



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 21/09/2023 TO 21/09/2023

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
2023/09/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/21	2025	02/11/2023		Bond Future	172.8860	172.8860	172.9198	0.020	0.0000	0.0000
2023/09/21	2025	01/02/2024		Bond Future	174.9735	174.9735	175.0080	0.020	0.0000	0.0000
2023/09/21	2025	02/05/2024		Bond Future	178.8835	178.8835	178.9192	0.020	0.0000	0.0000
2023/09/21	2025	01/08/2024		Bond Future	181.0130	181.0130	181.0497	0.020	0.0000	0.0000
2023/09/21	2025	07/11/2024		Bond Future	185.2675	185.2675	185.3058	0.021	0.0000	0.0000
2023/09/21	2029	02/11/2023		Bond Future	125.2499	125.2499	124.6335	0.492	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	
2023/09/21	2029	01/02/2024		Bond Future	128.0609	128.0609	127.4306	127.4306	0.492	0.0000	0.0000
2023/09/21	2029	02/05/2024		Bond Future	129.5573	129.5573	128.9132	128.9132	0.497	0.0000	0.0000
2023/09/21	2029	01/08/2024		Bond Future	132.4313	132.4313	131.7733	131.7733	0.497	0.0000	0.0000
2023/09/21	2029	07/11/2024		Bond Future	134.1431	134.1431	133.4699	133.4699	0.502	0.0000	0.0000
2023/09/21	2030	02/11/2023		Bond Future	10.4767	90.9985	10.5884	90.5339	1.066	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.81 Call	Bond Future	1937.9200	1.9379	1616.7900	1.6168	16.571	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.81 Put	Bond Future	560.0900	0.5601	703.6400	0.7036	25.630	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.82 Call	Bond Future	1968.0500	1.9681	1644.6200	1.6446	16.434	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.82 Put	Bond Future	549.3000	0.5493	690.5500	0.6906	25.715	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.80 Call	Bond Future	1907.8500	1.9079	1589.0400	1.5890	16.710	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.80 Put	Bond Future	570.9600	0.5710	716.8300	0.7168	25.548	0.0000	0.0000
2023/09/21	2030	02/11/2023	9.57 Put	Bond Future	3911.0900	3.9111	4363.9000	4.3639	11.578	0.0000	0.0000
2023/09/21	2030	02/11/2023	9.57 Call	Bond Future	23.4900	0.0235	11.6200	0.0116	50.532	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.07 Put	Bond Future	2041.6700	2.0417	2402.2100	2.4022	17.659	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.07 Call	Bond Future	323.6600	0.3237	219.5200	0.2195	32.176	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.57 Call	Bond Future	4539.4600	4.5395	4110.2400	4.1102	9.455	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.57 Put	Bond Future	119.0200	0.1190	154.4800	0.1545	29.793	0.0000	0.0000
2023/09/21	2030	02/11/2023	9.89 Put	Bond Future	2645.2700	2.6453	3051.5700	3.0516	15.359	0.0000	0.0000
2023/09/21	2030	02/11/2023	9.89 Call	Bond Future	153.5800	0.1536	95.2000	0.0952	38.013	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.39 Put	Bond Future	1212.9700	1.2130	1474.1800	1.4742	21.535	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.39 Call	Bond Future	850.2600	0.8503	646.7900	0.6468	23.930	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.43 Call	Bond Future	4030.1700	4.0302	3612.3700	3.6124	10.367	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.43 Put	Bond Future	160.0900	0.1601	206.9700	0.2070	29.284	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.62 Put	Bond Future	802.5500	0.8026	994.7200	0.9947	23.945	0.0000	0.0000
2023/09/21	2030	02/11/2023	10.62 Call	Bond Future	1398.3200	1.3983	1125.8100	1.1258	19.488	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.12 Put	Bond Future	302.9000	0.3029	387.1200	0.3871	27.805	0.0000	0.0000
2023/09/21	2030	02/11/2023	11.12 Call	Bond Future	2938.1700	2.9382	2557.7100	2.5577	12.949	0.0000	0.0000
2023/09/21	2030	02/11/2023	12.27 Call	Bond Future	7131.7500	7.1318	6675.0800	6.6751	6.403	0.0000	0.0000
2023/09/21	2030	02/11/2023	12.27 Put	Bond Future	25.8800	0.0259	33.8900	0.0339	30.951	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.89 Put	Bond Future	3599.0000	3.5990	3935.8000	3.9358	9.358	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.89 Call	Bond Future	867.7400	0.8677	729.4300	0.7294	15.939	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.39 Put	Bond Future	2299.7600	2.2998	2559.7600	2.5598	11.306	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.39 Call	Bond Future	1639.0100	1.6390	1423.9000	1.4239	13.124	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.86 Call	Bond Future	5593.7000	5.5937	5196.3100	5.1963	7.104	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.86 Put	Bond Future	497.0400	0.4970	574.7600	0.5748	15.637	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.16 Put	Bond Future	2845.0600	2.8451	3141.5700	3.1416	10.422	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.16 Call	Bond Future	1239.2000	1.2392	1060.6000	1.0606	14.413	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.00 Call	Bond Future	3038.8400	3.0388	2731.7100	2.7317	10.107	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	
2023/09/21	2030	01/02/2024	11.00 Put	Bond Future	1252.1000	1.2521	1420.0800	1.4201	13.416	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.75 Call	Bond Future	5243.1700	5.2432	4854.4500	4.8545	7.414	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.75 Put	Bond Future	560.9500	0.5610	647.3400	0.6473	15.401	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.57 Put	Bond Future	4635.7200	4.6357	5013.6700	5.0137	8.153	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.57 Call	Bond Future	547.9500	0.5480	450.7900	0.4508	17.732	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.07 Put	Bond Future	3081.8700	3.0819	3392.3000	3.3923	10.073	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.07 Call	Bond Future	1102.8000	1.1028	938.1200	0.9381	14.933	0.0000	0.0000
2023/09/21	2030	01/02/2024	12.10 Call	Bond Future	6373.1400	6.3731	5959.4000	5.9594	6.492	0.0000	0.0000
2023/09/21	2030	01/02/2024	12.10 Put	Bond Future	381.1000	0.3811	442.4700	0.4425	16.103	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.31 Call	Bond Future	3902.1900	3.9022	3556.4500	3.5565	8.860	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.31 Put	Bond Future	903.7400	0.9037	1033.1100	1.0331	14.315	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.93 Put	Bond Future	3478.9200	3.4789	3810.0800	3.8101	9.519	0.0000	0.0000
2023/09/21	2030	01/02/2024	9.93 Call	Bond Future	915.4800	0.9155	771.5300	0.7715	15.724	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.36 Call	Bond Future	4048.3800	4.0484	3697.0500	3.6971	8.678	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.36 Put	Bond Future	856.4800	0.8565	980.2600	0.9803	14.452	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.37 Call	Bond Future	4077.8300	4.0778	3725.4000	3.7254	8.643	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.37 Put	Bond Future	847.3000	0.8473	969.9800	0.9700	14.479	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.35 Call	Bond Future	4019.0100	4.0190	3668.7800	3.6688	8.714	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.35 Put	Bond Future	865.7500	0.8658	990.6300	0.9906	14.424	0.0000	0.0000
2023/09/21	2030	01/02/2024		Bond Future	10.5526	89.0128	10.6705	88.5377	1.117	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.85 Call	Bond Future	5561.7300	5.5617	5165.1000	5.1651	7.131	0.0000	0.0000
2023/09/21	2030	01/02/2024	11.85 Put	Bond Future	502.6400	0.5026	581.1200	0.5811	15.614	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.00 Put	Bond Future	3274.4000	3.2744	3595.4600	3.5955	9.805	0.0000	0.0000
2023/09/21	2030	01/02/2024	10.00 Call	Bond Future	1003.7300	1.0037	849.6800	0.8497	15.348	0.0000	0.0000
2023/09/21	2030	02/05/2024		Bond Future	10.6420	90.9801	10.7665	90.4948	1.169	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.66 Put	Bond Future	4889.4400	4.8894	5247.0100	5.2470	7.313	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.66 Call	Bond Future	940.3400	0.9403	812.5300	0.8125	13.592	0.0000	0.0000
2023/09/21	2030	02/05/2024	10.16 Put	Bond Future	3480.3800	3.4804	3779.9800	3.7800	8.608	0.0000	0.0000
2023/09/21	2030	02/05/2024	10.16 Call	Bond Future	1568.6600	1.5687	1382.8800	1.3829	11.843	0.0000	0.0000
2023/09/21	2030	02/05/2024	11.94 Call	Bond Future	5800.6200	5.8006	5422.3700	5.4224	6.521	0.0000	0.0000
2023/09/21	2030	02/05/2024	11.94 Put	Bond Future	896.5800	0.8966	1003.7100	1.0037	11.949	0.0000	0.0000
2023/09/21	2030	02/05/2024	10.62 Put	Bond Future	2483.9700	2.4840	2725.1800	2.7252	9.711	0.0000	0.0000
2023/09/21	2030	02/05/2024	10.62 Call	Bond Future	2397.7700	2.3978	2153.6000	2.1536	10.183	0.0000	0.0000
2023/09/21	2030	02/05/2024	11.12 Put	Bond Future	1695.6100	1.6956	1877.5000	1.8775	10.727	0.0000	0.0000
2023/09/21	2030	02/05/2024	11.12 Call	Bond Future	3542.1100	3.5421	3238.6200	3.2386	8.568	0.0000	0.0000
2023/09/21	2030	02/05/2024	13.15 Call	Bond Future	9483.1600	9.4832	9040.2700	9.0403	4.670	0.0000	0.0000
2023/09/21	2030	02/05/2024	13.15 Put	Bond Future	309.0200	0.3090	351.5100	0.3515	13.750	0.0000	0.0000
2023/09/21	2030	02/05/2024	12.38 Call	Bond Future	7125.4700	7.1255	6719.1300	6.7191	5.703	0.0000	0.0000
2023/09/21	2030	02/05/2024	12.38 Put	Bond Future	636.1900	0.6362	715.2300	0.7152	12.424	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	
2023/09/21	2030	02/05/2024	10.82 Put	Bond Future	2134.7800	2.1348	2351.3300	2.3513	10.144	0.0000	0.0000
2023/09/21	2030	02/05/2024	10.82 Call	Bond Future	2828.0200	2.8280	2559.1900	2.5592	9.506	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.82 Call	Bond Future	1107.2600	1.1073	962.3600	0.9624	13.086	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.82 Put	Bond Future	4398.2800	4.3983	4738.7600	4.7388	7.741	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.83 Call	Bond Future	1119.3300	1.1193	973.2700	0.9733	13.049	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.83 Put	Bond Future	4369.4100	4.3694	4708.7300	4.7087	7.766	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.81 Call	Bond Future	1095.2900	1.0953	951.5300	0.9515	13.125	0.0000	0.0000
