9700	3.9690	5.630	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.29 Call	Bond Future	2437.3400	2.4373	2253.0700	2.2531	7.560	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.29 Put	Bond Future	3726.5000	3.7265	3936.8100	3.9368	5.644	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.27 Call	Bond Future	2384.2800	2.3843	2202.4600	2.2025	7.626	0.0000	0.0000
2023/08/30	2044	01/02/2024	12.27 Put	Bond Future	3788.7800	3.7888	4001.5400	4.0015	5.616	0.0000	0.0000
2023/08/30	2044	01/02/2024		Bond Future	12.5172	72.7036	12.5881	72.3091	0.566	0.0000	0.0000
2023/08/30	2044	02/05/2024		Bond Future	12.6264	74.3382	12.6999	73.9351	0.582	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.66 Call	Bond Future	1602.6100	1.6026	1480.2300	1.4802	7.636	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.66 Put	Bond Future	7274.7100	7.2747	7555.4500	7.5555	3.859	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.67 Call	Bond Future	1618.3700	1.6184	1495.0900	1.4951	7.618	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.67 Put	Bond Future	7228.0300	7.2280	7507.8700	7.5079	3.872	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.65 Call	Bond Future	1586.7400	1.5867	1465.2600	1.4653	7.656	0.0000	0.0000
2023/08/30	2044	02/05/2024	11.65 Put	Bond Future	7321.3600	7.3214	7603.0000	7.6030	3.847	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.29 Call	Bond Future	3242.5600	3.2426	3059.0400	3.0590	5.660	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.29 Put	Bond Future	5790.2800	5.7903	6018.1500	6.0182	3.935	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.30 Call	Bond Future	3266.3100	3.2663	3081.9300	3.0819	5.645	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.30 Put	Bond Future	5756.6200	5.7566	5983.6300	5.9836	3.943	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.28 Call	Bond Future	3218.6300	3.2186	3035.9700	3.0360	5.675	0.0000	0.0000
2023/08/30	2044	01/08/2024	12.28 Put	Bond Future	5823.8200	5.8238	6052.5500	6.0526	3.927	0.0000	0.0000
2023/08/30	2044	01/08/2024		Bond Future	12.7467	71.6067	12.8230	71.1954	0.599	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.91 Call	Bond Future	4908.0500	4.9081	4680.0000	4.6800	4.646	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.91 Put	Bond Future	4790.3500	4.7904	4982.0700	4.9821	4.002	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.92 Call	Bond Future	4936.2300	4.9362	4707.4300	4.7074	4.635	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.92 Put	Bond Future	4765.5300	4.7655	4956.5000	4.9565	4.007	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.90 Call	Bond Future	4879.6200	4.8796	4652.3100	4.6523	4.658	0.0000	0.0000
2023/08/30	2044	07/11/2024	12.90 Put	Bond Future	4814.9900	4.8150	5007.4500	5.0075	3.997	0.0000	0.0000
2023/08/30	2044	07/11/2024		Bond Future	12.8878	73.2448	12.9672	72.8250	0.615	0.0000	0.0000
2023/08/30	2046	02/11/2023		Bond Future	111.5360	111.5360	111.0870	111.0870	0.403	0.0000	0.0000
2023/08/30	2046	01/02/2024		Bond Future	114.0641	114.0641	113.6046	113.6046	0.403	0.0000	0.0000
2023/08/30	2046	02/05/2024		Bond Future	114.5076	114.5076	114.0382	114.0382	0.410	0.0000	0.0000
2023/08/30	2046	01/08/2024		Bond Future	117.0761	117.0761	116.5973	116.5973	0.409	0.0000	0.0000
2023/08/30	2046	07/11/2024		Bond Future	117.5924	117.5924	117.1041	117.1041	0.415	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
2023/08/30	2050	02/11/2023	Bond Future	113.3444	113.3444	112.8447	112.8447	0.441	0.0000	0.0000
2023/08/30	2050	01/02/2024	Bond Future	113.6628	113.6628	113.1515	113.1515	0.450	0.0000	0.0000
2023/08/30	2050	02/05/2024	Bond Future	116.2456	116.2456	115.7233	115.7233	0.449	0.0000	0.0000
2023/08/30	2050	01/08/2024	Bond Future	116.5482	116.5482	116.0150	116.0150	0.457	0.0000	0.0000
2023/08/30	2050	07/11/2024	Bond Future	119.2536	119.2536	118.7098	118.7098	0.456	0.0000	0.0000
2023/08/30	8607	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	8608	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	8657	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	AL37	02/11/2023	Index Future	914.5840	914.5840	913.7300	913.7300	0.093	0.0000	0.0000
2023/08/30	AL37	01/02/2024	Index Future	935.0900	935.0900	934.2160	934.2160	0.093	0.0000	0.0000
2023/08/30	AL37	02/05/2024	Index Future	956.1300	956.1300	955.2370	955.2370	0.093	0.0000	0.0000
2023/08/30	AL37	01/08/2024	Index Future	977.3840	977.3840	976.4740	976.4740	0.093	0.0000	0.0000
2023/08/30	AL37	07/11/2024	Index Future	999.9020	999.9020	998.9760	998.9760	0.093	0.0000	0.0000
2023/08/30	AL7T	02/11/2023	Index Future	1044.2930	1044.2930	1041.9250	1041.9250	0.227	0.0000	0.0000
2023/08/30	AL7T	01/02/2024	Index Future	1067.7080	1067.7080	1065.2850	1065.2850	0.227	0.0000	0.0000
2023/08/30	AL7T	02/05/2024	Index Future	1091.7310	1091.7310	1089.2560	1089.2560	0.227	0.0000	0.0000
2023/08/30	AL7T	01/08/2024	Index Future	1116.0000	1116.0000	1113.4720	1113.4720	0.227	0.0000	0.0000
2023/08/30	AL7T	07/11/2024	Index Future	1141.7110	1141.7110	1139.1310	1139.1310	0.226	0.0000	0.0000
2023/08/30	ALBI	02/11/2023	Index Future	910.7050	910.7050	907.9820	907.9820	0.299	0.0000	0.0000
2023/08/30	ALBI	01/02/2024	Index Future	931.1250	931.1250	928.3390	928.3390	0.299	0.0000	0.0000
2023/08/30	ALBI	02/05/2024	Index Future	952.0750	952.0750	949.2280	949.2280	0.299	0.0000	0.0000
2023/08/30	ALBI	01/08/2024	Index Future	973.2390	973.2390	970.3320	970.3320	0.299	0.0000	0.0000
2023/08/30	ALBI	07/11/2024	Index Future	995.6620	995.6620	992.6920	992.6920	0.298	0.0000	0.0000
