



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 05/09/2023 TO 05/09/2023

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
2023/09/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/05	2025	02/11/2023		Bond Future	172.9673	172.9673	172.9331	0.020	0.0000	0.0000
2023/09/05	2025	01/02/2024		Bond Future	175.0792	175.0792	175.0441	0.020	0.0000	0.0000
2023/09/05	2025	02/05/2024		Bond Future	179.0241	179.0241	178.9886	0.020	0.0000	0.0000
2023/09/05	2025	01/08/2024		Bond Future	181.1402	181.1402	181.1047	0.020	0.0000	0.0000
2023/09/05	2025	07/11/2024		Bond Future	185.3097	185.3097	185.2744	0.019	0.0000	0.0000
2023/09/05	2029	02/11/2023		Bond Future	125.2759	125.2759	125.2682	0.006	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	
2023/09/05	2029	01/02/2024		Bond Future	128.1055	128.1055	128.0975	128.0975	0.006	0.0000	0.0000
2023/09/05	2029	02/05/2024		Bond Future	129.6252	129.6252	129.6173	129.6173	0.006	0.0000	0.0000
2023/09/05	2029	01/08/2024		Bond Future	132.4886	132.4886	132.4811	132.4811	0.006	0.0000	0.0000
2023/09/05	2029	07/11/2024		Bond Future	134.1384	134.1384	134.1315	134.1315	0.005	0.0000	0.0000
2023/09/05	2030	02/11/2023		Bond Future	10.3734	91.4310	10.4502	91.1093	0.740	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.81 Call	Bond Future	2470.2700	2.4703	2237.6400	2.2376	9.417	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.81 Put	Bond Future	660.0100	0.6600	749.0200	0.7490	13.486	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.82 Call	Bond Future	2500.5900	2.5006	2266.7400	2.2667	9.352	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.82 Put	Bond Future	649.4100	0.6494	737.2000	0.7372	13.518	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.80 Call	Bond Future	2440.2000	2.4402	2208.8200	2.2088	9.482	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.80 Put	Bond Future	670.8800	0.6709	761.1400	0.7611	13.454	0.0000	0.0000
2023/09/05	2030	02/11/2023	9.57 Put	Bond Future	3626.4400	3.6264	3907.9900	3.9080	7.764	0.0000	0.0000
2023/09/05	2030	02/11/2023	9.57 Call	Bond Future	171.2700	0.1713	131.1800	0.1312	23.407	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.07 Put	Bond Future	1990.2200	1.9902	2197.3600	2.1974	10.408	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.07 Call	Bond Future	704.6400	0.7046	590.1400	0.5901	16.249	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.57 Call	Bond Future	5033.1200	5.0331	4738.6800	4.7387	5.850	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.57 Put	Bond Future	180.2500	0.1803	207.4500	0.2075	15.090	0.0000	0.0000
2023/09/05	2030	02/11/2023	9.89 Put	Bond Future	2510.0800	2.5101	2747.7900	2.7478	9.470	0.0000	0.0000
2023/09/05	2030	02/11/2023	9.89 Call	Bond Future	450.8200	0.4508	366.8900	0.3669	18.617	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.39 Put	Bond Future	1266.6900	1.2667	1417.7800	1.4178	11.928	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.39 Call	Bond Future	1336.4100	1.3364	1165.8600	1.1659	12.762	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.43 Call	Bond Future	4533.5500	4.5336	4246.3300	4.2463	6.335	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.43 Put	Bond Future	231.0400	0.2310	265.4600	0.2655	14.898	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.62 Put	Bond Future	892.7000	0.8927	1007.3800	1.0074	12.846	0.0000	0.0000
2023/09/05	2030	02/11/2023	10.62 Call	Bond Future	1920.9000	1.9209	1713.9400	1.7139	10.774	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.12 Put	Bond Future	394.8700	0.3949	451.3900	0.4514	14.314	0.0000	0.0000
2023/09/05	2030	02/11/2023	11.12 Call	Bond Future	3462.5700	3.4626	3197.4500	3.1975	7.657	0.0000	0.0000
2023/09/05	2030	02/11/2023	12.27 Call	Bond Future	7588.7900	7.5888	7274.9500	7.2750	4.136	0.0000	0.0000
2023/09/05	2030	02/11/2023	12.27 Put	Bond Future	50.4900	0.0505	58.2900	0.0583	15.449	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.89 Put	Bond Future	3425.3200	3.4253	3639.0900	3.6391	6.241	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.89 Call	Bond Future	1149.3200	1.1493	1034.2100	1.0342	10.015	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.39 Put	Bond Future	2237.8300	2.2378	2400.3500	2.4004	7.262	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.39 Call	Bond Future	2032.3400	2.0323	1865.9800	1.8660	8.186	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.86 Call	Bond Future	6099.9600	6.1000	5822.1900	5.8222	4.554	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.86 Put	Bond Future	548.0400	0.5480	599.1500	0.5992	9.326	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.16 Put	Bond Future	2736.3600	2.7364	2922.5700	2.9226	6.805	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.16 Call	Bond Future	1585.7600	1.5858	1443.0900	1.4431	8.997	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.00 Call	Bond Future	3516.1600	3.5162	3292.9800	3.2930	6.347	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	
2023/09/05	2030	01/02/2024	11.00 Put	Bond Future	1274.1600	1.2742	1379.8600	1.3799	8.296	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.75 Call	Bond Future	5749.4100	5.7494	5476.9400	5.4769	4.739	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.75 Put	Bond Future	611.9300	0.6119	668.3400	0.6683	9.218	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.57 Put	Bond Future	4390.7800	4.3908	4634.4300	4.6344	5.549	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.57 Call	Bond Future	758.2700	0.7583	673.0400	0.6730	11.240	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.07 Put	Bond Future	2953.0700	2.9531	3148.5900	3.1486	6.621	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.07 Call	Bond Future	1429.2600	1.4293	1295.9000	1.2959	9.331	0.0000	0.0000