2023/09/21	2030	02/05/2024	9.81 Put	Bond Future	4427.2700	4.4273	4768.8900	4.7689	7.716	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.38 Call	Bond Future	2098.3900	2.0984	1885.7900	1.8858	10.132	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.38 Put	Bond Future	3489.5100	3.4895	3772.7100	3.7727	8.116	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.39 Call	Bond Future	2115.6400	2.1156	1901.9100	1.9019	10.102	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.39 Put	Bond Future	3468.2800	3.4683	3750.3500	3.7504	8.133	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.37 Call	Bond Future	2080.9000	2.0809	1869.4200	1.8694	10.163	0.0000	0.0000
2023/09/21	2030	01/08/2024	10.37 Put	Bond Future	3510.5100	3.5105	3794.8300	3.7948	8.099	0.0000	0.0000
2023/09/21	2030	01/08/2024		Bond Future	10.7450	88.9711	10.8767	88.4753	1.227	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.75 Call	Bond Future	2843.5800	2.8436	2596.0700	2.5961	8.704	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.75 Put	Bond Future	3274.5900	3.2746	3534.0100	3.5340	7.922	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.76 Call	Bond Future	2863.1300	2.8631	2614.6300	2.6146	8.679	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.76 Put	Bond Future	3257.6600	3.2577	3516.0900	3.5161	7.933	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.74 Call	Bond Future	2824.4700	2.8245	2577.9400	2.5779	8.728	0.0000	0.0000
2023/09/21	2030	07/11/2024	10.74 Put	Bond Future	3291.9900	3.2920	3552.3900	3.5524	7.910	0.0000	0.0000
2023/09/21	2030	07/11/2024		Bond Future	10.8685	91.0364	11.0087	90.5294	1.290	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.85 Put	Bond Future	2903.4400	2.9034	3267.5700	3.2676	12.541	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.85 Call	Bond Future	191.3800	0.1914	130.4400	0.1304	31.842	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.78 Call	Bond Future	2314.9100	2.3149	2010.2300	2.0102	13.162	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.78 Put	Bond Future	615.6300	0.6156	736.0200	0.7360	19.556	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.28 Call	Bond Future	864.4200	0.8644	685.5000	0.6855	20.698	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.28 Put	Bond Future	1498.9000	1.4989	1745.0500	1.7451	16.422	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.71 Put	Bond Future	3495.7800	3.4958	3886.7700	3.8868	11.185	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.71 Call	Bond Future	92.7900	0.0928	58.7100	0.0587	36.728	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.50 Call	Bond Future	1428.8200	1.4288	1188.4500	1.1885	16.823	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.50 Put	Bond Future	1025.7800	1.0258	1210.4800	1.2105	18.006	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.00 Call	Bond Future	359.0200	0.3590	260.8900	0.2609	27.333	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.00 Put	Bond Future	2338.7700	2.3388	2665.7100	2.6657	13.979	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.58 Put	Bond Future	4091.8100	4.0918	4499.8200	4.4998	9.971	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.58 Call	Bond Future	40.7400	0.0407	23.6800	0.0237	41.875	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.60 Call	Bond Future	1726.0800	1.7261	1460.6400	1.4606	15.378	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.60 Put	Bond Future	857.0100	0.8570	1016.6400	1.0166	18.626	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	
2023/09/21	2032	02/11/2023	10.35 Put	Bond Future	5222.0700	5.2221	5642.7700	5.6428	8.056	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.35 Call	Bond Future	8.8400	0.0088	4.4700	0.0045	49.434	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.90 Put	Bond Future	491.1800	0.4912	589.7400	0.5897	20.066	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.90 Call	Bond Future	2737.8100	2.7378	2411.3000	2.4113	11.926	0.0000	0.0000
2023/09/21	2032	02/11/2023		Bond Future	11.4141	84.0324	11.5047	83.6073	0.794	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.23 Call	Bond Future	755.7800	0.7558	591.5500	0.5916	21.730	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.23 Put	Bond Future	1628.4400	1.6284	1889.2800	1.8893	16.018	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.24 Call	Bond Future	776.9700	0.7770	609.7900	0.6098	21.517	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.24 Put	Bond Future	1601.9200	1.6019	1859.8100	1.8598	16.099	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.22 Call	Bond Future	735.0200	0.7350	573.7400	0.5737	21.942	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.22 Put	Bond Future	1655.4200	1.6554	1919.2100	1.9192	15.935	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.59 Put	Bond Future	4044.6500	4.0447	4451.6200	4.4516	10.062	0.0000	0.0000
2023/09/21	2032	02/11/2023	10.59 Call	Bond Future	43.6600	0.0437	25.5600	0.0256	41.457	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.09 Put	Bond Future	2037.8700	2.0379	2339.7000	2.3397	14.811	0.0000	0.0000
2023/09/21	2032	02/11/2023	11.09 Call	Bond Future	493.5900	0.4936	370.3500	0.3704	24.968	0.0000	0.0000
2023/09/21	2032	02/11/2023	12.26 Call	Bond Future	4104.5400	4.1045	3731.1500	3.7312	9.097	0.0000	0.0000
2023/09/21	2032	02/11/2023	12.26 Put	Bond Future	244.6500	0.2447	296.3300	0.2963	21.124	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.59 Put	Bond Future	5147.8100	5.1478	5481.5100	5.4815	6.482	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.59 Call	Bond Future	724.3600	0.7244	623.5300	0.6235	13.920	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.09 Put	Bond Future	3453.0600	3.4531	3721.9900	3.7220	7.788	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.09 Call	Bond Future	1446.5600	1.4466	1280.9600	1.2810	11.448	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.73 Call	Bond Future	6074.0500	6.0741	5720.4100	5.7204	5.822	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.73 Put	Bond Future	740.4300	0.7404	821.3200	0.8213	10.925	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.78 Put	Bond Future	4453.0100	4.4530	4763.4900	4.7635	6.972	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.78 Call	Bond Future	958.3900	0.9584	834.3400	0.8343	12.944	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.75 Call	Bond Future	2964.5000	2.9645	2708.3000	2.7083	8.642	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.75 Put	Bond Future	1912.1600	1.9122	2090.4900	2.0905	9.326	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.50 Call	Bond Future	5285.6300	5.2856	4949.8200	4.9498	6.353	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.50 Put	Bond Future	929.8800	0.9299	1028.6000	1.0286	10.616	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.01 Put	Bond Future	7645.2700	7.6453	8029.8300	8.0298	5.030	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.01 Call	Bond Future	305.3100	0.3053	255.3400	0.2553	16.367	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.76 Put	Bond Future	4523.3300	4.5233	4836.3400	4.8363	6.920	0.0000	0.0000
2023/09/21	2032	01/02/2024	10.76 Call	Bond Future	931.5500	0.9316	810.0300	0.8100	13.045	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.62 Call	Bond Future	5693.7800	5.6938	5348.2900	5.3483	6.068	0.0000	0.0000
2023/09/21	2032	01/02/2024	12.62 Put	Bond Future	825.8200	0.8258	914.8600	0.9149	10.782	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.84 Call	Bond Future	3216.1700	3.2162	2948.7300	2.9487	8.315	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.84 Put	Bond Future	1757.9300	1.7579	1925.0200	1.9250	9.505	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.85 Call	Bond Future	3244.5500	3.2446	2975.8800	2.9759	8.281	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.85 Put	Bond Future	1741.3700	1.7414	1907.2300	1.9072	9.525	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	
2023/09/21	2032	01/02/2024	11.83 Call	Bond Future	3187.7000	3.1877	2921.4800	2.9215	8.351	0.0000	0.0000
2023/09/21	2032	01/02/2024	11.83 Put	Bond Future	1774.4300	1.7744	1942.7400	1.9427	9.485	0.0000	0.0000
2023/09/21	2032	01/02/2024		Bond Future	11.5194	85.8978	11.6141	85.4633	0.823	0.0000	0.0000
2023/09/21	2032	02/05/2024		Bond Future	11.6339	83.6349	11.7331	83.1909	0.853	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.36 Put	Bond Future	6861.7900	6.8618	7206.8600	7.2069	5.029	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.36 Call	Bond Future	874.9500	0.8750	776.0600	0.7761	11.302	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.86 Put	Bond Future	5068.0000	5.0680	5364.8800	5.3649	5.858	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.86 Call	Bond Future	1495.6900	1.4957	1348.6100	1.3486	9.834	0.0000	0.0000
2023/09/21	2032	02/05/2024	12.90 Call	Bond Future	6704.0600	6.7041	6363.7600	6.3638	5.076	0.0000	0.0000
2023/09/21	2032	02/05/2024	12.90 Put	Bond Future	1264.3300	1.2643	1367.9900	1.3680	8.199	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.59 Put	Bond Future	5984.7200	5.9847	6309.2200	6.3092	5.422	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.59 Call	Bond Future	1119.2500	1.1193	999.7900	0.9998	10.673	0.0000	0.0000
2023/09/21	2032	02/05/2024	11.09 Put	Bond Future	4370.2500	4.3703	4642.2500	4.6423	6.224	0.0000	0.0000
2023/09/21	2032	02/05/2024	11.09 Call	Bond Future	1880.1300	1.8801	1708.1700	1.7082	9.146	0.0000	0.0000
2023/09/21	2032	02/05/2024	13.18 Call	Bond Future	7617.5800	7.6176	7260.7100	7.2607	4.685	0.0000	0.0000
2023/09/21	2032	02/05/2024	13.18 Put	Bond Future	1038.5600	1.0386	1125.6500	1.1257	8.386	0.0000	0.0000
2023/09/21	2032	02/05/2024	13.35 Call	Bond Future	8181.6600	8.1817	7815.9300	7.8159	4.470	0.0000	0.0000
2023/09/21	2032	02/05/2024	13.35 Put	Bond Future	921.7000	0.9217	999.9300	0.9999	8.488	0.0000	0.0000