2023/08/30	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	C040	31/01/2040	Price Contribution	100.0000	0.0000	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	
2023/08/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/08/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/08/30	ES33	02/11/2023		Bond Future	12.5453	72.9766	12.5870	72.7911	0.332	0.0000	0.0000
2023/08/30	ES33	01/02/2024		Bond Future	12.6820	74.6306	12.7255	74.4407	0.343	0.0000	0.0000
2023/08/30	ES33	02/05/2024		Bond Future	12.8219	72.5265	12.8672	72.3327	0.354	0.0000	0.0000
2023/08/30	ES33	01/08/2024		Bond Future	12.9733	74.1518	13.0205	73.9544	0.364	0.0000	0.0000
2023/08/30	ES33	07/11/2024		Bond Future	13.1698	72.0666	13.2191	71.8658	0.374	0.0000	0.0000
2023/08/30	ES42	02/11/2023		Bond Future	13.0420	68.8461	13.1146	68.4774	0.557	0.0000	0.0000
2023/08/30	ES42	01/02/2024		Bond Future	13.1678	70.4067	13.2433	70.0294	0.574	0.0000	0.0000
2023/08/30	ES42	02/05/2024		Bond Future	13.3013	67.7436	13.3798	67.3581	0.590	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	
2023/08/30	ES42	01/08/2024		Bond Future	13.4420	69.2602	13.5235	68.8667	0.607	0.0000	0.0000
2023/08/30	ES42	07/11/2024		Bond Future	13.6185	66.5948	13.7036	66.1934	0.625	0.0000	0.0000
2023/08/30	GOVI	02/11/2023		GOVI	897.7600	897.7600	895.0780	895.0780	0.299	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.81 Call	GOVI	119500.0000	11.9500	92680.0000	9.2680	22.444	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.82 Call	GOVI	119400.0000	11.9400	92580.0000	9.2580	22.462	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.80 Call	GOVI	119600.0000	11.9600	92780.0000	9.2780	22.425	0.0000	0.0000
2023/08/30	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	879.99 Call	GOVI	378990.0000	37.8990	351560.0000	35.1560	7.238	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	880.00 Call	GOVI	378890.0000	37.8890	351460.0000	35.1460	7.240	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	879.98 Call	GOVI	379090.0000	37.9090	351660.0000	35.1660	7.236	0.0000	0.0000
2023/08/30	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/02/2024		GOVI	917.8890	917.8890	915.1460	915.1460	0.299	0.0000	0.0000
2023/08/30	GOVI	02/05/2024		GOVI	938.5410	938.5410	935.7380	935.7380	0.299	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.98 Put	GOVI	124390.0000	12.4390	152420.0000	15.2420	22.534	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.99 Put	GOVI	124490.0000	12.4490	152520.0000	15.2520	22.516	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	02/05/2024	950.97 Put	GOVI	124290.0000	12.4290	152320.0000	15.2320	22.552	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.38 Call	GOVI	160250.0000	16.0250	131620.0000	13.1620	17.866	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.39 Call	GOVI	160150.0000	16.0150	131520.0000	13.1520	17.877	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.37 Call	GOVI	160350.0000	16.0350	131720.0000	13.1720	17.855	0.0000	0.0000
2023/08/30	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	01/08/2024		GOVI	959.4050	959.4050	956.5420	956.5420	0.298	0.0000	0.0000
2023/08/30	GOVI	07/11/2024		GOVI	981.5090	981.5090	978.5840	978.5840	0.298	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.79 Call	GOVI	327190.0000	32.7190	297940.0000	29.7940	8.940	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.80 Call	GOVI	327090.0000	32.7090	297840.0000	29.7840	8.942	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.78 Call	GOVI	327290.0000	32.7290	298040.0000	29.8040	8.937	0.0000	0.0000
2023/08/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2023/08/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/08/30	IGOV	02/11/2023		Index Future	334.4030	334.4030	333.9280	333.9280	0.142	0.0000	0.0000
2023/08/30	IGOV	01/02/2024		Index Future	341.9820	341.9820	341.4950	341.4950	0.142	0.0000	0.0000
2023/08/30	IGOV	02/05/2024		Index Future	349.7550	349.7550	349.2580	349.2580	0.142	0.0000	0.0000
2023/08/30	IGOV	01/08/2024		Index Future	357.6070	357.6070	357.1000	357.1000	0.142	0.0000	0.0000
2023/08/30	IGOV	07/11/2024		Index Future	365.9270	365.9270	365.4110	365.4110	0.141	0.0000	0.0000
2023/08/30	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/08/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/08/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/08/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/08/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/08/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/08/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/08/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/08/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/08/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/08/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/08/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/08/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/08/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/08/30	JBAF	16/08/2023		Jibar Tradeable Future	8.4080	8.4080	8.4080	91.5920	0.000	0.0000	0.0000
2023/08/30	JBAF	20/09/2023		Jibar Tradeable Future	8.3350	91.6650	8.3650	91.6350	0.360	0.0000	0.0000
2023/08/30	JBAF	18/10/2023		Jibar Tradeable Future	8.3250	91.6750	8.3150	91.6850	0.120	0.0000	0.0000
2023/08/30	JBAF	15/11/2023		Jibar Tradeable Future	8.3150	91.6850	8.3100	91.6900	0.060	0.0000	0.0000
2023/08/30	JBAF	20/12/2023		Jibar Tradeable Future	8.3000	91.7000	8.3050	91.6950	0.060	0.0000	0.0000
2023/08/30	JBAF	17/01/2024		Jibar Tradeable Future	8.2550	91.7450	8.2900	91.7100	0.424	0.0000	0.0000
2023/08/30	JBAF	21/02/2024		Jibar Tradeable Future	8.2200	91.7800	8.2100	91.7900	0.122	0.0000	0.0000