2023/09/05	2030	01/02/2024	12.10 Call	Bond Future	6877.6200	6.8776	6589.7700	6.5898	4.185	0.0000	0.0000
2023/09/05	2030	01/02/2024	12.10 Put	Bond Future	430.3200	0.4303	471.3500	0.4714	9.535	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.31 Call	Bond Future	4398.3100	4.3983	4151.8300	4.1518	5.604	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.31 Put	Bond Future	944.6000	0.9446	1027.0000	1.0270	8.723	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.93 Put	Bond Future	3315.8800	3.3159	3525.6500	3.5257	6.326	0.0000	0.0000
2023/09/05	2030	01/02/2024	9.93 Call	Bond Future	1207.7000	1.2077	1088.5900	1.0886	9.863	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.36 Call	Bond Future	4546.8400	4.5468	4296.9900	4.2970	5.495	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.36 Put	Bond Future	899.6800	0.8997	978.7100	0.9787	8.784	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.37 Call	Bond Future	4576.6500	4.5767	4326.1400	4.3261	5.474	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.37 Put	Bond Future	890.8600	0.8909	969.2300	0.9692	8.797	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.35 Call	Bond Future	4517.0900	4.5171	4267.9100	4.2679	5.516	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.35 Put	Bond Future	908.5700	0.9086	988.2700	0.9883	8.772	0.0000	0.0000
2023/09/05	2030	01/02/2024		Bond Future	10.4404	89.4681	10.5214	89.1392	0.776	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.85 Call	Bond Future	6067.9700	6.0680	5790.6700	5.7907	4.570	0.0000	0.0000
2023/09/05	2030	01/02/2024	11.85 Put	Bond Future	553.6200	0.5536	605.2000	0.6052	9.317	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.00 Put	Bond Future	3129.7800	3.1298	3332.5000	3.3325	6.477	0.0000	0.0000
2023/09/05	2030	01/02/2024	10.00 Call	Bond Future	1314.3700	1.3144	1188.2100	1.1882	9.599	0.0000	0.0000
2023/09/05	2030	02/05/2024		Bond Future	10.5192	91.4624	10.6047	91.1264	0.813	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.66 Put	Bond Future	4627.9200	4.6279	4860.6800	4.8607	5.029	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.66 Call	Bond Future	1161.0700	1.1611	1057.8000	1.0578	8.894	0.0000	0.0000
2023/09/05	2030	02/05/2024	10.16 Put	Bond Future	3345.7900	3.3458	3537.0800	3.5371	5.717	0.0000	0.0000
2023/09/05	2030	02/05/2024	10.16 Call	Bond Future	1916.3200	1.9163	1771.5800	1.7716	7.553	0.0000	0.0000
2023/09/05	2030	02/05/2024	11.94 Call	Bond Future	6338.0200	6.3380	6072.0400	6.0720	4.197	0.0000	0.0000
2023/09/05	2030	02/05/2024	11.94 Put	Bond Future	951.7300	0.9517	1021.7800	1.0218	7.360	0.0000	0.0000
2023/09/05	2030	02/05/2024	10.62 Put	Bond Future	2442.4600	2.4425	2595.5500	2.5956	6.268	0.0000	0.0000
2023/09/05	2030	02/05/2024	10.62 Call	Bond Future	2838.5100	2.8385	2655.5700	2.6556	6.445	0.0000	0.0000
2023/09/05	2030	02/05/2024	11.12 Put	Bond Future	1717.7500	1.7178	1833.8300	1.8338	6.758	0.0000	0.0000
2023/09/05	2030	02/05/2024	11.12 Call	Bond Future	4046.5000	4.0465	3826.5500	3.8266	5.436	0.0000	0.0000
2023/09/05	2030	02/05/2024	13.15 Call	Bond Future	9959.8000	9.9598	9650.5800	9.6506	3.105	0.0000	0.0000
2023/09/05	2030	02/05/2024	13.15 Put	Bond Future	303.4100	0.3034	330.2200	0.3302	8.836	0.0000	0.0000
2023/09/05	2030	02/05/2024	12.38 Call	Bond Future	7642.7300	7.6427	7358.4900	7.3585	3.719	0.0000	0.0000
2023/09/05	2030	02/05/2024	12.38 Put	Bond Future	671.2000	0.6712	722.9900	0.7230	7.716	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	
2023/09/05	2030	02/05/2024	10.82 Put	Bond Future	2123.7100	2.1237	2261.2500	2.2613	6.476	0.0000	0.0000
2023/09/05	2030	02/05/2024	10.82 Call	Bond Future	3299.2000	3.2992	3100.7100	3.1007	6.016	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.82 Call	Bond Future	1371.8800	1.3719	1255.7600	1.2558	8.464	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.82 Put	Bond Future	4180.6500	4.1807	4400.5600	4.4006	5.260	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.83 Call	Bond Future	1385.9900	1.3860	1269.0500	1.2691	8.437	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.83 Put	Bond Future	4153.8200	4.1538	4372.9100	4.3729	5.274	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.81 Call	Bond Future	1357.5900	1.3576	1242.3000	1.2423	8.492	0.0000	0.0000
2023/09/05	2030	02/05/2024	9.81 Put	Bond Future	4207.3200	4.2073	4428.0600	4.4281	5.247	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.38 Call	Bond Future	2434.5400	2.4345	2273.8500	2.2739	6.600	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.38 Put	Bond Future	3341.4900	3.3415	3523.8300	3.5238	5.457	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.39 Call	Bond Future	2453.3200	2.4533	2291.8800	2.2919	6.580	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.39 Put	Bond Future	3321.7900	3.3218	3503.3800	3.5034	5.467	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.37 Call	Bond Future	2415.8400	2.4158	2255.9000	2.2559	6.620	0.0000	0.0000
2023/09/05	2030	01/08/2024	10.37 Put	Bond Future	3361.2800	3.3613	3544.3700	3.5444	5.447	0.0000	0.0000
2023/09/05	2030	01/08/2024		Bond Future	10.6171	89.4553	10.7076	89.1123	0.852	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.75 Call	Bond Future	3189.2200	3.1892	3006.9700	3.0070	5.715	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.75 Put	Bond Future	3170.2300	3.1702	3338.4000	3.3384	5.305	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.76 Call	Bond Future	3209.6700	3.2097	3026.7700	3.0268	5.698	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.76 Put	Bond Future	3154.2000	3.1542	3321.7200	3.3217	5.311	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.74 Call	Bond Future	3169.2300	3.1692	2987.6200	2.9876	5.730	0.0000	0.0000