2023/09/21	2032	02/05/2024	11.35 Put	Bond Future	3683.5400	3.6835	3926.7000	3.9267	6.601	0.0000	0.0000
2023/09/21	2032	02/05/2024	11.35 Call	Bond Future	2395.6800	2.3957	2194.8800	2.1949	8.382	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.65 Put	Bond Future	5772.5600	5.7726	6091.1000	6.0911	5.518	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.65 Call	Bond Future	1196.6100	1.1966	1071.1900	1.0712	10.481	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.55 Call	Bond Future	1069.3800	1.0694	953.8500	0.9539	10.803	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.55 Put	Bond Future	6128.5500	6.1286	6456.9800	6.4570	5.359	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.56 Call	Bond Future	1081.7600	1.0818	965.2500	0.9653	10.770	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.56 Put	Bond Future	6092.4600	6.0925	6419.9100	6.4199	5.375	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.54 Call	Bond Future	1057.3100	1.0573	942.7500	0.9428	10.835	0.0000	0.0000
2023/09/21	2032	02/05/2024	10.54 Put	Bond Future	6165.0000	6.1650	6494.4000	6.4944	5.343	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.14 Call	Bond Future	2068.1200	2.0681	1893.3500	1.8934	8.451	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.14 Put	Bond Future	4837.1500	4.8372	5115.8500	5.1159	5.762	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.15 Call	Bond Future	2085.3800	2.0854	1909.6200	1.9096	8.428	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.15 Put	Bond Future	4808.7300	4.8087	5086.4400	5.0864	5.775	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.13 Call	Bond Future	2050.6500	2.0507	1876.8600	1.8769	8.475	0.0000	0.0000
2023/09/21	2032	01/08/2024	11.13 Put	Bond Future	4865.3900	4.8654	5145.0700	5.1451	5.748	0.0000	0.0000
2023/09/21	2032	01/08/2024		Bond Future	11.7590	85.4697	11.8629	85.0162	0.884	0.0000	0.0000
2023/09/21	2032	07/11/2024		Bond Future	11.9140	83.2878	12.0235	82.8242	0.919	0.0000	0.0000
2023/09/21	2032	07/11/2024	11.48 Call	Bond Future	2728.5900	2.7286	2525.8500	2.5259	7.430	0.0000	0.0000
2023/09/21	2032	07/11/2024	11.48 Put	Bond Future	4601.1500	4.6012	4862.0800	4.8621	5.671	0.0000	0.0000
2023/09/21	2032	07/11/2024	11.49 Call	Bond Future	2747.7400	2.7477	2544.0900	2.5441	7.412	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	
2023/09/21	2032	07/11/2024	11.49 Put	Bond Future	4576.5500	4.5766	4836.5700	4.8366	5.682	0.0000	0.0000
2023/09/21	2032	07/11/2024	11.47 Call	Bond Future	2709.5100	2.7095	2507.6800	2.5077	7.449	0.0000	0.0000
2023/09/21	2032	07/11/2024	11.47 Put	Bond Future	4625.8600	4.6259	4887.7000	4.8877	5.660	0.0000	0.0000
2023/09/21	2033	02/11/2023		Bond Future	117.2169	117.2169	117.7013	117.7013	0.413	0.0000	0.0000
2023/09/21	2033	01/02/2024		Bond Future	119.8476	119.8476	120.3428	120.3428	0.413	0.0000	0.0000
2023/09/21	2033	02/05/2024		Bond Future	121.0656	121.0656	121.5721	121.5721	0.418	0.0000	0.0000
2023/09/21	2033	01/08/2024		Bond Future	123.7512	123.7512	124.2694	124.2694	0.419	0.0000	0.0000
2023/09/21	2033	07/11/2024		Bond Future	125.1607	125.1607	125.6912	125.6912	0.424	0.0000	0.0000
2023/09/21	2037	02/11/2023		Bond Future	12.4666	76.8603	12.5517	76.4223	0.683	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.56 Call	Bond Future	124.7000	0.1247	87.7800	0.0878	29.607	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.56 Put	Bond Future	5034.9200	5.0349	5436.0100	5.4360	7.966	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.57 Call	Bond Future	129.5700	0.1296	91.4500	0.0915	29.420	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.57 Put	Bond Future	4983.0800	4.9831	5382.9700	5.3830	8.025	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.55 Call	Bond Future	119.9800	0.1200	84.2200	0.0842	29.805	0.0000	0.0000
2023/09/21	2037	02/11/2023	11.55 Put	Bond Future	5086.9700	5.0870	5489.2200	5.4892	7.907	0.0000	0.0000
2023/09/21	2037	02/11/2023	13.89 Call	Bond Future	6935.7700	6.9358	6514.9000	6.5149	6.068	0.0000	0.0000
2023/09/21	2037	02/11/2023	13.89 Put	Bond Future	86.9300	0.0869	104.0700	0.1041	19.717	0.0000	0.0000
2023/09/21	2037	02/11/2023	12.52 Put	Bond Future	1353.2700	1.3533	1548.0800	1.5481	14.396	0.0000	0.0000
2023/09/21	2037	02/11/2023	12.52 Call	Bond Future	1628.4700	1.6285	1385.2700	1.3853	14.934	0.0000	0.0000
2023/09/21	2037	02/11/2023	12.02 Put	Bond Future	2907.4100	2.9074	3227.1700	3.2272	10.998	0.0000	0.0000
2023/09/21	2037	02/11/2023	12.02 Call	Bond Future	545.9100	0.5459	427.6600	0.4277	21.661	0.0000	0.0000
2023/09/21	2037	01/02/2024	13.93 Call	Bond Future	7181.3300	7.1813	6810.4800	6.8105	5.164	0.0000	0.0000
2023/09/21	2037	01/02/2024	13.93 Put	Bond Future	810.7300	0.8107	887.6900	0.8877	9.493	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.93 Call	Bond Future	3711.0800	3.7111	3431.1100	3.4311	7.544	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.93 Put	Bond Future	2010.1200	2.0101	2177.9600	2.1780	8.350	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.09 Put	Bond Future	4120.7100	4.1207	4403.3800	4.4034	6.860	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.09 Call	Bond Future	1520.8500	1.5209	1355.7100	1.3557	10.858	0.0000	0.0000
2023/09/21	2037	01/02/2024		Bond Future	12.5892	74.3103	12.6778	73.8624	0.704	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.32 Call	Bond Future	2022.9300	2.0229	1824.5300	1.8245	9.808	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.32 Put	Bond Future	3408.6500	3.4087	3658.0600	3.6581	7.317	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.33 Call	Bond Future	2046.7300	2.0467	1846.8900	1.8469	9.764	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.33 Put	Bond Future	3380.3000	3.3803	3628.2700	3.6283	7.336	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.31 Call	Bond Future	1999.4500	1.9995	1802.4900	1.8025	9.851	0.0000	0.0000
2023/09/21	2037	01/02/2024	12.31 Put	Bond Future	3437.3700	3.4374	3688.2200	3.6882	7.298	0.0000	0.0000
2023/09/21	2037	02/05/2024		Bond Future	12.7208	75.9524	12.8130	75.4949	0.724	0.0000	0.0000
2023/09/21	2037	02/05/2024	11.44 Call	Bond Future	966.7600	0.9668	864.1700	0.8642	10.612	0.0000	0.0000
2023/09/21	2037	02/05/2024	11.44 Put	Bond Future	7783.9500	7.7840	8138.8500	8.1389	4.559	0.0000	0.0000
2023/09/21	2037	02/05/2024	11.45 Call	Bond Future	977.6800	0.9777	874.2000	0.8742	10.584	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	
2023/09/21	2037	02/05/2024	11.45 Put	Bond Future	7738.1700	7.7382	8092.1800	8.0922	4.575	0.0000	0.0000
2023/09/21	2037	02/05/2024	11.43 Call	Bond Future	956.1000	0.9561	854.4000	0.8544	10.637	0.0000	0.0000
2023/09/21	2037	02/05/2024	11.43 Put	Bond Future	7830.0400	7.8300	8185.8300	8.1858	4.544	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.10 Call	Bond Future	2287.6800	2.2877	2112.8900	2.1129	7.640	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.10 Put	Bond Future	6171.6000	6.1716	6464.1500	6.4642	4.740	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.11 Call	Bond Future	2306.5600	2.3066	2130.8000	2.1308	7.620	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.11 Put	Bond Future	6137.7600	6.1378	6429.3400	6.4293	4.751	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.09 Call	Bond Future	2268.8800	2.2689	2095.0700	2.0951	7.661	0.0000	0.0000
2023/09/21	2037	01/08/2024	12.09 Put	Bond Future	6205.5700	6.2056	6499.1000	6.4991	4.730	0.0000	0.0000
2023/09/21	2037	01/08/2024		Bond Future	12.8644	73.3628	12.9604	72.8954	0.746	0.0000	0.0000
2023/09/21	2037	07/11/2024		Bond Future	13.0250	75.0641	13.1251	74.5862	0.769	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.58 Call	Bond Future	3340.7800	3.3408	3125.3900	3.1254	6.447	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.58 Put	Bond Future	5519.9700	5.5200	5782.4700	5.7825	4.755	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.59 Call	Bond Future	3363.3200	3.3633	3147.0400	3.1470	6.431	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.59 Put	Bond Future	5492.5000	5.4925	5754.1100	5.7541	4.763	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.57 Call	Bond Future	3318.6200	3.3186	3104.1300	3.1041	6.463	0.0000	0.0000
2023/09/21	2037	07/11/2024	12.57 Put	Bond Future	5547.8600	5.5479	5811.2600	5.8113	4.748	0.0000	0.0000
2023/09/21	2038	02/11/2023		Bond Future	127.3027	127.3027	126.2904	126.2904	0.795	0.0000	0.0000
2023/09/21	2038	01/02/2024		Bond Future	128.1433	128.1433	127.1080	127.1080	0.808	0.0000	0.0000
2023/09/21	2038	02/05/2024		Bond Future	131.0065	131.0065	129.9486	129.9486	0.808	0.0000	0.0000
2023/09/21	2038	01/08/2024		Bond Future	131.8436	131.8436	130.7622	130.7622	0.820	0.0000	0.0000
2023/09/21	2038	07/11/2024		Bond Future	134.9412	134.9412	133.8349	133.8349	0.820	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.50 Put	Bond Future	6912.6400	6.9126	7437.9800	7.4380	7.600	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.50 Call	Bond Future	46.6400	0.0466	28.8400	0.0288	38.165	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.10 Put	Bond Future	3649.9400	3.6499	4084.9600	4.0850	11.919	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.10 Call	Bond Future	400.8000	0.4008	292.6800	0.2927	26.976	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.97 Call	Bond Future	2506.7300	2.5067	2142.9900	2.1430	14.511	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.97 Put	Bond Future	939.6800	0.9397	1119.0800	1.1191	19.092	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.59 Call	Bond Future	66.7900	0.0668	42.3500	0.0424	36.592	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.59 Put	Bond Future	6373.8900	6.3739	6892.5900	6.8926	8.138	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.60 Call	Bond Future	69.4200	0.0694	44.1500	0.0442	36.402	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.60 Put	Bond Future	6314.7900	6.3148	6832.6600	6.8327	8.201	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.58 Call	Bond Future	64.2300	0.0642	40.6200	0.0406	36.759	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.58 Put	Bond Future	6433.1400	6.4331	6952.6700	6.9527	8.076	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.80 Put	Bond Future	5172.5000	5.1725	5667.5600	5.6676	9.571	0.0000	0.0000