2023/08/30	JBAF	20/03/2024		Jibar Tradeable Future	8.2150	91.7850	8.2000	91.8000	0.183	0.0000	0.0000
2023/08/30	JBAF	19/06/2024		Jibar Tradeable Future	8.0150	91.9850	7.9600	92.0400	0.686	0.0000	0.0000
2023/08/30	JBAF	18/09/2024		Jibar Tradeable Future	7.9150	92.0850	7.8400	92.1600	0.948	0.0000	0.0000
2023/08/30	JBAF	18/12/2024		Jibar Tradeable Future	7.7850	92.2150	7.6950	92.3050	1.156	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/08/30	JBAF	19/03/2025		Jibar Tradeable Future	7.7050	92.2950	7.6100	92.3900	1.233	0.0000	0.0000
2023/08/30	JBAF	18/06/2025		Jibar Tradeable Future	7.6400	92.3600	7.6050	92.3950	0.458	0.0000	0.0000
2023/08/30	R035	02/11/2023		Bond Future	11.6871	84.2335	11.7298	84.0027	0.366	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.42 Call	Bond Future	1185.8600	1.1859	1086.1600	1.0862	8.407	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.42 Put	Bond Future	2649.9300	2.6499	2781.0500	2.7811	4.948	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.43 Call	Bond Future	1207.9700	1.2080	1107.1100	1.1071	8.350	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.43 Put	Bond Future	2616.5700	2.6166	2746.5300	2.7465	4.967	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.41 Call	Bond Future	1163.8700	1.1639	1065.3300	1.0653	8.467	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.41 Put	Bond Future	2683.4500	2.6835	2815.7300	2.8157	4.929	0.0000	0.0000
2023/08/30	R035	02/11/2023	10.62 Put	Bond Future	6243.0300	6.2430	6449.5800	6.4496	3.308	0.0000	0.0000
2023/08/30	R035	02/11/2023	10.62 Call	Bond Future	170.5500	0.1706	146.2800	0.1463	14.230	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.12 Put	Bond Future	3790.1000	3.7901	3954.9100	3.9549	4.348	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.12 Call	Bond Future	637.9400	0.6379	571.9300	0.5719	10.347	0.0000	0.0000
2023/08/30	R035	02/11/2023	12.85 Call	Bond Future	6280.9500	6.2810	6069.5100	6.0695	3.366	0.0000	0.0000
2023/08/30	R035	02/11/2023	12.85 Put	Bond Future	309.6100	0.3096	328.9900	0.3290	6.259	0.0000	0.0000
2023/08/30	R035	02/11/2023	13.59 Call	Bond Future	9541.1600	9.5412	9315.4600	9.3155	2.366	0.0000	0.0000
2023/08/30	R035	02/11/2023	13.59 Put	Bond Future	86.0800	0.0861	91.2000	0.0912	5.948	0.0000	0.0000
2023/08/30	R035	02/11/2023	12.24 Put	Bond Future	830.4300	0.8304	880.6100	0.8806	6.043	0.0000	0.0000
2023/08/30	R035	02/11/2023	12.24 Call	Bond Future	3748.8000	3.7488	3568.1600	3.5682	4.819	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.74 Put	Bond Future	1734.0700	1.7341	1829.1300	1.8291	5.482	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.74 Call	Bond Future	2019.7100	2.0197	1883.9500	1.8840	6.722	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.70 Put	Bond Future	1832.5300	1.8325	1931.8900	1.9319	5.422	0.0000	0.0000
2023/08/30	R035	02/11/2023	11.70 Call	Bond Future	1902.2700	1.9023	1770.8100	1.7708	6.911	0.0000	0.0000
2023/08/30	R035	01/02/2024	10.62 Put	Bond Future	7199.8500	7.1999	7388.7800	7.3888	2.624	0.0000	0.0000
2023/08/30	R035	01/02/2024	10.62 Call	Bond Future	636.2700	0.6363	589.0100	0.5890	7.428	0.0000	0.0000
2023/08/30	R035	01/02/2024	11.12 Put	Bond Future	4961.3000	4.9613	5118.2000	5.1182	3.162	0.0000	0.0000
2023/08/30	R035	01/02/2024	11.12 Call	Bond Future	1288.0200	1.2880	1208.7300	1.2087	6.156	0.0000	0.0000
2023/08/30	R035	01/02/2024	13.46 Call	Bond Future	8866.3600	8.8664	8657.8500	8.6579	2.352	0.0000	0.0000
2023/08/30	R035	01/02/2024	13.46 Put	Bond Future	626.8500	0.6269	654.5300	0.6545	4.416	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.19 Call	Bond Future	4082.4900	4.0825	3926.4000	3.9264	3.823	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.19 Put	Bond Future	1996.1300	1.9961	2076.2300	2.0762	4.013	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.20 Call	Bond Future	4115.8300	4.1158	3959.1400	3.9591	3.807	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.20 Put	Bond Future	1978.2400	1.9782	2057.7400	2.0577	4.019	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.18 Call	Bond Future	4049.2400	4.0492	3893.7700	3.8938	3.839	0.0000	0.0000
2023/08/30	R035	01/02/2024	12.18 Put	Bond Future	2014.1700	2.0142	2094.8900	2.0949	4.008	0.0000	0.0000
2023/08/30	R035	01/02/2024		Bond Future	11.7903	86.1223	11.8348	85.8861	0.378	0.0000	0.0000
2023/08/30	R035	02/05/2024		Bond Future	11.8890	83.5458	11.9352	83.3046	0.389	0.0000	0.0000
2023/08/30	R035	02/05/2024	11.20 Call	Bond Future	1915.3300	1.9153	1825.1600	1.8252	4.708	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	
2023/08/30	R035	02/05/2024	11.20 Put	Bond Future	5626.3800	5.6264	5777.3500	5.7774	2.683	0.0000	0.0000
2023/08/30	R035	02/05/2024	11.21 Call	Bond Future	1934.7300	1.9347	1843.9600	1.8440	4.692	0.0000	0.0000
2023/08/30	R035	02/05/2024	11.21 Put	Bond Future	5590.2700	5.5903	5740.6400	5.7406	2.690	0.0000	0.0000
2023/08/30	R035	02/05/2024	11.19 Call	Bond Future	1896.0400	1.8960	1806.4800	1.8065	4.724	0.0000	0.0000
2023/08/30	R035	02/05/2024	11.19 Put	Bond Future	5662.6600	5.6627	5814.2400	5.8142	2.677	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.80 Call	Bond Future	3377.0000	3.3770	3254.4300	3.2544	3.630	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.80 Put	Bond Future	4391.7400	4.3917	4514.9700	4.5150	2.806	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.81 Call	Bond Future	3402.4000	3.4024	3279.2900	3.2793	3.618	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.81 Put	Bond Future	4365.0200	4.3650	4487.7100	4.4877	2.811	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.79 Call	Bond Future	3351.7000	3.3517	3229.6700	3.2297	3.641	0.0000	0.0000