2023/09/05	2030	07/11/2024	10.74 Put	Bond Future	3186.7500	3.1868	3355.5600	3.3556	5.297	0.0000	0.0000
2023/09/05	2030	07/11/2024		Bond Future	10.7448	91.4864	10.8410	91.1359	0.896	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.85 Put	Bond Future	2409.8200	2.4098	2700.8500	2.7009	12.077	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.85 Call	Bond Future	762.5100	0.7625	617.0000	0.6170	19.083	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.78 Call	Bond Future	3387.6100	3.3876	3053.0400	3.0530	9.876	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.78 Put	Bond Future	623.5800	0.6236	725.5500	0.7256	16.352	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.28 Call	Bond Future	1764.3700	1.7644	1519.5300	1.5195	13.877	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.28 Put	Bond Future	1334.1000	1.3341	1525.8000	1.5258	14.369	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.71 Put	Bond Future	2873.5000	2.8735	3196.4500	3.1965	11.239	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.71 Call	Bond Future	535.2600	0.5353	421.6700	0.4217	21.221	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.50 Call	Bond Future	2430.1600	2.4302	2141.1800	2.1412	11.891	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.50 Put	Bond Future	962.3700	0.9624	1109.9300	1.1099	15.333	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.00 Call	Bond Future	1061.1500	1.0612	880.2300	0.8802	17.049	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.00 Put	Bond Future	1976.1500	1.9762	2231.7700	2.2318	12.935	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.58 Put	Bond Future	3354.7600	3.3548	3705.0100	3.7050	10.440	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.58 Call	Bond Future	368.4400	0.3684	282.1500	0.2822	23.420	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.60 Call	Bond Future	2759.5100	2.7595	2452.8400	2.4528	11.113	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.60 Put	Bond Future	825.6900	0.8257	955.5600	0.9556	15.729	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	
2023/09/05	2032	02/11/2023	10.35 Put	Bond Future	4318.6900	4.3187	4708.0700	4.7081	9.016	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.35 Call	Bond Future	170.2100	0.1702	123.0500	0.1231	27.707	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.90 Put	Bond Future	515.6000	0.5156	601.7500	0.6018	16.709	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.90 Call	Bond Future	3826.9800	3.8270	3476.5900	3.4766	9.156	0.0000	0.0000
2023/09/05	2032	02/11/2023		Bond Future	11.1898	85.0971	11.2813	84.6606	0.818	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.23 Call	Bond Future	1626.1800	1.6262	1392.2300	1.3922	14.386	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.23 Put	Bond Future	1434.0900	1.4341	1636.6800	1.6367	14.127	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.24 Call	Bond Future	1653.3900	1.6534	1417.2500	1.4173	14.282	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.24 Put	Bond Future	1413.5900	1.4136	1613.9900	1.6140	14.177	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.22 Call	Bond Future	1599.0400	1.5990	1367.3100	1.3673	14.492	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.22 Put	Bond Future	1454.6900	1.4547	1659.5000	1.6595	14.079	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.59 Put	Bond Future	3316.1200	3.3161	3664.3700	3.6644	10.502	0.0000	0.0000
2023/09/05	2032	02/11/2023	10.59 Call	Bond Future	379.8800	0.3799	291.5900	0.2916	23.242	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.09 Put	Bond Future	1747.0900	1.7471	1981.5500	1.9816	13.420	0.0000	0.0000
2023/09/05	2032	02/11/2023	11.09 Call	Bond Future	1267.5600	1.2676	1065.4800	1.0655	15.942	0.0000	0.0000
2023/09/05	2032	02/11/2023	12.26 Call	Bond Future	5210.0200	5.2100	4823.7300	4.8237	7.414	0.0000	0.0000
2023/09/05	2032	02/11/2023	12.26 Put	Bond Future	285.3800	0.2854	335.6300	0.3356	17.608	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.59 Put	Bond Future	4522.4000	4.5224	4828.1200	4.8281	6.760	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.59 Call	Bond Future	1199.8000	1.1998	1059.1300	1.0591	11.724	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.09 Put	Bond Future	3063.7400	3.0637	3302.8800	3.3029	7.805	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.09 Call	Bond Future	2158.0900	2.1581	1950.8400	1.9508	9.603	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.73 Call	Bond Future	7166.5200	7.1665	6794.8200	6.7948	5.187	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.73 Put	Bond Future	732.0500	0.7321	806.7400	0.8067	10.203	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.78 Put	Bond Future	3914.9200	3.9149	4195.7500	4.1958	7.173	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.78 Call	Bond Future	1521.1500	1.5212	1355.5900	1.3556	10.884	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.75 Call	Bond Future	3911.9000	3.9119	3623.1600	3.6232	7.381	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.75 Put	Bond Future	1758.7100	1.7587	1916.3600	1.9164	8.964	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.50 Call	Bond Future	6359.0400	6.3590	6002.5300	6.0025	5.606	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.50 Put	Bond Future	902.4400	0.9024	992.3200	0.9923	9.960	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.01 Put	Bond Future	6761.5600	6.7616	7132.4800	7.1325	5.486	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.01 Call	Bond Future	522.4500	0.5225	446.9800	0.4470	14.445	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.76 Put	Bond Future	3975.5300	3.9755	4259.0300	4.2590	7.131	0.0000	0.0000