2023/09/21	2040	02/11/2023	11.80 Call	Bond Future	146.7200	0.1467	98.6400	0.0986	32.770	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.60 Put	Bond Future	1772.9900	1.7730	2060.1400	2.0601	16.196	0.0000	0.0000
2023/09/21	2040	02/11/2023	12.60 Call	Bond Future	1350.6300	1.3506	1094.6400	1.0946	18.953	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/21	2040	02/11/2023	13.64 Call	Bond Future	5217.1900	5.2172	4732.4400	4.7324	9.291	0.0000	0.0000
2023/09/21	2040	02/11/2023	13.64 Put	Bond Future	254.3100	0.2543	312.7000	0.3127	22.960	0.0000	0.0000
2023/09/21	2040	02/11/2023		Bond Future	12.6773	77.3252	12.7776	76.7821	0.792	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.34 Call	Bond Future	1690.7600	1.6908	1481.6000	1.4816	12.371	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.34 Put	Bond Future	4225.6300	4.2256	4571.7000	4.5717	8.190	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.35 Call	Bond Future	1712.6300	1.7126	1501.6800	1.5017	12.317	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.35 Put	Bond Future	4191.1300	4.1911	4535.4100	4.5354	8.214	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.33 Call	Bond Future	1668.8700	1.6689	1461.5000	1.4615	12.426	0.0000	0.0000
2023/09/21	2040	01/02/2024	12.33 Put	Bond Future	4260.1700	4.2602	4608.0300	4.6080	8.165	0.0000	0.0000
2023/09/21	2040	01/02/2024		Bond Future	12.8014	74.5352	12.9058	73.9799	0.815	0.0000	0.0000
2023/09/21	2040	02/05/2024		Bond Future	12.9338	76.1822	13.0423	75.6148	0.839	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.61 Call	Bond Future	979.4900	0.9795	858.1900	0.8582	12.384	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.61 Put	Bond Future	8491.1800	8.4912	8937.2400	8.9372	5.253	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.62 Call	Bond Future	990.5800	0.9906	868.2000	0.8682	12.354	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.62 Put	Bond Future	8441.1600	8.4412	8886.1400	8.8861	5.272	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.60 Call	Bond Future	968.3200	0.9683	848.1100	0.8481	12.414	0.0000	0.0000
2023/09/21	2040	02/05/2024	11.60 Put	Bond Future	8541.2000	8.5412	8988.3500	8.9884	5.235	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.33 Call	Bond Future	2415.6000	2.4156	2199.1900	2.1992	8.959	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.33 Put	Bond Future	6439.1900	6.4392	6802.3600	6.8024	5.640	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.34 Call	Bond Future	2435.6000	2.4356	2217.9700	2.2180	8.935	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.34 Put	Bond Future	6403.1300	6.4031	6765.0800	6.7651	5.653	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.32 Call	Bond Future	2395.4300	2.3954	2180.2400	2.1802	8.983	0.0000	0.0000
2023/09/21	2040	01/08/2024	12.32 Put	Bond Future	6475.1500	6.4752	6839.5400	6.8395	5.628	0.0000	0.0000
2023/09/21	2040	01/08/2024		Bond Future	13.0777	73.3472	13.1908	72.7676	0.864	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.85 Call	Bond Future	3595.0400	3.5950	3323.5800	3.3236	7.551	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.85 Put	Bond Future	5598.2000	5.5982	5919.5500	5.9196	5.740	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.86 Call	Bond Future	3619.0900	3.6191	3346.5100	3.3465	7.532	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.86 Put	Bond Future	5569.5000	5.5695	5889.7300	5.8897	5.750	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.84 Call	Bond Future	3571.0600	3.5711	3300.7300	3.3007	7.570	0.0000	0.0000
2023/09/21	2040	07/11/2024	12.84 Put	Bond Future	5627.0300	5.6270	5949.5100	5.9495	5.731	0.0000	0.0000
2023/09/21	2040	07/11/2024		Bond Future	13.2377	75.0476	13.3557	74.4548	0.891	0.0000	0.0000
2023/09/21	2044	02/11/2023	12.00 Put	Bond Future	4641.6800	4.6417	5139.8100	5.1398	10.732	0.0000	0.0000
2023/09/21	2044	02/11/2023	12.00 Call	Bond Future	219.8400	0.2198	150.8000	0.1508	31.405	0.0000	0.0000
2023/09/21	2044	02/11/2023	12.75 Call	Bond Future	1508.2100	1.5082	1224.7700	1.2248	18.793	0.0000	0.0000
2023/09/21	2044	02/11/2023	12.75 Put	Bond Future	1649.5000	1.6495	1933.2300	1.9332	17.201	0.0000	0.0000
2023/09/21	2044	02/11/2023	13.00 Call	Bond Future	2279.9300	2.2799	1921.0400	1.9210	15.741	0.0000	0.0000
2023/09/21	2044	02/11/2023	13.00 Put	Bond Future	1084.6300	1.0846	1292.9100	1.2929	19.203	0.0000	0.0000
2023/09/21	2044	02/11/2023		Bond Future	12.7761	73.3802	12.8815	72.8131	0.825	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	
2023/09/21	2044	02/11/2023	11.56 Call	Bond Future	39.6700	0.0397	23.7900	0.0238	40.030	0.0000	0.0000
2023/09/21	2044	02/11/2023	11.56 Put	Bond Future	7177.1000	7.1771	7728.3900	7.7284	7.681	0.0000	0.0000
2023/09/21	2044	02/11/2023	11.57 Call	Bond Future	41.3700	0.0414	24.8800	0.0249	39.860	0.0000	0.0000
2023/09/21	2044	02/11/2023	11.57 Put	Bond Future	7115.3000	7.1153	7665.9800	7.6660	7.739	0.0000	0.0000
2023/09/21	2044	02/11/2023	11.55 Call	Bond Future	38.0300	0.0380	22.7400	0.0227	40.205	0.0000	0.0000
2023/09/21	2044	02/11/2023	11.55 Put	Bond Future	7239.0500	7.2391	7790.9300	7.7909	7.624	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.28 Call	Bond Future	1349.4800	1.3495	1161.4200	1.1614	13.936	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.28 Put	Bond Future	4772.0800	4.7721	5163.8600	5.1639	8.210	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.29 Call	Bond Future	1368.3900	1.3684	1178.4900	1.1785	13.878	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.29 Put	Bond Future	4733.3600	4.7334	5123.3000	5.1233	8.238	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.27 Call	Bond Future	1330.8800	1.3309	1144.6400	1.1446	13.994	0.0000	0.0000
2023/09/21	2044	01/02/2024	12.27 Put	Bond Future	4811.1900	4.8112	5204.7900	5.2048	8.181	0.0000	0.0000
2023/09/21	2044	01/02/2024		Bond Future	12.8976	70.6278	13.0073	70.0480	0.850	0.0000	0.0000
2023/09/21	2044	02/05/2024		Bond Future	13.0266	72.1884	13.1406	71.5960	0.875	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.66 Call	Bond Future	934.2500	0.9343	812.5500	0.8126	13.026	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.66 Put	Bond Future	8756.1500	8.7562	9226.9300	9.2269	5.377	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.67 Call	Bond Future	945.2200	0.9452	822.4000	0.8224	12.994	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.67 Put	Bond Future	8704.6800	8.7047	9174.3400	9.1743	5.395	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.65 Call	Bond Future	923.5300	0.9235	802.9400	0.8029	13.058	0.0000	0.0000
2023/09/21	2044	02/05/2024	11.65 Put	Bond Future	8807.9500	8.8080	9279.8400	9.2798	5.358	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.29 Call	Bond Future	2149.4900	2.1495	1940.2000	1.9402	9.737	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.29 Put	Bond Future	6913.0000	6.9130	7309.0300	7.3090	5.729	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.30 Call	Bond Future	2168.4700	2.1685	1957.9000	1.9579	9.711	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.30 Put	Bond Future	6874.5700	6.8746	7269.3200	7.2693	5.742	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.28 Call	Bond Future	2130.6100	2.1306	1922.5900	1.9226	9.763	0.0000	0.0000
2023/09/21	2044	01/08/2024	12.28 Put	Bond Future	6951.5900	6.9516	7348.8900	7.3489	5.715	0.0000	0.0000
2023/09/21	2044	01/08/2024		Bond Future	13.1666	69.3910	13.2853	68.7856	0.901	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.91 Call	Bond Future	3588.1800	3.5882	3306.1000	3.3061	7.861	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.91 Put	Bond Future	5715.8000	5.7158	6052.8300	6.0528	5.896	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.92 Call	Bond Future	3611.8900	3.6119	3328.6400	3.3286	7.842	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.92 Put	Bond Future	5686.5100	5.6865	6022.3700	6.0224	5.906	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.90 Call	Bond Future	3564.2400	3.5642	3283.3300	3.2833	7.881	0.0000	0.0000
2023/09/21	2044	07/11/2024	12.90 Put	Bond Future	5744.9300	5.7449	6083.1300	6.0831	5.887	0.0000	0.0000
2023/09/21	2044	07/11/2024		Bond Future	13.3216	70.9995	13.4454	70.3804	0.930	0.0000	0.0000
2023/09/21	2046	02/11/2023		Bond Future	109.1779	109.1779	109.5120	109.5120	0.306	0.0000	0.0000
2023/09/21	2046	01/02/2024		Bond Future	111.6281	111.6281	111.9696	111.9696	0.306	0.0000	0.0000
2023/09/21	2046	02/05/2024		Bond Future	111.9772	111.9772	112.3264	112.3264	0.312	0.0000	0.0000
2023/09/21	2046	01/08/2024		Bond Future	114.4606	114.4606	114.8179	114.8179	0.312	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	
2023/09/21	2046	07/11/2024		Bond Future	114.9480	114.9480	115.3138	115.3138	0.318	0.0000	0.0000
2023/09/21	2050	02/11/2023		Bond Future	110.7293	110.7293	110.7248	110.7248	0.004	0.0000	0.0000
2023/09/21	2050	01/02/2024		Bond Future	110.9668	110.9668	110.9621	110.9621	0.004	0.0000	0.0000
2023/09/21	2050	02/05/2024		Bond Future	113.4463	113.4463	113.4418	113.4418	0.004	0.0000	0.0000
2023/09/21	2050	01/08/2024		Bond Future	113.6575	113.6575	113.6530	113.6530	0.004	0.0000	0.0000
2023/09/21	2050	07/11/2024		Bond Future	116.3275	116.3275	116.3232	116.3232	0.004	0.0000	0.0000
2023/09/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	AL37	02/11/2023		Index Future	905.8070	905.8070	902.4200	902.4200	0.374	0.0000	0.0000
2023/09/21	AL37	01/02/2024		Index Future	925.9160	925.9160	922.4520	922.4520	0.374	0.0000	0.0000
2023/09/21	AL37	02/05/2024		Index Future	946.3910	946.3910	942.8530	942.8530	0.374	0.0000	0.0000