2023/08/30	R035	01/08/2024	11.79 Put	Bond Future	4418.6000	4.4186	4542.3700	4.5424	2.801	0.0000	0.0000
2023/08/30	R035	01/08/2024		Bond Future	11.9963	85.4001	12.0444	85.1543	0.401	0.0000	0.0000
2023/08/30	R035	07/11/2024		Bond Future	12.1421	82.8432	12.1921	82.5931	0.412	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.18 Call	Bond Future	4378.0900	4.3781	4241.0400	4.2410	3.130	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.18 Put	Bond Future	4188.4100	4.1884	4301.5300	4.3015	2.701	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.19 Call	Bond Future	4405.4000	4.4054	4267.8700	4.2679	3.122	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.19 Put	Bond Future	4165.8000	4.1658	4278.4400	4.2784	2.704	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.17 Call	Bond Future	4351.2200	4.3512	4214.6300	4.2146	3.139	0.0000	0.0000
2023/08/30	R035	07/11/2024	12.17 Put	Bond Future	4211.5000	4.2115	4325.0800	4.3251	2.697	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.82 Call	Bond Future	5331.9000	5.3319	4968.8800	4.9689	6.808	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.82 Put	Bond Future	1193.9300	1.1939	1306.3300	1.3063	9.414	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.83 Call	Bond Future	5384.0700	5.3841	5019.6100	5.0196	6.769	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.83 Put	Bond Future	1176.5600	1.1766	1287.5200	1.2875	9.431	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.81 Call	Bond Future	5279.7400	5.2797	4918.1600	4.9182	6.848	0.0000	0.0000
2023/08/30	R053	02/11/2023	12.81 Put	Bond Future	1211.4000	1.2114	1325.2400	1.3252	9.397	0.0000	0.0000
2023/08/30	R053	02/11/2023		Bond Future	12.2495	96.2357	12.3127	95.7602	0.516	0.0000	0.0000
2023/08/30	R053	01/02/2024		Bond Future	12.3467	98.3937	12.4123	97.9074	0.532	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.93 Call	Bond Future	6749.6600	6.7497	6414.8400	6.4148	4.961	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.93 Put	Bond Future	2584.2800	2.5843	2735.7900	2.7358	5.863	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.94 Call	Bond Future	6796.8600	6.7969	6460.9800	6.4610	4.942	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.94 Put	Bond Future	2563.0500	2.5631	2713.5000	2.7135	5.870	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.92 Call	Bond Future	6702.5500	6.7026	6368.8000	6.3688	4.979	0.0000	0.0000
2023/08/30	R053	01/02/2024	12.92 Put	Bond Future	2605.6900	2.6057	2758.2700	2.7583	5.856	0.0000	0.0000
2023/08/30	R053	02/05/2024	13.03 Call	Bond Future	7713.8600	7.7139	7385.6400	7.3856	4.255	0.0000	0.0000
2023/08/30	R053	02/05/2024	13.03 Put	Bond Future	3616.9100	3.6169	3785.5500	3.7856	4.663	0.0000	0.0000
2023/08/30	R053	02/05/2024	13.04 Call	Bond Future	7758.3400	7.7583	7429.2200	7.4292	4.242	0.0000	0.0000
2023/08/30	R053	02/05/2024	13.04 Put	Bond Future	3593.9700	3.5940	3761.7100	3.7617	4.667	0.0000	0.0000
2023/08/30	R053	02/05/2024	13.02 Call	Bond Future	7669.1400	7.6691	7341.8200	7.3418	4.268	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	
2023/08/30	R053	02/05/2024	13.02 Put	Bond Future	3639.7100	3.6397	3809.2500	3.8093	4.658	0.0000	0.0000
2023/08/30	R053	02/05/2024		Bond Future	12.4475	94.7408	12.5156	94.2439	0.547	0.0000	0.0000
2023/08/30	R053	01/08/2024		Bond Future	12.5557	96.8421	12.6263	96.3351	0.563	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.14 Call	Bond Future	8375.2700	8.3753	8047.9000	8.0479	3.909	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.14 Put	Bond Future	4330.8700	4.3309	4510.4500	4.5105	4.147	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.15 Call	Bond Future	8417.8200	8.4178	8089.6400	8.0896	3.899	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.15 Put	Bond Future	4307.0600	4.3071	4485.8300	4.4858	4.151	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.13 Call	Bond Future	8332.7500	8.3328	8006.2000	8.0062	3.919	0.0000	0.0000
2023/08/30	R053	01/08/2024	13.13 Put	Bond Future	4354.8100	4.3548	4535.2100	4.5352	4.143	0.0000	0.0000
2023/08/30	R053	07/11/2024		Bond Future	12.6921	93.1893	12.7657	92.6723	0.579	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.80 Call	Bond Future	6850.3200	6.8503	6560.1100	6.5601	4.236	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.80 Put	Bond Future	6093.6000	6.0936	6320.4400	6.3204	3.723	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.81 Call	Bond Future	6888.4600	6.8885	6597.3500	6.5974	4.226	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.81 Put	Bond Future	6062.1800	6.0622	6288.1200	6.2881	3.727	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.79 Call	Bond Future	6811.8600	6.8119	6522.5400	6.5225	4.247	0.0000	0.0000
2023/08/30	R053	07/11/2024	12.79 Put	Bond Future	6124.7900	6.1248	6352.5200	6.3525	3.718	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.39 Call	Bond Future	1804.9000	1.8049	1800.3800	1.8004	0.250	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.39 Put	Bond Future	250.7900	0.2508	246.2400	0.2462	1.814	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.40 Call	Bond Future	1826.9200	1.8269	1822.4300	1.8224	0.246	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.40 Put	Bond Future	245.7900	0.2458	241.2700	0.2413	1.839	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.38 Call	Bond Future	1782.9700	1.7830	1778.4000	1.7784	0.256	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.38 Put	Bond Future	255.8900	0.2559	251.2900	0.2513	1.798	0.0000	0.0000
2023/08/30	R186	02/11/2023		Bond Future	8.8204	108.4629	8.8204	108.4629	0.000	0.0000	0.0000