2023/09/05	2032	01/02/2024	10.76 Call	Bond Future	1484.6000	1.4846	1321.7100	1.3217	10.972	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.62 Call	Bond Future	6778.0000	6.7780	6413.2600	6.4133	5.381	0.0000	0.0000
2023/09/05	2032	01/02/2024	12.62 Put	Bond Future	809.1900	0.8092	890.8400	0.8908	10.090	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.84 Call	Bond Future	4185.3300	4.1853	3886.9300	3.8869	7.130	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.84 Put	Bond Future	1626.2400	1.6262	1774.2300	1.7742	9.100	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.85 Call	Bond Future	4216.2100	4.2162	3916.7700	3.9168	7.102	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.85 Put	Bond Future	1612.1800	1.6122	1759.1300	1.7591	9.115	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/05	2032	01/02/2024	11.83 Call	Bond Future	4154.7300	4.1547	3857.3900	3.8574	7.157	0.0000	0.0000
2023/09/05	2032	01/02/2024	11.83 Put	Bond Future	1640.6100	1.6406	1789.6600	1.7897	9.085	0.0000	0.0000
2023/09/05	2032	01/02/2024		Bond Future	11.2821	86.9987	11.3778	86.5523	0.848	0.0000	0.0000
2023/09/05	2032	02/05/2024		Bond Future	11.3821	84.7760	11.4822	84.3198	0.880	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.36 Put	Bond Future	6066.9100	6.0669	6396.0600	6.3961	5.425	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.36 Call	Bond Future	1221.2000	1.2212	1094.1600	1.0942	10.403	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.86 Put	Bond Future	4448.5300	4.4485	4724.4100	4.7244	6.202	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.86 Call	Bond Future	2017.3500	2.0174	1837.0400	1.8370	8.938	0.0000	0.0000
2023/09/05	2032	02/05/2024	12.90 Call	Bond Future	7697.9700	7.6980	7334.5700	7.3346	4.721	0.0000	0.0000
2023/09/05	2032	02/05/2024	12.90 Put	Bond Future	1117.1100	1.1171	1209.9000	1.2099	8.306	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.59 Put	Bond Future	5277.3200	5.2773	5582.6400	5.5826	5.786	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.59 Call	Bond Future	1552.9800	1.5530	1402.1100	1.4021	9.715	0.0000	0.0000
2023/09/05	2032	02/05/2024	11.09 Put	Bond Future	3831.9200	3.8319	4082.1700	4.0822	6.531	0.0000	0.0000
2023/09/05	2032	02/05/2024	11.09 Call	Bond Future	2482.9300	2.4829	2276.9900	2.2770	8.294	0.0000	0.0000
2023/09/05	2032	02/05/2024	13.18 Call	Bond Future	8640.3000	8.6403	8262.1000	8.2621	4.377	0.0000	0.0000
2023/09/05	2032	02/05/2024	13.18 Put	Bond Future	920.1500	0.9202	998.1400	0.9981	8.476	0.0000	0.0000
2023/09/05	2032	02/05/2024	13.35 Call	Bond Future	9201.5100	9.2015	8814.7200	8.8147	4.204	0.0000	0.0000
2023/09/05	2032	02/05/2024	13.35 Put	Bond Future	800.4200	0.8004	869.8200	0.8698	8.670	0.0000	0.0000
2023/09/05	2032	02/05/2024	11.35 Put	Bond Future	3226.5700	3.2266	3448.3100	3.4483	6.872	0.0000	0.0000
2023/09/05	2032	02/05/2024	11.35 Call	Bond Future	3079.8400	3.0798	2845.3900	2.8454	7.612	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.65 Put	Bond Future	5083.1100	5.0831	5382.0200	5.3820	5.880	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.65 Call	Bond Future	1648.2900	1.6483	1491.0100	1.4910	9.542	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.55 Call	Bond Future	1491.6000	1.4916	1344.9600	1.3450	9.831	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.55 Put	Bond Future	5409.6400	5.4096	5719.1900	5.7192	5.722	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.56 Call	Bond Future	1506.6700	1.5067	1358.9800	1.3590	9.802	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.56 Put	Bond Future	5376.2400	5.3762	5684.7400	5.6847	5.738	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.54 Call	Bond Future	1476.3800	1.4764	1330.8000	1.3308	9.861	0.0000	0.0000
2023/09/05	2032	02/05/2024	10.54 Put	Bond Future	5442.9400	5.4429	5753.5500	5.7536	5.707	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.14 Call	Bond Future	2712.7300	2.7127	2504.9900	2.5050	7.658	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.14 Put	Bond Future	4324.1300	4.3241	4582.2200	4.5822	5.969	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.15 Call	Bond Future	2733.9800	2.7340	2525.2400	2.5252	7.635	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.15 Put	Bond Future	4299.7000	4.2997	4556.7900	4.5568	5.979	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.13 Call	Bond Future	2691.5700	2.6916	2484.8300	2.4848	7.681	0.0000	0.0000
2023/09/05	2032	01/08/2024	11.13 Put	Bond Future	4348.6800	4.3487	4607.7700	4.6078	5.958	0.0000	0.0000
2023/09/05	2032	01/08/2024		Bond Future	11.4970	86.6273	11.6019	86.1615	0.912	0.0000	0.0000
2023/09/05	2032	07/11/2024		Bond Future	11.6480	84.4293	11.7583	83.9533	0.948	0.0000	0.0000
2023/09/05	2032	07/11/2024	11.48 Call	Bond Future	3438.3800	3.4384	3204.7300	3.2047	6.795	0.0000	0.0000
2023/09/05	2032	07/11/2024	11.48 Put	Bond Future	4169.4200	4.1694	4411.7800	4.4118	5.813	0.0000	0.0000
2023/09/05	2032	07/11/2024	11.49 Call	Bond Future	3460.5400	3.4605	3226.0000	3.2260	6.778	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/05	2032	07/11/2024	11.49 Put	Bond Future	4147.8300	4.1478	4389.3000	4.3893	5.822	0.0000	0.0000
2023/09/05	2032	07/11/2024	11.47 Call	Bond Future	3415.9100	3.4159	3183.1600	3.1832	6.814	0.0000	0.0000
2023/09/05	2032	07/11/2024	11.47 Put	Bond Future	4190.7400	4.1907	4434.0000	4.4340	5.805	0.0000	0.0000
2023/09/05	2033	02/11/2023		Bond Future	118.5085	118.5085	118.4035	118.4035	0.089	0.0000	0.0000
2023/09/05	2033	01/02/2024		Bond Future	121.1851	121.1851	121.0777	121.0777	0.089	0.0000	0.0000
2023/09/05	2033	02/05/2024		Bond Future	122.4533	122.4533	122.3438	122.3438	0.089	0.0000	0.0000