2023/09/21	AL37	01/08/2024		Index Future	967.1770	967.1770	963.5640	963.5640	0.374	0.0000	0.0000
2023/09/21	AL37	07/11/2024		Index Future	989.7010	989.7010	986.0080	986.0080	0.373	0.0000	0.0000
2023/09/21	AL7T	02/11/2023		Index Future	1019.7910	1019.7910	1014.0570	1014.0570	0.562	0.0000	0.0000
2023/09/21	AL7T	01/02/2024		Index Future	1042.4300	1042.4300	1036.5680	1036.5680	0.562	0.0000	0.0000
2023/09/21	AL7T	02/05/2024		Index Future	1065.4820	1065.4820	1059.4930	1059.4930	0.562	0.0000	0.0000
2023/09/21	AL7T	01/08/2024		Index Future	1088.8840	1088.8840	1082.7660	1082.7660	0.562	0.0000	0.0000
2023/09/21	AL7T	07/11/2024		Index Future	1114.2420	1114.2420	1107.9860	1107.9860	0.561	0.0000	0.0000
2023/09/21	ALBI	02/11/2023		Index Future	891.9000	891.9000	886.9280	886.9280	0.557	0.0000	0.0000
2023/09/21	ALBI	01/02/2024		Index Future	911.7000	911.7000	906.6160	906.6160	0.558	0.0000	0.0000
2023/09/21	ALBI	02/05/2024		Index Future	931.8610	931.8610	926.6670	926.6670	0.557	0.0000	0.0000
2023/09/21	ALBI	01/08/2024		Index Future	952.3280	952.3280	947.0220	947.0220	0.557	0.0000	0.0000
2023/09/21	ALBI	07/11/2024		Index Future	974.5060	974.5060	969.0810	969.0810	0.557	0.0000	0.0000
2023/09/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	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	
2023/09/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/21	ES33	02/11/2023		Bond Future	12.9571	71.1735	13.0573	70.7442	0.773	0.0000	0.0000
2023/09/21	ES33	01/02/2024		Bond Future	13.1155	72.7709	13.2202	72.3319	0.798	0.0000	0.0000
2023/09/21	ES33	02/05/2024		Bond Future	13.2810	70.5977	13.3903	70.1491	0.823	0.0000	0.0000
2023/09/21	ES33	01/08/2024		Bond Future	13.4575	72.1622	13.5717	71.7038	0.849	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	
2023/09/21	ES33	07/11/2024		Bond Future	13.6730	70.0518	13.7929	69.5830	0.877	0.0000	0.0000
2023/09/21	ES42	02/11/2023		Bond Future	13.4594	66.7715	13.5595	66.2892	0.744	0.0000	0.0000
2023/09/21	ES42	01/02/2024		Bond Future	13.6050	68.2701	13.7093	67.7770	0.766	0.0000	0.0000
2023/09/21	ES42	02/05/2024		Bond Future	13.7621	65.5329	13.8708	65.0289	0.790	0.0000	0.0000
2023/09/21	ES42	01/08/2024		Bond Future	13.9253	66.9838	14.0386	66.4688	0.814	0.0000	0.0000
2023/09/21	ES42	07/11/2024		Bond Future	14.1201	64.2858	14.2388	63.7589	0.841	0.0000	0.0000
2023/09/21	GOVI	02/11/2023		GOVI	879.2170	879.2170	874.2940	874.2940	0.560	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.81 Put	GOVI	65930.0000	6.5930	115160.0000	11.5160	74.670	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.82 Put	GOVI	66030.0000	6.6030	115260.0000	11.5260	74.557	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/11/2023	885.80 Put	GOVI	65830.0000	6.5830	115060.0000	11.5060	74.784	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	879.99 Call	GOVI	187450.0000	18.7450	137120.0000	13.7120	26.850	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	880.00 Call	GOVI	187350.0000	18.7350	137020.0000	13.7020	26.864	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	879.98 Call	GOVI	187550.0000	18.7550	137220.0000	13.7220	26.836	0.0000	0.0000
2023/09/21	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/02/2024		GOVI	898.7350	898.7350	893.7020	893.7020	0.560	0.0000	0.0000
2023/09/21	GOVI	02/05/2024		GOVI	918.6100	918.6100	913.4670	913.4670	0.560	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.98 Put	GOVI	323700.0000	32.3700	375130.0000	37.5130	15.888	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.99 Put	GOVI	323800.0000	32.3800	375230.0000	37.5230	15.883	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	02/05/2024	950.97 Put	GOVI	323600.0000	32.3600	375030.0000	37.5030	15.893	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.38 Put	GOVI	45950.0000	4.5950	98470.0000	9.8470	114.298	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.39 Put	GOVI	46050.0000	4.6050	98570.0000	9.8570	114.050	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	01/08/2024	943.37 Put	GOVI	45850.0000	4.5850	98370.0000	9.8370	114.547	0.0000	0.0000
2023/09/21	GOVI	01/08/2024		GOVI	938.7850	938.7850	933.5330	933.5330	0.559	0.0000	0.0000
2023/09/21	GOVI	07/11/2024		GOVI	960.6480	960.6480	955.2770	955.2770	0.559	0.0000	0.0000
2023/09/21	GOVI	07/11/2024	948.79 Call	GOVI	118580.0000	11.8580	64870.0000	6.4870	45.294	0.0000	0.0000
2023/09/21	GOVI	07/11/2024	948.79 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	
2023/09/21	GOVI	07/11/2024	948.80 Call	GOVI	118480.0000	11.8480	64770.0000	6.4770	45.333	0.0000	0.0000
2023/09/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GOVI	07/11/2024	948.78 Call	GOVI	118680.0000	11.8680	64970.0000	6.4970	45.256	0.0000	0.0000
2023/09/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/21	IGOV	02/11/2023		Index Future	330.2060	330.2060	330.4480	330.4480	0.073	0.0000	0.0000
2023/09/21	IGOV	01/02/2024		Index Future	337.6170	337.6170	337.8640	337.8640	0.073	0.0000	0.0000
2023/09/21	IGOV	02/05/2024		Index Future	345.1620	345.1620	345.4150	345.4150	0.073	0.0000	0.0000
2023/09/21	IGOV	01/08/2024		Index Future	352.8200	352.8200	353.0800	353.0800	0.074	0.0000	0.0000
2023/09/21	IGOV	07/11/2024		Index Future	361.1180	361.1180	361.3850	361.3850	0.074	0.0000	0.0000
2023/09/21	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/21	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/09/21	JBAF	18/10/2023		Jibar Tradeable Future	8.3800	91.6200	8.3500	91.6500	0.358	0.0000	0.0000
2023/09/21	JBAF	15/11/2023		Jibar Tradeable Future	8.4400	91.5600	8.3700	91.6300	0.829	0.0000	0.0000
2023/09/21	JBAF	20/12/2023		Jibar Tradeable Future	8.4400	91.5600	8.4700	91.5300	0.355	0.0000	0.0000
2023/09/21	JBAF	17/01/2024		Jibar Tradeable Future	8.4200	91.5800	8.4600	91.5400	0.475	0.0000	0.0000
2023/09/21	JBAF	21/02/2024		Jibar Tradeable Future	8.4000	91.6000	8.4600	91.5400	0.714	0.0000	0.0000
2023/09/21	JBAF	20/03/2024		Jibar Tradeable Future	8.2300	91.7700	8.4600	91.5400	2.795	0.0000	0.0000
2023/09/21	JBAF	19/06/2024		Jibar Tradeable Future	8.0400	91.9600	8.3200	91.6800	3.483	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
2023/09/21	JBAF	18/09/2024		Jibar Tradeable Future	7.9200	92.0800	8.1400	91.8600	2.778	0.0000	0.0000
2023/09/21	JBAF	18/12/2024		Jibar Tradeable Future	7.8600	92.1400	8.0400	91.9600	2.290	0.0000	0.0000
2023/09/21	JBAF	19/03/2025		Jibar Tradeable Future	7.8200	92.1800	7.9900	92.0100	2.174	0.0000	0.0000
2023/09/21	JBAF	18/06/2025		Jibar Tradeable Future	7.8800	92.1200	7.9400	92.0600	0.761	0.0000	0.0000
2023/09/21	JBAF	17/09/2025		Jibar Tradeable Future	7.8600	92.1400	7.9800	92.0200	1.527	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.70 Put	Bond Future	2831.9500	2.8320	3229.1500	3.2292	14.026	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.70 Call	Bond Future	590.6700	0.5907	441.5800	0.4416	25.241	0.0000	0.0000
2023/09/21	R035	02/11/2023	13.59 Call	Bond Future	7222.1500	7.2222	6696.7900	6.6968	7.274	0.0000	0.0000
2023/09/21	R035	02/11/2023	13.59 Put	Bond Future	78.0900	0.0781	99.0200	0.0990	26.802	0.0000	0.0000
2023/09/21	R035	02/11/2023	12.24 Put	Bond Future	1228.2200	1.2282	1459.5300	1.4595	18.833	0.0000	0.0000
2023/09/21	R035	02/11/2023	12.24 Call	Bond Future	1835.5700	1.8356	1520.5900	1.5206	17.160	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.74 Put	Bond Future	2679.7500	2.6798	3065.3800	3.0654	14.391	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.74 Call	Bond Future	654.3700	0.6544	493.7100	0.4937	24.552	0.0000	0.0000
2023/09/21	R035	02/11/2023		Bond Future	12.1226	81.9225	12.2281	81.3762	0.871	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.42 Call	Bond Future	260.3200	0.2603	181.0600	0.1811	30.447	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.42 Put	Bond Future	4035.4100	4.0354	4502.4400	4.5024	11.573	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.43 Call	Bond Future	268.8400	0.2688	187.5000	0.1875	30.256	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.43 Put	Bond Future	3988.4600	3.9885	4453.4100	4.4534	11.657	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.41 Call	Bond Future	252.0200	0.2520	174.8000	0.1748	30.640	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.41 Put	Bond Future	4082.6200	4.0826	4551.6900	4.5517	11.489	0.0000	0.0000
2023/09/21	R035	02/11/2023	10.62 Put	Bond Future	8393.2100	8.3932	8935.0300	8.9350	6.455	0.0000	0.0000
2023/09/21	R035	02/11/2023	10.62 Call	Bond Future	9.7100	0.0097	5.2400	0.0052	46.035	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.12 Put	Bond Future	5550.3300	5.5503	6064.7400	6.0647	9.268	0.0000	0.0000
2023/09/21	R035	02/11/2023	11.12 Call	Bond Future	87.1500	0.0872	55.2700	0.0553	36.581	0.0000	0.0000
2023/09/21	R035	02/11/2023	12.85 Call	Bond Future	4049.5700	4.0496	3594.0900	3.5941	11.248	0.0000	0.0000
2023/09/21	R035	02/11/2023	12.85 Put	Bond Future	389.2500	0.3893	480.0600	0.4801	23.329	0.0000	0.0000
2023/09/21	R035	01/02/2024	10.62 Put	Bond Future	9182.8700	9.1829	9693.3800	9.6934	5.559	0.0000	0.0000
2023/09/21	R035	01/02/2024	10.62 Call	Bond Future	238.0800	0.2381	190.1000	0.1901	20.153	0.0000	0.0000
2023/09/21	R035	01/02/2024	11.12 Put	Bond Future	6623.2400	6.6232	7083.2900	7.0833	6.946	0.0000	0.0000
2023/09/21	R035	01/02/2024	11.12 Call	Bond Future	568.7500	0.5688	470.3100	0.4703	17.308	0.0000	0.0000
2023/09/21	R035	01/02/2024	13.46 Call	Bond Future	6728.2100	6.7282	6277.9000	6.2779	6.693	0.0000	0.0000
2023/09/21	R035	01/02/2024	13.46 Put	Bond Future	869.9100	0.8699	978.0900	0.9781	12.436	0.0000	0.0000
2023/09/21	R035	01/02/2024	12.19 Call	Bond Future	2504.3800	2.5044	2225.8100	2.2258	11.123	0.0000	0.0000
2023/09/21	R035	01/02/2024	12.19 Put	Bond Future	2799.2300	2.7992	3079.1500	3.0792	10.000	0.0000	0.0000
2023/09/21	R035	01/02/2024	12.20 Call	Bond Future	2531.2000	2.5312	2250.8700	2.2509	11.075	0.0000	0.0000