2023/08/30	R186	02/11/2023	10.42 Call	Bond Future	4318.8600	4.3189	4317.6700	4.3177	0.028	0.0000	0.0000
2023/08/30	R186	02/11/2023	10.42 Put	Bond Future	27.7400	0.0277	26.5200	0.0265	4.398	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.15 Put	Bond Future	402.5100	0.4025	397.1700	0.3972	1.327	0.0000	0.0000
2023/08/30	R186	02/11/2023	9.15 Call	Bond Future	1305.4000	1.3054	1300.0900	1.3001	0.407	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.51 Call	Bond Future	2328.5800	2.3286	2325.1800	2.3252	0.146	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.51 Put	Bond Future	507.1600	0.5072	504.0100	0.5040	0.621	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.52 Call	Bond Future	2348.0400	2.3480	2344.6400	2.3446	0.145	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.52 Put	Bond Future	501.6000	0.5016	498.4500	0.4985	0.628	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.50 Call	Bond Future	2309.4100	2.3094	2305.9900	2.3060	0.148	0.0000	0.0000
2023/08/30	R186	01/02/2024	9.50 Put	Bond Future	513.0200	0.5130	509.8500	0.5099	0.618	0.0000	0.0000
2023/08/30	R186	01/02/2024		Bond Future	8.7902	105.5843	8.7903	105.5841	0.001	0.0000	0.0000
2023/08/30	R186	02/05/2024		Bond Future	8.7513	107.9588	8.7512	107.9590	0.001	0.0000	0.0000
2023/08/30	R186	02/05/2024	10.40 Call	Bond Future	4146.1500	4.1462	4144.3800	4.1444	0.043	0.0000	0.0000
2023/08/30	R186	02/05/2024	10.40 Put	Bond Future	346.1300	0.3461	344.1200	0.3441	0.581	0.0000	0.0000
2023/08/30	R186	02/05/2024	9.73 Put	Bond Future	589.1200	0.5891	586.6400	0.5866	0.421	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	
2023/08/30	R186	02/05/2024	9.73 Call	Bond Future	2866.5400	2.8665	2864.3000	2.8643	0.078	0.0000	0.0000
2023/08/30	R186	02/05/2024	8.00 Call	Bond Future	499.0500	0.4991	497.1100	0.4971	0.389	0.0000	0.0000
2023/08/30	R186	02/05/2024	8.00 Put	Bond Future	2291.4400	2.2914	2289.2600	2.2893	0.095	0.0000	0.0000
2023/08/30	R186	02/05/2024	8.01 Call	Bond Future	506.7600	0.5068	504.8100	0.5048	0.385	0.0000	0.0000
2023/08/30	R186	02/05/2024	8.01 Put	Bond Future	2275.0300	2.2750	2272.8400	2.2728	0.096	0.0000	0.0000
2023/08/30	R186	02/05/2024	7.99 Call	Bond Future	492.8900	0.4929	490.9600	0.4910	0.392	0.0000	0.0000
2023/08/30	R186	02/05/2024	7.99 Put	Bond Future	2309.4000	2.3094	2307.2300	2.3072	0.094	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.69 Call	Bond Future	1321.8900	1.3219	1320.4800	1.3205	0.107	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.69 Put	Bond Future	1384.4300	1.3844	1381.8300	1.3818	0.188	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.70 Call	Bond Future	1334.0200	1.3340	1332.6100	1.3326	0.106	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.70 Put	Bond Future	1374.9800	1.3750	1372.3800	1.3724	0.189	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.68 Call	Bond Future	1309.4000	1.3094	1308.0000	1.3080	0.107	0.0000	0.0000
2023/08/30	R186	01/08/2024	8.68 Put	Bond Future	1393.5200	1.3935	1390.9300	1.3909	0.186	0.0000	0.0000
2023/08/30	R186	01/08/2024		Bond Future	8.7190	105.0454	8.7184	105.0466	0.006	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.14 Call	Bond Future	1878.1100	1.8781	1878.1900	1.8782	0.004	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.14 Put	Bond Future	1089.5000	1.0895	1086.7100	1.0867	0.256	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.15 Call	Bond Future	1891.0100	1.8910	1891.1000	1.8911	0.005	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.15 Put	Bond Future	1083.3000	1.0833	1080.5200	1.0805	0.257	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.13 Call	Bond Future	1865.2300	1.8652	1865.3000	1.8653	0.004	0.0000	0.0000
2023/08/30	R186	07/11/2024	9.13 Put	Bond Future	1095.7300	1.0957	1092.9300	1.0929	0.256	0.0000	0.0000
2023/08/30	R186	07/11/2024		Bond Future	8.7293	107.4535	8.7278	107.4564	0.017	0.0000	0.0000
2023/08/30	R197	02/11/2023		Bond Future	341.7286	341.7286	341.6884	341.6884	0.012	0.0000	0.0000
2023/08/30	R202	02/11/2023		Bond Future	257.4475	257.4475	257.8389	257.8389	0.152	0.0000	0.0000
2023/08/30	R202	01/02/2024		Bond Future	258.3049	258.3049	258.7046	258.7046	0.155	0.0000	0.0000
2023/08/30	R202	02/05/2024		Bond Future	264.1748	264.1748	264.5848	264.5848	0.155	0.0000	0.0000
2023/08/30	R202	01/08/2024		Bond Future	265.0043	265.0043	265.4258	265.4258	0.159	0.0000	0.0000
2023/08/30	R202	07/11/2024		Bond Future	271.1574	271.1574	271.5928	271.5928	0.161	0.0000	0.0000
2023/08/30	R209	02/11/2023		Bond Future	11.7632	65.1298	11.8061	64.9262	0.365	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.34 Put	Bond Future	2796.4200	2.7964	2928.7200	2.9287	4.731	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.35 Call	Bond Future	756.0500	0.7561	683.7800	0.6838	9.559	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.35 Put	Bond Future	2762.4200	2.7624	2893.7100	2.8937	4.753	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.33 Call	Bond Future	725.0200	0.7250	654.7600	0.6548	9.691	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.33 Put	Bond Future	2830.6800	2.8307	2963.9800	2.9640	4.709	0.0000	0.0000
2023/08/30	R209	02/11/2023	11.34 Call	Bond Future	740.4300	0.7404	669.1700	0.6692	9.624	0.0000	0.0000
2023/08/30	R209	01/02/2024	12.13 Call	Bond Future	3251.1700	3.2512	3119.7500	3.1198	4.042	0.0000	0.0000
2023/08/30	R209	01/02/2024	12.13 Put	Bond Future	1963.9400	1.9639	2040.7900	2.0408	3.913	0.0000	0.0000
2023/08/30	R209	01/02/2024	12.14 Call	Bond Future	3279.3000	3.2793	3147.3200	3.1473	4.025	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	