2023/09/05	2033	01/08/2024		Bond Future	125.1586	125.1586	125.0471	125.0471	0.089	0.0000	0.0000
2023/09/05	2033	07/11/2024		Bond Future	126.5411	126.5411	126.4278	126.4278	0.090	0.0000	0.0000
2023/09/05	2037	02/11/2023		Bond Future	12.2608	77.9348	12.3826	77.2961	0.993	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.56 Call	Bond Future	461.7100	0.4617	338.8800	0.3389	26.603	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.56 Put	Bond Future	4297.3700	4.2974	4813.2600	4.8133	12.005	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.57 Call	Bond Future	473.5400	0.4735	348.2900	0.3483	26.450	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.57 Put	Bond Future	4252.4900	4.2525	4765.9600	4.7660	12.075	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.55 Call	Bond Future	450.0900	0.4501	329.6600	0.3297	26.757	0.0000	0.0000
2023/09/05	2037	02/11/2023	11.55 Put	Bond Future	4342.5200	4.3425	4860.8100	4.8608	11.935	0.0000	0.0000
2023/09/05	2037	02/11/2023	13.89 Call	Bond Future	8067.6000	8.0676	7465.1100	7.4651	7.468	0.0000	0.0000
2023/09/05	2037	02/11/2023	13.89 Put	Bond Future	144.2000	0.1442	180.4300	0.1804	25.125	0.0000	0.0000
2023/09/05	2037	02/11/2023	12.52 Put	Bond Future	1289.9500	1.2900	1530.8200	1.5308	18.673	0.0000	0.0000
2023/09/05	2037	02/11/2023	12.52 Call	Bond Future	2639.7100	2.6397	2241.8600	2.2419	15.072	0.0000	0.0000
2023/09/05	2037	02/11/2023	12.02 Put	Bond Future	2529.5100	2.5295	2916.1700	2.9162	15.286	0.0000	0.0000
2023/09/05	2037	02/11/2023	12.02 Call	Bond Future	1242.5700	1.2426	990.5100	0.9905	20.285	0.0000	0.0000
2023/09/05	2037	01/02/2024	13.93 Call	Bond Future	8252.3500	8.2524	7704.6300	7.7046	6.637	0.0000	0.0000
2023/09/05	2037	01/02/2024	13.93 Put	Bond Future	772.0300	0.7720	877.3300	0.8773	13.639	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.93 Call	Bond Future	4641.5100	4.6415	4208.9700	4.2090	9.319	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.93 Put	Bond Future	1830.8300	1.8308	2051.3100	2.0513	12.043	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.09 Put	Bond Future	3669.4000	3.6694	4040.2300	4.0402	10.106	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.09 Call	Bond Future	2179.2600	2.1793	1897.0700	1.8971	12.949	0.0000	0.0000
2023/09/05	2037	01/02/2024		Bond Future	12.3730	75.4200	12.4997	74.7670	1.024	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.32 Call	Bond Future	2770.9800	2.7710	2443.9000	2.4439	11.804	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.32 Put	Bond Future	3046.9800	3.0470	3372.9200	3.3729	10.697	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.33 Call	Bond Future	2798.4300	2.7984	2469.4300	2.4694	11.757	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.33 Put	Bond Future	3022.2800	3.0223	3346.3000	3.3463	10.721	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.31 Call	Bond Future	2743.8500	2.7439	2418.6800	2.4187	11.851	0.0000	0.0000
2023/09/05	2037	01/02/2024	12.31 Put	Bond Future	3072.0500	3.0721	3399.9000	3.3999	10.672	0.0000	0.0000
2023/09/05	2037	02/05/2024		Bond Future	12.4932	77.1009	12.6249	76.4335	1.054	0.0000	0.0000
2023/09/05	2037	02/05/2024	11.44 Call	Bond Future	1390.7100	1.3907	1207.6400	1.2076	13.164	0.0000	0.0000
2023/09/05	2037	02/05/2024	11.44 Put	Bond Future	7059.3700	7.0594	7543.7500	7.5438	6.862	0.0000	0.0000
2023/09/05	2037	02/05/2024	11.45 Call	Bond Future	1406.4400	1.4064	1221.8800	1.2219	13.122	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	
2023/09/05	2037	02/05/2024	11.45 Put	Bond Future	7018.4000	7.0184	7501.2900	7.5013	6.880	0.0000	0.0000
2023/09/05	2037	02/05/2024	11.43 Call	Bond Future	1375.3000	1.3753	1193.7100	1.1937	13.204	0.0000	0.0000
2023/09/05	2037	02/05/2024	11.43 Put	Bond Future	7100.7100	7.1007	7586.5700	7.5866	6.842	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.10 Call	Bond Future	2843.1200	2.8431	2559.5500	2.5596	9.974	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.10 Put	Bond Future	5560.6700	5.5607	5958.9300	5.9589	7.162	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.11 Call	Bond Future	2865.4100	2.8654	2580.4100	2.5804	9.946	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.11 Put	Bond Future	5530.2400	5.5302	5927.0700	5.9271	7.176	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.09 Call	Bond Future	2820.9100	2.8209	2538.7700	2.5388	10.002	0.0000	0.0000
2023/09/05	2037	01/08/2024	12.09 Put	Bond Future	5591.2300	5.5912	5990.9200	5.9909	7.149	0.0000	0.0000
2023/09/05	2037	01/08/2024		Bond Future	12.6288	74.5292	12.7659	73.8473	1.086	0.0000	0.0000
2023/09/05	2037	07/11/2024		Bond Future	12.7868	76.2190	12.9298	75.5221	1.119	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.58 Call	Bond Future	4018.5300	4.0185	3678.1900	3.6782	8.469	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.58 Put	Bond Future	5042.7700	5.0428	5399.3400	5.3993	7.071	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.59 Call	Bond Future	4043.9400	4.0439	3702.3400	3.7023	8.447	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.59 Put	Bond Future	5018.1700	5.0182	5373.4800	5.3735	7.080	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.57 Call	Bond Future	3993.5100	3.9935	3654.4400	3.6544	8.491	0.0000	0.0000
2023/09/05	2037	07/11/2024	12.57 Put	Bond Future	5067.8000	5.0678	5425.6400	5.4256	7.061	0.0000	0.0000
2023/09/05	2038	02/11/2023		Bond Future	128.2977	128.2977	128.4410	128.4410	0.112	0.0000	0.0000
2023/09/05	2038	01/02/2024		Bond Future	129.1765	129.1765	129.3229	129.3229	0.113	0.0000	0.0000
2023/09/05	2038	02/05/2024		Bond Future	132.0869	132.0869	132.2369	132.2369	0.114	0.0000	0.0000
2023/09/05	2038	01/08/2024		Bond Future	132.9356	132.9356	133.0895	133.0895	0.116	0.0000	0.0000