2023/09/21	R035	01/02/2024	12.20 Put	Bond Future	2774.8200	2.7748	3052.9800	3.0530	10.024	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	
2023/09/21	R035	01/02/2024	12.18 Call	Bond Future	2477.9000	2.4779	2201.0900	2.2011	11.171	0.0000	0.0000
2023/09/21	R035	01/02/2024	12.18 Put	Bond Future	2824.0400	2.8240	3105.7200	3.1057	9.974	0.0000	0.0000
2023/09/21	R035	01/02/2024		Bond Future	12.2477	83.7410	12.3577	83.1826	0.899	0.0000	0.0000
2023/09/21	R035	02/05/2024		Bond Future	12.3713	81.0801	12.4859	80.5094	0.927	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.20 Call	Bond Future	1064.3700	1.0644	928.5300	0.9285	12.762	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.20 Put	Bond Future	7241.1300	7.2411	7675.9100	7.6759	6.004	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.21 Call	Bond Future	1075.9300	1.0759	938.9500	0.9390	12.731	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.21 Put	Bond Future	7197.1800	7.1972	7630.8200	7.6308	6.025	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.19 Call	Bond Future	1052.7000	1.0527	918.0200	0.9180	12.794	0.0000	0.0000
2023/09/21	R035	02/05/2024	11.19 Put	Bond Future	7285.0300	7.2850	7720.9700	7.7210	5.984	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.80 Call	Bond Future	2313.8200	2.3138	2095.3400	2.0953	9.442	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.80 Put	Bond Future	5869.7100	5.8697	6234.1800	6.2342	6.209	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.81 Call	Bond Future	2333.0800	2.3331	2113.3700	2.1134	9.417	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.81 Put	Bond Future	5836.8500	5.8369	6200.0900	6.2001	6.223	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.79 Call	Bond Future	2294.6600	2.2947	2077.4100	2.0774	9.468	0.0000	0.0000
2023/09/21	R035	01/08/2024	11.79 Put	Bond Future	5902.7100	5.9027	6268.4100	6.2684	6.195	0.0000	0.0000
2023/09/21	R035	01/08/2024		Bond Future	12.5032	82.8590	12.6227	82.2760	0.956	0.0000	0.0000
2023/09/21	R035	07/11/2024		Bond Future	12.6678	80.2675	12.7929	79.6713	0.988	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.18 Call	Bond Future	3110.2300	3.1102	2852.4200	2.8524	8.289	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.18 Put	Bond Future	5496.3100	5.4963	5834.7000	5.8347	6.157	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.19 Call	Bond Future	3131.2000	3.1312	2872.2600	2.8723	8.270	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.19 Put	Bond Future	5467.3600	5.4674	5804.6200	5.8046	6.169	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.17 Call	Bond Future	3089.3400	3.0893	2832.6600	2.8327	8.309	0.0000	0.0000
2023/09/21	R035	07/11/2024	12.17 Put	Bond Future	5525.3800	5.5254	5864.9000	5.8649	6.145	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.82 Call	Bond Future	2996.2700	2.9963	2527.7500	2.5278	15.637	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.82 Put	Bond Future	1532.2400	1.5322	1814.6600	1.8147	18.432	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.83 Call	Bond Future	3040.1800	3.0402	2568.0300	2.5680	15.530	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.83 Put	Bond Future	1506.6100	1.5066	1785.4000	1.7854	18.504	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.81 Call	Bond Future	2952.5100	2.9525	2487.6500	2.4877	15.745	0.0000	0.0000
2023/09/21	R053	02/11/2023	12.81 Put	Bond Future	1558.1100	1.5581	1844.1900	1.8442	18.361	0.0000	0.0000
2023/09/21	R053	02/11/2023		Bond Future	12.6127	93.5617	12.7183	92.8108	0.837	0.0000	0.0000
2023/09/21	R053	01/02/2024		Bond Future	12.7270	95.6387	12.8368	94.8710	0.862	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.93 Call	Bond Future	4627.7300	4.6277	4181.6700	4.1817	9.639	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.93 Put	Bond Future	3217.3900	3.2174	3538.9700	3.5390	9.995	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.94 Call	Bond Future	4668.6700	4.6687	4220.4800	4.2205	9.600	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.94 Put	Bond Future	3189.9000	3.1899	3509.3500	3.5094	10.014	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.92 Call	Bond Future	4586.9200	4.5869	4143.0000	4.1430	9.678	0.0000	0.0000
2023/09/21	R053	01/02/2024	12.92 Put	Bond Future	3245.1000	3.2451	3568.8200	3.5688	9.976	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	
2023/09/21	R053	02/05/2024	13.03 Call	Bond Future	5636.7400	5.6367	5190.8400	5.1908	7.911	0.0000	0.0000
2023/09/21	R053	02/05/2024	13.03 Put	Bond Future	4392.2600	4.3923	4730.7900	4.7308	7.707	0.0000	0.0000
2023/09/21	R053	02/05/2024	13.04 Call	Bond Future	5676.1700	5.6762	5228.5900	5.2286	7.885	0.0000	0.0000
2023/09/21	R053	02/05/2024	13.04 Put	Bond Future	4364.2700	4.3643	4701.1200	4.7011	7.718	0.0000	0.0000
2023/09/21	R053	02/05/2024	13.02 Call	Bond Future	5597.6800	5.5977	5153.4700	5.1535	7.936	0.0000	0.0000
2023/09/21	R053	02/05/2024	13.02 Put	Bond Future	4420.7200	4.4207	4760.9400	4.7609	7.696	0.0000	0.0000
2023/09/21	R053	02/05/2024		Bond Future	12.8479	91.8883	12.9621	91.1039	0.889	0.0000	0.0000
2023/09/21	R053	01/08/2024		Bond Future	12.9754	93.9034	13.0943	93.1020	0.916	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.14 Call	Bond Future	6259.3400	6.2593	5809.5600	5.8096	7.186	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.14 Put	Bond Future	5153.6300	5.1536	5505.2300	5.5052	6.822	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.15 Call	Bond Future	6297.0800	6.2971	5845.8100	5.8458	7.166	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.15 Put	Bond Future	5125.0100	5.1250	5475.1200	5.4751	6.831	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.13 Call	Bond Future	6221.6600	6.2217	5773.3800	5.7734	7.205	0.0000	0.0000
2023/09/21	R053	01/08/2024	13.13 Put	Bond Future	5182.4100	5.1824	5535.5100	5.5355	6.813	0.0000	0.0000
2023/09/21	R053	07/11/2024		Bond Future	13.1266	90.2111	13.2509	89.3914	0.947	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.80 Call	Bond Future	5034.1300	5.0341	4646.3300	4.6463	7.703	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.80 Put	Bond Future	7255.6700	7.2557	7687.5000	7.6875	5.952	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.81 Call	Bond Future	5066.5000	5.0665	4677.1600	4.6772	7.685	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.81 Put	Bond Future	7218.4800	7.2185	7648.7700	7.6488	5.961	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.79 Call	Bond Future	5001.8600	5.0019	4615.5800	4.6156	7.723	0.0000	0.0000
2023/09/21	R053	07/11/2024	12.79 Put	Bond Future	7293.0500	7.2931	7726.4000	7.7264	5.942	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.39 Call	Bond Future	1119.8400	1.1198	920.5900	0.9206	17.793	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.39 Put	Bond Future	277.0000	0.2770	361.1300	0.3611	30.372	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.40 Call	Bond Future	1140.4200	1.1404	939.5100	0.9395	17.617	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.40 Put	Bond Future	270.5600	0.2706	353.0300	0.3530	30.481	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.38 Call	Bond Future	1099.5300	1.0995	901.9500	0.9020	17.969	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.38 Put	Bond Future	283.7200	0.2837	369.5200	0.3695	30.241	0.0000	0.0000
2023/09/21	R186	02/11/2023		Bond Future	9.0797	107.7516	9.1837	107.4683	1.145	0.0000	0.0000
2023/09/21	R186	02/11/2023	10.42 Call	Bond Future	3598.3300	3.5983	3321.9600	3.3220	7.681	0.0000	0.0000
2023/09/21	R186	02/11/2023	10.42 Put	Bond Future	18.4800	0.0185	25.4900	0.0255	37.933	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.15 Put	Bond Future	482.1200	0.4821	612.4600	0.6125	27.035	0.0000	0.0000
2023/09/21	R186	02/11/2023	9.15 Call	Bond Future	673.7400	0.6737	520.7000	0.5207	22.715	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.51 Call	Bond Future	1645.5100	1.6455	1454.8000	1.4548	11.590	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.51 Put	Bond Future	574.9300	0.5749	673.9600	0.6740	17.225	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.52 Call	Bond Future	1663.3900	1.6634	1471.6800	1.4717	11.525	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.52 Put	Bond Future	567.7900	0.5678	665.8200	0.6658	17.265	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.50 Call	Bond Future	1627.9400	1.6279	1438.2400	1.4382	11.653	0.0000	0.0000
2023/09/21	R186	01/02/2024	9.50 Put	Bond Future	582.3900	0.5824	682.4300	0.6824	17.177	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/21	R186	01/02/2024		Bond Future	9.0850	104.8335	9.1995	104.5437	1.260	0.0000	0.0000
2023/09/21	R186	02/05/2024		Bond Future	9.0953	107.1509	9.2222	106.8550	1.395	0.0000	0.0000
2023/09/21	R186	02/05/2024	10.40 Call	Bond Future	3385.7100	3.3857	3148.4900	3.1485	7.007	0.0000	0.0000
2023/09/21	R186	02/05/2024	10.40 Put	Bond Future	393.5800	0.3936	452.2500	0.4523	14.907	0.0000	0.0000
2023/09/21	R186	02/05/2024	9.73 Put	Bond Future	696.0300	0.6960	793.0300	0.7930	13.936	0.0000	0.0000
2023/09/21	R186	02/05/2024	9.73 Call	Bond Future	2165.5600	2.1656	1966.6700	1.9667	9.184	0.0000	0.0000
2023/09/21	R186	02/05/2024	8.00 Call	Bond Future	217.8700	0.2179	172.7000	0.1727	20.733	0.0000	0.0000
2023/09/21	R186	02/05/2024	8.00 Put	Bond Future	2818.1500	2.8182	3068.8700	3.0689	8.897	0.0000	0.0000
2023/09/21	R186	02/05/2024	8.01 Call	Bond Future	222.2900	0.2223	176.4000	0.1764	20.644	0.0000	0.0000
2023/09/21	R186	02/05/2024	8.01 Put	Bond Future	2798.4500	2.7985	3048.4500	3.0485	8.934	0.0000	0.0000
2023/09/21	R186	02/05/2024	7.99 Call	Bond Future	214.5400	0.2145	169.9500	0.1700	20.784	0.0000	0.0000
2023/09/21	R186	02/05/2024	7.99 Put	Bond Future	2838.9400	2.8389	3090.2400	3.0902	8.852	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.69 Call	Bond Future	831.7500	0.8318	717.9000	0.7179	13.688	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.69 Put	Bond Future	1746.5600	1.7466	1934.7800	1.9348	10.777	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.70 Call	Bond Future	841.8000	0.8418	727.0900	0.7271	13.627	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.70 Put	Bond Future	1735.0300	1.7350	1922.3900	1.9224	10.799	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.68 Call	Bond Future	822.1300	0.8221	709.1300	0.7091	13.745	0.0000	0.0000