2023/08/30	R209	01/02/2024	12.14 Put	Bond Future	1946.4900	1.9465	2022.7800	2.0228	3.919	0.0000	0.0000
2023/08/30	R209	01/02/2024	12.12 Call	Bond Future	3223.1200	3.2231	3092.2700	3.0923	4.060	0.0000	0.0000
2023/08/30	R209	01/02/2024	12.12 Put	Bond Future	1981.5300	1.9815	2058.9500	2.0590	3.907	0.0000	0.0000
2023/08/30	R209	01/02/2024		Bond Future	11.8517	66.5902	11.8962	66.3819	0.375	0.0000	0.0000
2023/08/30	R209	02/05/2024		Bond Future	11.9439	64.9343	11.9899	64.7216	0.386	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.18 Call	Bond Future	1566.0200	1.5660	1490.0800	1.4901	4.849	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.18 Put	Bond Future	5238.0100	5.2380	5374.7300	5.3747	2.610	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.19 Call	Bond Future	1582.4000	1.5824	1505.9300	1.5059	4.833	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.19 Put	Bond Future	5204.4900	5.2045	5340.6800	5.3407	2.617	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.17 Call	Bond Future	1549.5400	1.5495	1474.1400	1.4741	4.866	0.0000	0.0000
2023/08/30	R209	02/05/2024	11.17 Put	Bond Future	5271.4900	5.2715	5408.7500	5.4088	2.604	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.79 Call	Bond Future	2866.3100	2.8663	2760.3000	2.7603	3.698	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.79 Put	Bond Future	4039.5200	4.0395	4150.3200	4.1503	2.743	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.80 Call	Bond Future	2888.2900	2.8883	2781.8000	2.7818	3.687	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.80 Put	Bond Future	4014.7700	4.0148	4125.0900	4.1251	2.748	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.78 Call	Bond Future	2844.1500	2.8442	2738.6300	2.7386	3.710	0.0000	0.0000
2023/08/30	R209	01/08/2024	11.78 Put	Bond Future	4064.1300	4.0641	4175.4200	4.1754	2.738	0.0000	0.0000
2023/08/30	R209	01/08/2024		Bond Future	12.0441	66.3751	12.0917	66.1583	0.396	0.0000	0.0000
2023/08/30	R209	07/11/2024		Bond Future	12.1733	64.7408	12.2227	64.5201	0.406	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.22 Call	Bond Future	3915.2600	3.9153	3793.1200	3.7931	3.120	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.22 Put	Bond Future	3706.4600	3.7065	3805.0700	3.8051	2.660	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.23 Call	Bond Future	3939.4700	3.9395	3816.9100	3.8169	3.111	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.23 Put	Bond Future	3686.0900	3.6861	3784.2800	3.7843	2.664	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.21 Call	Bond Future	3891.3800	3.8914	3769.6600	3.7697	3.128	0.0000	0.0000
2023/08/30	R209	07/11/2024	12.21 Put	Bond Future	3727.2100	3.7272	3826.2400	3.8262	2.657	0.0000	0.0000
2023/08/30	R210	02/11/2023		Bond Future	227.5779	227.5779	227.5346	227.5346	0.019	0.0000	0.0000
2023/08/30	R210	01/02/2024		Bond Future	232.7358	232.7358	232.6910	232.6910	0.019	0.0000	0.0000
2023/08/30	R210	02/05/2024		Bond Future	234.7679	234.7679	234.7233	234.7233	0.019	0.0000	0.0000
2023/08/30	R210	01/08/2024		Bond Future	240.0348	240.0348	239.9912	239.9912	0.018	0.0000	0.0000
2023/08/30	R210	07/11/2024		Bond Future	242.2723	242.2723	242.2313	242.2313	0.017	0.0000	0.0000
2023/08/30	R213	02/11/2023		Bond Future	10.7016	82.8434	10.7349	82.6977	0.311	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.12 Call	Bond Future	2550.8900	2.5509	2440.2800	2.4403	4.336	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.12 Put	Bond Future	743.0000	0.7430	778.0800	0.7781	4.721	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.13 Call	Bond Future	2582.0000	2.5820	2470.8600	2.4709	4.304	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.13 Put	Bond Future	731.5200	0.7315	766.0700	0.7661	4.723	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.11 Call	Bond Future	2520.0500	2.5201	2409.9700	2.4100	4.368	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.11 Put	Bond Future	754.7800	0.7548	790.3900	0.7904	4.718	0.0000	0.0000
2023/08/30	R213	02/11/2023	12.70 Call	Bond Future	8246.0700	8.2461	8102.2700	8.1023	1.744	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	
2023/08/30	R213	02/11/2023	12.70 Put	Bond Future	51.7500	0.0518	53.6400	0.0536	3.652	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.44 Put	Bond Future	445.1300	0.4451	466.2300	0.4662	4.740	0.0000	0.0000
2023/08/30	R213	02/11/2023	11.44 Call	Bond Future	3601.7200	3.6017	3477.1300	3.4771	3.459	0.0000	0.0000
2023/08/30	R213	02/11/2023	10.94 Put	Bond Future	980.7900	0.9808	1026.3000	1.0263	4.640	0.0000	0.0000
2023/08/30	R213	02/11/2023	10.94 Call	Bond Future	2017.1500	2.0172	1916.9700	1.9170	4.966	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.71 Call	Bond Future	4780.2500	4.7803	4662.3000	4.6623	2.467	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.71 Put	Bond Future	930.5900	0.9306	961.8200	0.9618	3.356	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.72 Call	Bond Future	4811.5200	4.8115	4693.3000	4.6933	2.457	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.72 Put	Bond Future	921.6600	0.9217	952.6200	0.9526	3.359	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.70 Call	Bond Future	4749.2000	4.7492	4631.5300	4.6315	2.478	0.0000	0.0000
2023/08/30	R213	01/02/2024	11.70 Put	Bond Future	939.7700	0.9398	971.2800	0.9713	3.353	0.0000	0.0000
2023/08/30	R213	01/02/2024		Bond Future	10.7815	84.7010	10.8164	84.5518	0.324	0.0000	0.0000