2023/09/05	2038	07/11/2024		Bond Future	135.9937	135.9937	136.1520	136.1520	0.116	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.50 Put	Bond Future	6388.2600	6.3883	6895.5500	6.8956	7.941	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.50 Call	Bond Future	170.1000	0.1701	122.1800	0.1222	28.172	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.10 Put	Bond Future	3435.7300	3.4357	3824.7100	3.8247	11.322	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.10 Call	Bond Future	834.4300	0.8344	668.2000	0.6682	19.921	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.97 Call	Bond Future	3283.7700	3.2838	2899.4000	2.8994	11.705	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.97 Put	Bond Future	1068.8800	1.0689	1239.7200	1.2397	15.983	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.59 Call	Bond Future	226.0300	0.2260	165.4600	0.1655	26.797	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.59 Put	Bond Future	5885.2900	5.8853	6379.9300	6.3799	8.405	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.60 Call	Bond Future	233.0400	0.2330	170.9400	0.1709	26.648	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.60 Put	Bond Future	5830.5700	5.8306	6323.6800	6.3237	8.457	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.58 Call	Bond Future	219.2300	0.2192	160.1500	0.1602	26.949	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.58 Put	Bond Future	5940.3000	5.9403	6436.4300	6.4364	8.352	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.80 Put	Bond Future	4787.9500	4.7880	5245.6400	5.2456	9.559	0.0000	0.0000
2023/09/05	2040	02/11/2023	11.80 Call	Bond Future	410.0100	0.4100	312.4900	0.3125	23.785	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.60 Put	Bond Future	1814.2600	1.8143	2071.1300	2.0711	14.158	0.0000	0.0000
2023/09/05	2040	02/11/2023	12.60 Call	Bond Future	2039.7400	2.0397	1741.4000	1.7414	14.626	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	
2023/09/05	2040	02/11/2023	13.64 Call	Bond Future	5987.6100	5.9876	5502.0600	5.5021	8.109	0.0000	0.0000
2023/09/05	2040	02/11/2023	13.64 Put	Bond Future	376.8900	0.3769	446.5500	0.4466	18.483	0.0000	0.0000
2023/09/05	2040	02/11/2023		Bond Future	12.5590	77.9730	12.6603	77.4178	0.806	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.34 Call	Bond Future	2208.0300	2.2080	1966.4100	1.9664	10.943	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.34 Put	Bond Future	4069.3800	4.0694	4395.3900	4.3954	8.011	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.35 Call	Bond Future	2232.8000	2.2328	1989.4800	1.9895	10.898	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.35 Put	Bond Future	4037.7800	4.0378	4362.0900	4.3621	8.032	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.33 Call	Bond Future	2183.3900	2.1834	1943.4900	1.9435	10.988	0.0000	0.0000
2023/09/05	2040	01/02/2024	12.33 Put	Bond Future	4101.1700	4.1012	4428.9000	4.4289	7.991	0.0000	0.0000
2023/09/05	2040	01/02/2024		Bond Future	12.6764	75.2087	12.7817	74.6410	0.830	0.0000	0.0000
2023/09/05	2040	02/05/2024		Bond Future	12.8012	76.8848	12.9105	76.3046	0.854	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.61 Call	Bond Future	1270.3500	1.2704	1124.8400	1.1248	11.454	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.61 Put	Bond Future	8079.4100	8.0794	8514.0900	8.5141	5.380	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.62 Call	Bond Future	1283.5900	1.2836	1136.9100	1.1369	11.427	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.62 Put	Bond Future	8031.5400	8.0315	8465.0500	8.4651	5.398	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.60 Call	Bond Future	1257.4100	1.2574	1113.0400	1.1130	11.482	0.0000	0.0000
2023/09/05	2040	02/05/2024	11.60 Put	Bond Future	8127.6600	8.1277	8563.4800	8.5635	5.362	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.33 Call	Bond Future	2875.6200	2.8756	2634.2500	2.6343	8.394	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.33 Put	Bond Future	6188.5800	6.1886	6539.7800	6.5398	5.675	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.34 Call	Bond Future	2898.2200	2.8982	2655.6200	2.6556	8.371	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.34 Put	Bond Future	6155.1200	6.1551	6505.0900	6.5051	5.686	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.32 Call	Bond Future	2853.1000	2.8531	2612.9700	2.6130	8.416	0.0000	0.0000
2023/09/05	2040	01/08/2024	12.32 Put	Bond Future	6222.1900	6.2222	6574.6300	6.5746	5.664	0.0000	0.0000
2023/09/05	2040	01/08/2024		Bond Future	12.9411	74.0578	13.0549	73.4652	0.880	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.85 Call	Bond Future	4105.1300	4.1051	3811.0700	3.8111	7.163	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.85 Put	Bond Future	5419.6400	5.4196	5731.2600	5.7313	5.750	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.86 Call	Bond Future	4130.8900	4.1309	3835.7200	3.8357	7.145	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.86 Put	Bond Future	5392.6500	5.3927	5703.1600	5.7032	5.758	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.84 Call	Bond Future	4079.1200	4.0791	3786.1600	3.7862	7.182	0.0000	0.0000
2023/09/05	2040	07/11/2024	12.84 Put	Bond Future	5446.4400	5.4464	5759.1600	5.7592	5.742	0.0000	0.0000
2023/09/05	2040	07/11/2024		Bond Future	13.1025	75.7363	13.2213	75.1306	0.906	0.0000	0.0000
2023/09/05	2044	02/11/2023	12.00 Put	Bond Future	4301.4600	4.3015	4755.4600	4.7555	10.555	0.0000	0.0000
2023/09/05	2044	02/11/2023	12.00 Call	Bond Future	555.4200	0.5554	428.3200	0.4283	22.884	0.0000	0.0000
2023/09/05	2044	02/11/2023	12.75 Call	Bond Future	2245.4600	2.2455	1919.0600	1.9191	14.536	0.0000	0.0000