2023/09/21	R186	01/08/2024	8.68 Put	Bond Future	1758.5200	1.7585	1947.5900	1.9476	10.752	0.0000	0.0000
2023/09/21	R186	01/08/2024		Bond Future	9.1163	104.1931	9.2582	103.8910	1.556	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.14 Call	Bond Future	1331.3200	1.3313	1180.8800	1.1809	11.300	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.14 Put	Bond Future	1383.7700	1.3838	1541.9800	1.5420	11.433	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.15 Call	Bond Future	1342.4700	1.3425	1191.3200	1.1913	11.259	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.15 Put	Bond Future	1375.8200	1.3758	1533.3200	1.5333	11.448	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.13 Call	Bond Future	1320.2200	1.3202	1170.4800	1.1705	11.342	0.0000	0.0000
2023/09/21	R186	07/11/2024	9.13 Put	Bond Future	1391.7800	1.3918	1550.6900	1.5507	11.418	0.0000	0.0000
2023/09/21	R186	07/11/2024		Bond Future	9.1675	106.6124	9.3294	106.3038	1.767	0.0000	0.0000
2023/09/21	R197	02/11/2023		Bond Future	341.7731	341.7731	341.7385	341.7385	0.010	0.0000	0.0000
2023/09/21	R202	02/11/2023		Bond Future	253.5095	253.5095	255.6024	255.6024	0.826	0.0000	0.0000
2023/09/21	R202	01/02/2024		Bond Future	254.2268	254.2268	256.3667	256.3667	0.842	0.0000	0.0000
2023/09/21	R202	02/05/2024		Bond Future	259.9079	259.9079	262.0961	262.0961	0.842	0.0000	0.0000
2023/09/21	R202	01/08/2024		Bond Future	260.5770	260.5770	262.8143	262.8143	0.859	0.0000	0.0000
2023/09/21	R202	07/11/2024		Bond Future	266.6996	266.6996	268.9906	268.9906	0.859	0.0000	0.0000
2023/09/21	R209	02/11/2023		Bond Future	12.2051	63.0763	12.3055	62.6224	0.823	0.0000	0.0000
2023/09/21	R209	02/11/2023	11.35 Put	Bond Future	4185.0800	4.1851	4597.5600	4.5976	9.856	0.0000	0.0000
2023/09/21	R209	02/11/2023	11.33 Call	Bond Future	116.0800	0.1161	77.2400	0.0772	33.460	0.0000	0.0000
2023/09/21	R209	02/11/2023	11.33 Put	Bond Future	4275.1900	4.2752	4690.2200	4.6902	9.708	0.0000	0.0000
2023/09/21	R209	02/11/2023	11.34 Call	Bond Future	120.6000	0.1206	80.5000	0.0805	33.250	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	
2023/09/21	R209	02/11/2023	11.34 Put	Bond Future	4230.0400	4.2300	4643.8100	4.6438	9.782	0.0000	0.0000
2023/09/21	R209	02/11/2023	11.35 Call	Bond Future	125.2600	0.1253	83.8700	0.0839	33.043	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.13 Call	Bond Future	1921.1300	1.9211	1706.2800	1.7063	11.184	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.13 Put	Bond Future	2747.6200	2.7476	2996.7500	2.9968	9.067	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.14 Call	Bond Future	1942.9300	1.9429	1726.5800	1.7266	11.135	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.14 Put	Bond Future	2723.8400	2.7238	2971.4700	2.9715	9.091	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.12 Call	Bond Future	1899.2900	1.8993	1685.9400	1.6859	11.233	0.0000	0.0000
2023/09/21	R209	01/02/2024	12.12 Put	Bond Future	2771.4200	2.7714	3022.0500	3.0221	9.043	0.0000	0.0000
2023/09/21	R209	01/02/2024		Bond Future	12.3129	64.4765	12.4170	64.0125	0.846	0.0000	0.0000
2023/09/21	R209	02/05/2024		Bond Future	12.4276	62.7490	12.5357	62.2749	0.870	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.18 Call	Bond Future	853.0400	0.8530	746.7600	0.7468	12.459	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.18 Put	Bond Future	6710.3300	6.7103	7078.1600	7.0782	5.482	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.19 Call	Bond Future	862.5900	0.8626	755.3800	0.7554	12.429	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.19 Put	Bond Future	6669.9800	6.6700	7036.8800	7.0369	5.501	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.17 Call	Bond Future	843.4200	0.8434	738.0700	0.7381	12.491	0.0000	0.0000
2023/09/21	R209	02/05/2024	11.17 Put	Bond Future	6750.6700	6.7507	7119.4300	7.1194	5.463	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.79 Call	Bond Future	1967.6600	1.9677	1789.5400	1.7895	9.052	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.79 Put	Bond Future	5390.4900	5.3905	5696.6900	5.6967	5.680	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.80 Call	Bond Future	1984.2800	1.9843	1805.1400	1.8051	9.028	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.80 Put	Bond Future	5360.3800	5.3604	5665.5600	5.6656	5.693	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.78 Call	Bond Future	1951.1200	1.9511	1774.0300	1.7740	9.076	0.0000	0.0000
2023/09/21	R209	01/08/2024	11.78 Put	Bond Future	5420.7200	5.4207	5727.9500	5.7280	5.668	0.0000	0.0000
2023/09/21	R209	01/08/2024		Bond Future	12.5496	64.1255	12.6618	63.6412	0.894	0.0000	0.0000
2023/09/21	R209	07/11/2024		Bond Future	12.6956	62.4581	12.8125	61.9628	0.920	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.22 Call	Bond Future	2808.3100	2.8083	2590.2700	2.5903	7.764	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.22 Put	Bond Future	4882.2100	4.8822	5159.5100	5.1595	5.680	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.23 Call	Bond Future	2827.0600	2.8271	2608.0800	2.6081	7.746	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.23 Put	Bond Future	4856.3800	4.8564	5132.7400	5.1327	5.691	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.21 Call	Bond Future	2789.6300	2.7896	2572.5300	2.5725	7.782	0.0000	0.0000
2023/09/21	R209	07/11/2024	12.21 Put	Bond Future	4908.1600	4.9082	5186.4000	5.1864	5.669	0.0000	0.0000
2023/09/21	R210	02/11/2023		Bond Future	226.5387	226.5387	227.1800	227.1800	0.283	0.0000	0.0000
2023/09/21	R210	01/02/2024		Bond Future	231.6229	231.6229	232.2784	232.2784	0.283	0.0000	0.0000
2023/09/21	R210	02/05/2024		Bond Future	233.5466	233.5466	234.2172	234.2172	0.287	0.0000	0.0000
2023/09/21	R210	01/08/2024		Bond Future	238.7270	238.7270	239.4132	239.4132	0.287	0.0000	0.0000
2023/09/21	R210	07/11/2024		Bond Future	240.9998	240.9998	241.7024	241.7024	0.292	0.0000	0.0000
2023/09/21	R213	02/11/2023		Bond Future	11.0473	81.3458	11.1483	80.9151	0.914	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.12 Call	Bond Future	1296.1800	1.2962	1058.8400	1.0588	18.311	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.12 Put	Bond Future	985.8200	0.9858	1179.2500	1.1793	19.621	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	
2023/09/21	R213	02/11/2023	11.13 Call	Bond Future	1321.9100	1.3219	1081.9800	1.0820	18.150	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.13 Put	Bond Future	968.9600	0.9690	1159.8000	1.1598	19.695	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.11 Call	Bond Future	1270.7800	1.2708	1036.0600	1.0361	18.471	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.11 Put	Bond Future	1003.0400	1.0030	1199.0900	1.1991	19.546	0.0000	0.0000
2023/09/21	R213	02/11/2023	12.70 Call	Bond Future	6742.7000	6.7427	6323.3000	6.3233	6.220	0.0000	0.0000
2023/09/21	R213	02/11/2023	12.70 Put	Bond Future	45.9100	0.0459	57.2800	0.0573	24.766	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.44 Put	Bond Future	555.5900	0.5556	676.2000	0.6762	21.708	0.0000	0.0000
2023/09/21	R213	02/11/2023	11.44 Call	Bond Future	2214.6500	2.2147	1904.4900	1.9045	14.005	0.0000	0.0000
2023/09/21	R213	02/11/2023	10.94 Put	Bond Future	1336.1200	1.3361	1578.8100	1.5788	18.164	0.0000	0.0000
2023/09/21	R213	02/11/2023	10.94 Call	Bond Future	874.9500	0.8750	686.8700	0.6869	21.496	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.71 Call	Bond Future	3493.2000	3.4932	3193.9200	3.1939	8.568	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.71 Put	Bond Future	1192.8800	1.1929	1333.9800	1.3340	11.829	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.72 Call	Bond Future	3521.3100	3.5213	3220.8900	3.2209	8.531	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.72 Put	Bond Future	1180.7900	1.1808	1320.7500	1.3208	11.853	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.70 Call	Bond Future	3465.1600	3.4652	3167.0400	3.1670	8.603	0.0000	0.0000
2023/09/21	R213	01/02/2024	11.70 Put	Bond Future	1205.0700	1.2051	1347.3300	1.3473	11.805	0.0000	0.0000
2023/09/21	R213	01/02/2024		Bond Future	11.1484	83.1517	11.2543	82.7113	0.950	0.0000	0.0000
2023/09/21	R213	02/05/2024		Bond Future	11.2489	81.4311	11.3599	80.9812	0.987	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.29 Call	Bond Future	1063.2200	1.0632	937.5300	0.9375	11.822	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.29 Put	Bond Future	5082.9100	5.0829	5407.1300	5.4071	6.379	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.30 Call	Bond Future	1074.9600	1.0750	948.2400	0.9482	11.788	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.30 Put	Bond Future	5051.4400	5.0514	5374.6300	5.3746	6.398	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.28 Call	Bond Future	1051.5800	1.0516	926.9000	0.9269	11.856	0.0000	0.0000
2023/09/21	R213	02/05/2024	10.28 Put	Bond Future	5114.5000	5.1145	5439.7300	5.4397	6.359	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.87 Call	Bond Future	2095.3000	2.0953	1906.4300	1.9064	9.014	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.87 Put	Bond Future	4056.0500	4.0561	4326.7200	4.3267	6.673	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.88 Call	Bond Future	2112.6100	2.1126	1922.7300	1.9227	8.988	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.88 Put	Bond Future	4032.6200	4.0326	4302.2800	4.3023	6.687	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.86 Call	Bond Future	2077.7700	2.0778	1889.9100	1.8899	9.041	0.0000	0.0000
2023/09/21	R213	01/08/2024	10.86 Put	Bond Future	4079.2900	4.0793	4350.9700	4.3510	6.660	0.0000	0.0000
2023/09/21	R213	01/08/2024		Bond Future	11.3584	83.2181	11.4750	82.7586	1.027	0.0000	0.0000