2023/08/30	R213	02/05/2024		Bond Future	10.8565	83.0462	10.8931	82.8940	0.337	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.29 Call	Bond Future	1661.2500	1.6613	1599.6100	1.5996	3.710	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.29 Put	Bond Future	4065.8200	4.0658	4156.3500	4.1564	2.227	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.30 Call	Bond Future	1677.0400	1.6770	1615.0100	1.6150	3.699	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.30 Put	Bond Future	4038.4000	4.0384	4128.5400	4.1285	2.232	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.28 Call	Bond Future	1645.3100	1.6453	1584.0500	1.5841	3.723	0.0000	0.0000
2023/08/30	R213	02/05/2024	10.28 Put	Bond Future	4093.1100	4.0931	4184.0200	4.1840	2.221	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.87 Call	Bond Future	2862.0400	2.8620	2780.4800	2.7805	2.850	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.87 Put	Bond Future	3151.0300	3.1510	3224.2500	3.2243	2.324	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.88 Call	Bond Future	2883.3900	2.8834	2801.4900	2.8015	2.840	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.88 Put	Bond Future	3131.6400	3.1316	3204.5200	3.2045	2.327	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.86 Call	Bond Future	2840.7600	2.8408	2759.5400	2.7595	2.859	0.0000	0.0000
2023/08/30	R213	01/08/2024	10.86 Put	Bond Future	3170.5200	3.1705	3244.0800	3.2441	2.320	0.0000	0.0000
2023/08/30	R213	01/08/2024		Bond Future	10.9411	84.8899	10.9793	84.7351	0.349	0.0000	0.0000
2023/08/30	R213	07/11/2024		Bond Future	11.0695	83.2770	11.1095	83.1199	0.362	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.22 Call	Bond Future	3622.7800	3.6228	3533.4600	3.5335	2.466	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.22 Put	Bond Future	3034.0600	3.0341	3101.8500	3.1019	2.234	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.23 Call	Bond Future	3644.7600	3.6448	3555.1400	3.5551	2.459	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.23 Put	Bond Future	3017.1100	3.0171	3084.6000	3.0846	2.237	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.21 Call	Bond Future	3600.4900	3.6005	3511.4600	3.5115	2.473	0.0000	0.0000
2023/08/30	R213	07/11/2024	11.21 Put	Bond Future	3050.7300	3.0507	3118.8100	3.1188	2.232	0.0000	0.0000
2023/08/30	R214	02/11/2023	11.46 Call	Bond Future	413.2400	0.4132	340.8300	0.3408	17.523	0.0000	0.0000
2023/08/30	R214	02/11/2023	11.46 Put	Bond Future	3975.5500	3.9756	4254.7500	4.2548	7.023	0.0000	0.0000
2023/08/30	R214	02/11/2023	11.47 Call	Bond Future	423.7500	0.4238	349.9600	0.3500	17.414	0.0000	0.0000
2023/08/30	R214	02/11/2023	11.47 Put	Bond Future	3933.4700	3.9335	4211.2900	4.2113	7.063	0.0000	0.0000
2023/08/30	R214	02/11/2023	11.45 Call	Bond Future	402.9900	0.4030	331.9500	0.3320	17.628	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	
2023/08/30	R214	02/11/2023	11.45 Put	Bond Future	4017.9500	4.0180	4298.5200	4.2985	6.983	0.0000	0.0000
2023/08/30	R214	02/11/2023		Bond Future	12.1682	60.6436	12.2416	60.2920	0.604	0.0000	0.0000
2023/08/30	R214	01/02/2024		Bond Future	12.2662	62.0035	12.3423	61.6438	0.621	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.15 Call	Bond Future	2274.9700	2.2750	2096.3000	2.0963	7.854	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.15 Put	Bond Future	2830.2000	2.8302	3011.1900	3.0112	6.395	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.16 Call	Bond Future	2298.8800	2.2989	2119.1000	2.1191	7.820	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.16 Put	Bond Future	2805.9800	2.8060	2985.8600	2.9859	6.411	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.14 Call	Bond Future	2251.1700	2.2512	2073.6200	2.0736	7.887	0.0000	0.0000
2023/08/30	R214	01/02/2024	12.14 Put	Bond Future	2854.5800	2.8546	3036.6900	3.0367	6.380	0.0000	0.0000
2023/08/30	R214	02/05/2024		Bond Future	12.3595	60.0923	12.4383	59.7249	0.637	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.47 Call	Bond Future	1419.4600	1.4195	1303.3700	1.3034	8.178	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.47 Put	Bond Future	5831.0800	5.8311	6082.4800	6.0825	4.311	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.48 Call	Bond Future	1433.4900	1.4335	1316.5600	1.3166	8.157	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.48 Put	Bond Future	5792.7300	5.7927	6043.2900	6.0433	4.325	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.46 Call	Bond Future	1405.7000	1.4057	1290.4400	1.2904	8.199	0.0000	0.0000
2023/08/30	R214	02/05/2024	11.46 Put	Bond Future	5869.7600	5.8698	6121.9900	6.1220	4.297	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.17 Call	Bond Future	2983.7300	2.9837	2805.5300	2.8055	5.972	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.17 Put	Bond Future	4347.5000	4.3475	4544.3900	4.5444	4.529	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.18 Call	Bond Future	3005.8700	3.0059	2826.8600	2.8269	5.955	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.18 Put	Bond Future	4321.7000	4.3217	4517.7800	4.5178	4.537	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.16 Call	Bond Future	2961.4400	2.9614	2784.0500	2.7841	5.990	0.0000	0.0000
2023/08/30	R214	01/08/2024	12.16 Put	Bond Future	4373.2100	4.3732	4570.9100	4.5709	4.521	0.0000	0.0000
2023/08/30	R214	01/08/2024		Bond Future	12.4594	61.4261	12.5408	61.0510	0.653	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.61 Call	Bond Future	3997.0100	3.9970	3789.9100	3.7899	5.181	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.61 Put	Bond Future	3906.0500	3.9061	4081.7900	4.0818	4.499	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.62 Call	Bond Future	4021.2600	4.0213	3813.4600	3.8135	5.168	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.62 Put	Bond Future	3884.8700	3.8849	4059.9100	4.0599	4.506	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.60 Call	Bond Future	3972.8200	3.9728	3766.4300	3.7664	5.195	0.0000	0.0000