2023/09/05	2044	02/11/2023	12.75 Put	Bond Future	1710.9500	1.7110	1965.6500	1.9657	14.886	0.0000	0.0000
2023/09/05	2044	02/11/2023	13.00 Call	Bond Future	3077.9300	3.0779	2691.6100	2.6916	12.551	0.0000	0.0000
2023/09/05	2044	02/11/2023	13.00 Put	Bond Future	1206.8300	1.2068	1401.6100	1.4016	16.140	0.0000	0.0000
2023/09/05	2044	02/11/2023		Bond Future	12.6522	74.0560	12.7586	73.4749	0.840	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/05	2044	02/11/2023	11.56 Call	Bond Future	160.7300	0.1607	113.7100	0.1137	29.254	0.0000	0.0000
2023/09/05	2044	02/11/2023	11.56 Put	Bond Future	6622.3600	6.6224	7156.4400	7.1564	8.065	0.0000	0.0000
2023/09/05	2044	02/11/2023	11.57 Call	Bond Future	166.0900	0.1661	117.7600	0.1178	29.099	0.0000	0.0000
2023/09/05	2044	02/11/2023	11.57 Put	Bond Future	6564.2200	6.5642	7096.9900	7.0970	8.116	0.0000	0.0000
2023/09/05	2044	02/11/2023	11.55 Call	Bond Future	155.5100	0.1555	109.7700	0.1098	29.413	0.0000	0.0000
2023/09/05	2044	02/11/2023	11.55 Put	Bond Future	6680.7300	6.6807	7216.0900	7.2161	8.013	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.28 Call	Bond Future	1900.5000	1.9005	1673.1400	1.6731	11.963	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.28 Put	Bond Future	4621.5700	4.6216	4988.3200	4.9883	7.936	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.29 Call	Bond Future	1923.2800	1.9233	1694.1300	1.6941	11.915	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.29 Put	Bond Future	4586.7200	4.5867	4951.6800	4.9517	7.957	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.27 Call	Bond Future	1878.0500	1.8781	1652.4600	1.6525	12.012	0.0000	0.0000
2023/09/05	2044	01/02/2024	12.27 Put	Bond Future	4656.8300	4.6568	5025.3500	5.0254	7.914	0.0000	0.0000
2023/09/05	2044	01/02/2024		Bond Future	12.7669	71.3294	12.8774	70.7352	0.866	0.0000	0.0000
2023/09/05	2044	02/05/2024		Bond Future	12.8883	72.9190	13.0031	72.3118	0.891	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.66 Call	Bond Future	1241.2800	1.2413	1092.7100	1.0927	11.969	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.66 Put	Bond Future	8332.6400	8.3326	8791.2800	8.7913	5.504	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.67 Call	Bond Future	1254.1800	1.2542	1104.4100	1.1044	11.942	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.67 Put	Bond Future	8283.1000	8.2831	8740.5400	8.7405	5.523	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.65 Call	Bond Future	1228.2900	1.2283	1080.9200	1.0809	11.998	0.0000	0.0000
2023/09/05	2044	02/05/2024	11.65 Put	Bond Future	8382.1700	8.3822	8842.0100	8.8420	5.486	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.29 Call	Bond Future	2724.6200	2.7246	2484.2700	2.4843	8.821	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.29 Put	Bond Future	6748.6200	6.7486	7128.5000	7.1285	5.629	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.30 Call	Bond Future	2746.4900	2.7465	2504.8700	2.5049	8.797	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.30 Put	Bond Future	6713.0800	6.7131	7091.6900	7.0917	5.640	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.28 Call	Bond Future	2702.8500	2.7029	2463.7700	2.4638	8.845	0.0000	0.0000
2023/09/05	2044	01/08/2024	12.28 Put	Bond Future	6784.3200	6.7843	7165.4700	7.1655	5.618	0.0000	0.0000
2023/09/05	2044	01/08/2024		Bond Future	13.0240	70.1305	13.1434	69.5102	0.917	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.91 Call	Bond Future	4203.1900	4.2032	3895.0100	3.8950	7.332	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.91 Put	Bond Future	5610.6300	5.6106	5936.4300	5.9364	5.807	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.92 Call	Bond Future	4228.6500	4.2287	3919.3400	3.9193	7.315	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.92 Put	Bond Future	5583.0900	5.5831	5907.7600	5.9078	5.815	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.90 Call	Bond Future	4177.4800	4.1775	3870.4300	3.8704	7.350	0.0000	0.0000
2023/09/05	2044	07/11/2024	12.90 Put	Bond Future	5637.9900	5.6380	5964.9200	5.9649	5.799	0.0000	0.0000
2023/09/05	2044	07/11/2024		Bond Future	13.1799	71.7197	13.3045	71.0857	0.945	0.0000	0.0000
2023/09/05	2046	02/11/2023		Bond Future	111.0673	111.0673	110.4588	110.4588	0.548	0.0000	0.0000
2023/09/05	2046	01/02/2024		Bond Future	113.5760	113.5760	112.9536	112.9536	0.548	0.0000	0.0000
2023/09/05	2046	02/05/2024		Bond Future	113.9870	113.9870	113.3510	113.3510	0.558	0.0000	0.0000
2023/09/05	2046	01/08/2024		Bond Future	116.5043	116.5043	115.8545	115.8545	0.558	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	
2023/09/05	2046	07/11/2024		Bond Future	116.9838	116.9838	116.3200	116.3200	0.567	0.0000	0.0000
2023/09/05	2050	02/11/2023		Bond Future	112.6317	112.6317	111.6689	111.6689	0.855	0.0000	0.0000
2023/09/05	2050	01/02/2024		Bond Future	112.9257	112.9257	111.9410	111.9410	0.872	0.0000	0.0000
2023/09/05	2050	02/05/2024		Bond Future	115.4700	115.4700	114.4634	114.4634	0.872	0.0000	0.0000
2023/09/05	2050	01/08/2024		Bond Future	115.7150	115.7150	114.6867	114.6867	0.889	0.0000	0.0000
2023/09/05	2050	07/11/2024		Bond Future	118.3765	118.3765	117.3252	117.3252	0.888	0.0000	0.0000
2023/09/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	AL37	02/11/2023		Index Future	909.0730	909.0730	906.3230	906.3230	0.303	0.0000	0.0000
2023/09/05	AL37	01/02/2024		Index Future	929.3840	929.3840	926.5730	926.5730	0.302	0.0000	0.0000
2023/09/05	AL37	02/05/2024		Index Future	950.1170	950.1170	947.2440	947.2440	0.302	0.0000	0.0000
2023/09/05	AL37	01/08/2024		Index Future	970.9110	970.9110	967.9780	967.9780	0.302	0.0000	0.0000
2023/09/05	AL37	07/11/2024		Index Future	993.0720	993.0720	990.0780	990.0780	0.301	0.0000	0.0000