2023/09/21	R213	07/11/2024		Bond Future	11.5043	81.5902	11.6275	81.1203	1.071	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.22 Call	Bond Future	2779.6800	2.7797	2561.5600	2.5616	7.847	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.22 Put	Bond Future	3877.7100	3.8777	4129.5400	4.1295	6.494	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.23 Call	Bond Future	2798.7700	2.7988	2579.7500	2.5798	7.826	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.23 Put	Bond Future	3857.8700	3.8579	4108.8000	4.1088	6.504	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.21 Call	Bond Future	2760.9900	2.7610	2543.7800	2.5438	7.867	0.0000	0.0000
2023/09/21	R213	07/11/2024	11.21 Put	Bond Future	3897.9800	3.8980	4150.7200	4.1507	6.484	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/21	R214	02/11/2023	11.46 Call	Bond Future	44.5900	0.0446	27.7500	0.0278	37.766	0.0000	0.0000
2023/09/21	R214	02/11/2023	11.46 Put	Bond Future	5598.8500	5.5989	6036.3700	6.0364	7.814	0.0000	0.0000
2023/09/21	R214	02/11/2023	11.47 Call	Bond Future	46.4300	0.0464	28.9700	0.0290	37.605	0.0000	0.0000
2023/09/21	R214	02/11/2023	11.47 Put	Bond Future	5548.1000	5.5481	5985.0000	5.9850	7.875	0.0000	0.0000
2023/09/21	R214	02/11/2023	11.45 Call	Bond Future	42.8200	0.0428	26.5700	0.0266	37.950	0.0000	0.0000
2023/09/21	R214	02/11/2023	11.45 Put	Bond Future	5649.7300	5.6497	6087.8400	6.0878	7.755	0.0000	0.0000
2023/09/21	R214	02/11/2023		Bond Future	12.5937	58.6517	12.6941	58.1973	0.797	0.0000	0.0000
2023/09/21	R214	01/02/2024		Bond Future	12.7102	59.9536	12.8143	59.4892	0.819	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.15 Call	Bond Future	1213.2400	1.2132	1054.2700	1.0543	13.103	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.15 Put	Bond Future	3818.2800	3.8183	4123.7600	4.1238	8.000	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.16 Call	Bond Future	1229.7400	1.2297	1069.2800	1.0693	13.048	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.16 Put	Bond Future	3786.6500	3.7867	4090.6400	4.0906	8.028	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.14 Call	Bond Future	1196.8800	1.1969	1039.3900	1.0394	13.158	0.0000	0.0000
2023/09/21	R214	01/02/2024	12.14 Put	Bond Future	3850.1000	3.8501	4157.0600	4.1571	7.973	0.0000	0.0000
2023/09/21	R214	02/05/2024		Bond Future	12.8242	57.9743	12.9321	57.4997	0.841	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.47 Call	Bond Future	778.3000	0.7783	680.2800	0.6803	12.594	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.47 Put	Bond Future	7307.9700	7.3080	7684.5300	7.6845	5.153	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.48 Call	Bond Future	787.4700	0.7875	688.5300	0.6885	12.564	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.48 Put	Bond Future	7264.7600	7.2648	7640.4000	7.6404	5.171	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.46 Call	Bond Future	769.3500	0.7694	672.2100	0.6722	12.626	0.0000	0.0000
2023/09/21	R214	02/05/2024	11.46 Put	Bond Future	7351.4600	7.3515	7728.9000	7.7289	5.134	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.17 Call	Bond Future	1941.8700	1.9419	1764.7600	1.7648	9.121	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.17 Put	Bond Future	5485.4500	5.4855	5793.1700	5.7932	5.610	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.18 Call	Bond Future	1958.4600	1.9585	1780.3100	1.7803	9.096	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.18 Put	Bond Future	5454.1000	5.4541	5760.7800	5.7608	5.623	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.16 Call	Bond Future	1925.1600	1.9252	1749.0900	1.7491	9.146	0.0000	0.0000
2023/09/21	R214	01/08/2024	12.16 Put	Bond Future	5516.7400	5.5167	5825.5000	5.8255	5.597	0.0000	0.0000
2023/09/21	R214	01/08/2024		Bond Future	12.9442	59.2462	13.0561	58.7614	0.864	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.61 Call	Bond Future	2849.8500	2.8499	2630.1700	2.6302	7.708	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.61 Put	Bond Future	4971.8300	4.9718	5248.0200	5.2480	5.555	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.62 Call	Bond Future	2869.6000	2.8696	2648.9600	2.6490	7.689	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.62 Put	Bond Future	4946.1500	4.9462	5221.3800	5.2214	5.565	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.60 Call	Bond Future	2830.1700	2.8302	2611.4400	2.6114	7.729	0.0000	0.0000
2023/09/21	R214	07/11/2024	12.60 Put	Bond Future	4997.6200	4.9976	5274.7600	5.2748	5.545	0.0000	0.0000
2023/09/21	R214	07/11/2024		Bond Future	13.0905	57.3147	13.2069	56.8188	0.889	0.0000	0.0000
2023/09/21	R248	02/11/2023		Bond Future	12.6756	72.2030	12.7811	71.6238	0.832	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.48 Call	Bond Future	44.3200	0.0443	26.7900	0.0268	39.553	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.48 Put	Bond Future	7252.1000	7.2521	7813.7200	7.8137	7.744	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	
2023/09/21	R248	02/11/2023	11.49 Call	Bond Future	46.2100	0.0462	28.0200	0.0280	39.364	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.49 Put	Bond Future	7188.3900	7.1884	7749.3500	7.7494	7.804	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.47 Call	Bond Future	42.5000	0.0425	25.6200	0.0256	39.718	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.47 Put	Bond Future	7315.9700	7.3160	7878.2400	7.8782	7.686	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.80 Put	Bond Future	5308.2100	5.3082	5835.9500	5.8360	9.942	0.0000	0.0000
2023/09/21	R248	02/11/2023	11.80 Call	Bond Future	152.6100	0.1526	101.2000	0.1012	33.687	0.0000	0.0000
2023/09/21	R248	02/11/2023	12.50 Put	Bond Future	2119.5700	2.1196	2459.2600	2.4593	16.026	0.0000	0.0000
2023/09/21	R248	02/11/2023	12.50 Call	Bond Future	1136.3200	1.1363	896.8600	0.8969	21.073	0.0000	0.0000
2023/09/21	R248	02/11/2023	13.60 Call	Bond Future	5092.1600	5.0922	4582.6100	4.5826	10.007	0.0000	0.0000
2023/09/21	R248	02/11/2023	13.60 Put	Bond Future	292.6800	0.2927	362.2800	0.3623	23.780	0.0000	0.0000
2023/09/21	R248	01/02/2024		Bond Future	12.7965	73.8058	12.9062	73.2137	0.858	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.15 Call	Bond Future	1358.9000	1.3589	1170.6200	1.1706	13.855	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.15 Put	Bond Future	5037.1000	5.0371	5440.9100	5.4409	8.017	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.16 Call	Bond Future	1377.9100	1.3779	1187.7700	1.1878	13.799	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.16 Put	Bond Future	4996.6200	4.9966	5398.5700	5.3986	8.044	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.14 Call	Bond Future	1340.0600	1.3401	1153.6200	1.1536	13.913	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.14 Put	Bond Future	5077.8300	5.0778	5483.4800	5.4835	7.989	0.0000	0.0000
2023/09/21	R248	01/02/2024	11.50 Put	Bond Future	8218.2000	8.2182	8724.4200	8.7244	6.160	0.0000	0.0000
2023/09/21	R248	01/02/2024	11.50 Call	Bond Future	484.3100	0.4843	398.4400	0.3984	17.730	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.30 Put	Bond Future	4458.0200	4.4580	4833.7200	4.8337	8.428	0.0000	0.0000
2023/09/21	R248	01/02/2024	12.30 Call	Bond Future	1663.3200	1.6633	1446.9300	1.4469	13.010	0.0000	0.0000
2023/09/21	R248	01/02/2024	13.37 Call	Bond Future	4790.0500	4.7901	4389.9100	4.3899	8.354	0.0000	0.0000
2023/09/21	R248	01/02/2024	13.37 Put	Bond Future	1792.3600	1.7924	1984.3100	1.9843	10.709	0.0000	0.0000
2023/09/21	R248	02/05/2024		Bond Future	12.9149	70.9887	13.0289	70.3836	0.883	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.47 Call	Bond Future	876.6300	0.8766	760.7000	0.7607	13.225	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.47 Put	Bond Future	9442.7100	9.4427	9931.7900	9.9318	5.179	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.48 Call	Bond Future	887.2400	0.8872	770.1900	0.7702	13.193	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.48 Put	Bond Future	9387.7600	9.3878	9875.7200	9.8757	5.198	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.46 Call	Bond Future	866.2600	0.8663	751.4300	0.7514	13.256	0.0000	0.0000
2023/09/21	R248	02/05/2024	11.46 Put	Bond Future	9498.0000	9.4980	9988.1800	9.9882	5.161	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.31 Call	Bond Future	2525.1400	2.5251	2291.7700	2.2918	9.242	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.31 Put	Bond Future	6559.7600	6.5598	6944.4700	6.9445	5.865	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.32 Call	Bond Future	2546.2000	2.5462	2311.5200	2.3115	9.217	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.32 Put	Bond Future	6522.7200	6.5227	6906.1200	6.9061	5.878	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.30 Call	Bond Future	2504.1700	2.5042	2272.1100	2.2721	9.267	0.0000	0.0000
2023/09/21	R248	01/08/2024	12.30 Put	Bond Future	6596.9700	6.5970	6982.9900	6.9830	5.851	0.0000	0.0000
2023/09/21	R248	01/08/2024		Bond Future	13.0397	72.5460	13.1583	71.9279	0.909	0.0000	0.0000
2023/09/21	R248	07/11/2024		Bond Future	13.1915	69.7779	13.3153	69.1457	0.938	0.0000	0.0000
2023/09/21	R248	07/11/2024	12.79 Call	Bond Future	3671.0200	3.6710	3381.4200	3.3814	7.889	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	
2023/09/21	R248	07/11/2024	12.79 Put	Bond Future	5796.1400	5.7961	6138.7100	6.1387	5.910	0.0000	0.0000
2023/09/21	R248	07/11/2024	12.80 Call	Bond Future	3695.5300	3.6955	3404.7300	3.4047	7.869	0.0000	0.0000
2023/09/21	R248	07/11/2024	12.80 Put	Bond Future	5766.3000	5.7663	6107.6700	6.1077	5.920	0.0000	0.0000
2023/09/21	R248	07/11/2024	12.78 Call	Bond Future	3646.5800	3.6466	3358.1900	3.3582	7.909	0.0000	0.0000
2023/09/21	R248	07/11/2024	12.78 Put	Bond Future	5826.1300	5.8261	6169.9100	6.1699	5.901	0.0000	0.0000
2023/09/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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