2023/08/30	R214	07/11/2024	12.60 Put	Bond Future	3927.3300	3.9273	4103.7800	4.1038	4.493	0.0000	0.0000
2023/08/30	R214	07/11/2024		Bond Future	12.5900	59.5276	12.6745	59.1448	0.671	0.0000	0.0000
2023/08/30	R248	02/11/2023		Bond Future	12.3120	74.2661	12.3957	73.7817	0.680	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.48 Call	Bond Future	372.3100	0.3723	295.3500	0.2954	20.671	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.48 Put	Bond Future	5517.0200	5.5170	5924.3800	5.9244	7.384	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.49 Call	Bond Future	381.6600	0.3817	303.1600	0.3032	20.568	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.49 Put	Bond Future	5460.7700	5.4608	5866.5900	5.8666	7.432	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.47 Call	Bond Future	363.2100	0.3632	287.7700	0.2878	20.770	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.47 Put	Bond Future	5573.6100	5.5736	5982.4900	5.9825	7.336	0.0000	0.0000
2023/08/30	R248	02/11/2023	11.80 Put	Bond Future	3901.8000	3.9018	4247.6900	4.2477	8.865	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	
2023/08/30	R248	02/11/2023	11.80 Call	Bond Future	809.2700	0.8093	670.8400	0.6708	17.106	0.0000	0.0000
2023/08/30	R248	02/11/2023	12.50 Put	Bond Future	1580.6800	1.5807	1769.2700	1.7693	11.931	0.0000	0.0000
2023/08/30	R248	02/11/2023	12.50 Call	Bond Future	2660.5000	2.6605	2364.7700	2.3648	11.116	0.0000	0.0000
2023/08/30	R248	02/11/2023	13.60 Call	Bond Future	7170.1400	7.1701	6731.2600	6.7313	6.121	0.0000	0.0000
2023/08/30	R248	02/11/2023	13.60 Put	Bond Future	307.5900	0.3076	353.0300	0.3530	14.773	0.0000	0.0000
2023/08/30	R248	01/02/2024		Bond Future	12.4158	75.9313	12.5027	75.4360	0.700	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.15 Call	Bond Future	2447.1800	2.4472	2224.2600	2.2243	9.109	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.15 Put	Bond Future	3999.8600	3.9999	4272.2900	4.2723	6.811	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.16 Call	Bond Future	2474.1400	2.4741	2249.6900	2.2497	9.072	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.16 Put	Bond Future	3967.3300	3.9673	4238.2300	4.2382	6.828	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.14 Call	Bond Future	2420.3600	2.4204	2198.9600	2.1990	9.147	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.14 Put	Bond Future	4032.6100	4.0326	4306.5600	4.3066	6.793	0.0000	0.0000
2023/08/30	R248	01/02/2024	11.50 Put	Bond Future	6664.3200	6.6643	7034.1300	7.0341	5.549	0.0000	0.0000
2023/08/30	R248	01/02/2024	11.50 Call	Bond Future	1055.9500	1.0560	930.4100	0.9304	11.889	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.30 Put	Bond Future	3536.7700	3.5368	3786.6500	3.7867	7.065	0.0000	0.0000
2023/08/30	R248	01/02/2024	12.30 Call	Bond Future	2867.5900	2.8676	2622.1200	2.6221	8.560	0.0000	0.0000
2023/08/30	R248	01/02/2024	13.37 Call	Bond Future	6577.8400	6.5778	6204.4500	6.2045	5.676	0.0000	0.0000
2023/08/30	R248	01/02/2024	13.37 Put	Bond Future	1454.6300	1.4546	1576.5900	1.5766	8.384	0.0000	0.0000
2023/08/30	R248	02/05/2024		Bond Future	12.5147	73.1891	12.6048	72.6830	0.720	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.47 Call	Bond Future	1527.5300	1.5275	1384.3700	1.3844	9.372	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.47 Put	Bond Future	7893.1200	7.8931	8256.1400	8.2561	4.599	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.48 Call	Bond Future	1542.9900	1.5430	1398.7500	1.3988	9.348	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.48 Put	Bond Future	7843.0200	7.8430	8204.9600	8.2050	4.615	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.46 Call	Bond Future	1511.9600	1.5120	1369.9100	1.3699	9.395	0.0000	0.0000
2023/08/30	R248	02/05/2024	11.46 Put	Bond Future	7943.2100	7.9432	8307.3400	8.3073	4.584	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.31 Call	Bond Future	3680.6200	3.6806	3437.2600	3.4373	6.612	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.31 Put	Bond Future	5447.8600	5.4479	5721.2800	5.7213	5.019	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.32 Call	Bond Future	3707.5700	3.7076	3463.1200	3.4631	6.593	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.32 Put	Bond Future	5416.7100	5.4167	5689.0400	5.6890	5.028	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.30 Call	Bond Future	3654.0400	3.6540	3411.7600	3.4118	6.630	0.0000	0.0000
2023/08/30	R248	01/08/2024	12.30 Put	Bond Future	5479.4600	5.4795	5753.9600	5.7540	5.010	0.0000	0.0000
2023/08/30	R248	01/08/2024		Bond Future	12.6206	74.8133	12.7140	74.2966	0.740	0.0000	0.0000
2023/08/30	R248	07/11/2024		Bond Future	12.7582	72.0764	12.8554	71.5488	0.762	0.0000	0.0000
2023/08/30	R248	07/11/2024	12.79 Call	Bond Future	4998.5800	4.9986	4712.7600	4.7128	5.718	0.0000	0.0000
2023/08/30	R248	07/11/2024	12.79 Put	Bond Future	4825.2000	4.8252	5066.9100	5.0669	5.009	0.0000	0.0000
2023/08/30	R248	07/11/2024	12.80 Call	Bond Future	5028.0000	5.0280	4741.2400	4.7412	5.703	0.0000	0.0000
2023/08/30	R248	07/11/2024	12.80 Put	Bond Future	4800.2700	4.8003	5041.0400	5.0410	5.016	0.0000	0.0000
2023/08/30	R248	07/11/2024	12.78 Call	Bond Future	4969.2100	4.9692	4684.3400	4.6843	5.733	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
2023/08/30	R248	07/11/2024	12.78 Put	Bond Future	4850.2600	4.8503	5092.9200	5.0929	5.003	0.0000	0.0000
2023/08/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/08/30	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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