2023/09/05	AL7T	02/11/2023		Index Future	1032.5100	1032.5100	1026.1900	1026.1900	0.612	0.0000	0.0000
2023/09/05	AL7T	01/02/2024		Index Future	1055.5800	1055.5800	1049.1170	1049.1170	0.612	0.0000	0.0000
2023/09/05	AL7T	02/05/2024		Index Future	1079.1270	1079.1270	1072.5230	1072.5230	0.612	0.0000	0.0000
2023/09/05	AL7T	01/08/2024		Index Future	1102.7450	1102.7450	1095.9990	1095.9990	0.612	0.0000	0.0000
2023/09/05	AL7T	07/11/2024		Index Future	1127.9150	1127.9150	1121.0220	1121.0220	0.611	0.0000	0.0000
2023/09/05	ALBI	02/11/2023		Index Future	899.8760	899.8760	894.7010	894.7010	0.575	0.0000	0.0000
2023/09/05	ALBI	01/02/2024		Index Future	919.9820	919.9820	914.6900	914.6900	0.575	0.0000	0.0000
2023/09/05	ALBI	02/05/2024		Index Future	940.5050	940.5050	935.0970	935.0970	0.575	0.0000	0.0000
2023/09/05	ALBI	01/08/2024		Index Future	961.0880	961.0880	955.5650	955.5650	0.575	0.0000	0.0000
2023/09/05	ALBI	07/11/2024		Index Future	983.0260	983.0260	977.3810	977.3810	0.574	0.0000	0.0000
2023/09/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	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	
2023/09/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/05	ES33	02/11/2023		Bond Future	12.7572	72.0408	12.8790	71.5107	0.954	0.0000	0.0000
2023/09/05	ES33	01/02/2024		Bond Future	12.9045	73.6680	13.0316	73.1258	0.985	0.0000	0.0000
2023/09/05	ES33	02/05/2024		Bond Future	13.0574	71.5282	13.1901	70.9739	1.016	0.0000	0.0000
2023/09/05	ES33	01/08/2024		Bond Future	13.2255	73.1062	13.3641	72.5400	1.048	0.0000	0.0000
2023/09/05	ES33	07/11/2024		Bond Future	13.4383	70.9820	13.5839	70.4031	1.083	0.0000	0.0000
2023/09/05	ES42	02/11/2023		Bond Future	13.2853	67.6237	13.3915	67.1014	0.800	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	
2023/09/05	ES42	01/02/2024		Bond Future	13.4219	69.1513	13.5324	68.6171	0.824	0.0000	0.0000
2023/09/05	ES42	02/05/2024		Bond Future	13.5686	66.4463	13.6838	65.9002	0.849	0.0000	0.0000
2023/09/05	ES42	01/08/2024		Bond Future	13.7252	67.9103	13.8451	67.3524	0.874	0.0000	0.0000
2023/09/05	ES42	07/11/2024		Bond Future	13.9181	65.1995	14.0436	64.6291	0.902	0.0000	0.0000
2023/09/05	GOVI	02/11/2023		GOVI	887.0700	887.0700	881.9510	881.9510	0.577	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.81 Call	GOVI	12600.0000	1.2600	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.81 Put	GOVI	0.0000	0.0000	38590.0000	3.8590	100.000	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.82 Call	GOVI	12500.0000	1.2500	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.82 Put	GOVI	0.0000	0.0000	38690.0000	3.8690	100.000	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.80 Call	GOVI	12700.0000	1.2700	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	02/11/2023	885.80 Put	GOVI	0.0000	0.0000	38490.0000	3.8490	100.000	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	879.99 Call	GOVI	269000.0000	26.9000	216660.0000	21.6660	19.457	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	880.00 Call	GOVI	268900.0000	26.8900	216560.0000	21.6560	19.464	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	879.98 Call	GOVI	269100.0000	26.9100	216760.0000	21.6760	19.450	0.0000	0.0000
2023/09/05	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	01/02/2024		GOVI	906.8900	906.8900	901.6560	901.6560	0.577	0.0000	0.0000
2023/09/05	GOVI	02/05/2024		GOVI	927.1210	927.1210	921.7720	921.7720	0.577	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.98 Put	GOVI	238590.0000	23.8590	292080.0000	29.2080	22.419	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.99 Put	GOVI	238690.0000	23.8690	292180.0000	29.2180	22.410	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	02/05/2024	950.97 Put	GOVI	238490.0000	23.8490	291980.0000	29.1980	22.429	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.38 Call	GOVI	40310.0000	4.0310	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	14320.0000	1.4320	100.000	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.39 Call	GOVI	40210.0000	4.0210	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	14420.0000	1.4420	100.000	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.37 Call	GOVI	40410.0000	4.0410	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	14220.0000	1.4220	100.000	0.0000	0.0000
2023/09/05	GOVI	01/08/2024		GOVI	947.4110	947.4110	941.9480	941.9480	0.577	0.0000	0.0000
2023/09/05	GOVI	07/11/2024		GOVI	969.0370	969.0370	963.4530	963.4530	0.576	0.0000	0.0000
2023/09/05	GOVI	07/11/2024	948.79 Call	GOVI	202470.0000	20.2470	146630.0000	14.6630	27.579	0.0000	0.0000
2023/09/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	07/11/2024	948.80 Call	GOVI	202370.0000	20.2370	146530.0000	14.6530	27.593	0.0000	0.0000
2023/09/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GOVI	07/11/2024	948.78 Call	GOVI	202570.0000	20.2570	146730.0000	14.6730	27.566	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
2023/09/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/05	IGOV	02/11/2023		Index Future	333.2060	333.2060	332.4000	0.242	0.0000	0.0000
2023/09/05	IGOV	01/02/2024		Index Future	340.7320	340.7320	339.9080	0.242	0.0000	0.0000
2023/09/05	IGOV	02/05/2024		Index Future	348.4110	348.4110	347.5700	0.241	0.0000	0.0000
2023/09/05	IGOV	01/08/2024		Index Future	356.1140	356.1140	355.2540	0.241	0.0000	0.0000
2023/09/05	IGOV	07/11/2024		Index Future	364.3240	364.3240	363.4460	0.241	0.0000	0.0000
2023/09/05	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/05	JBAF	20/09/2023		Jibar Tradeable Future	8.3650	91.6350	8.3650	0.000	0.0000	0.0000
2023/09/05	JBAF	18/10/2023		Jibar Tradeable Future	8.3450	91.6550	8.3450	0.000	0.0000	0.0000
2023/09/05	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.3400	0.120	0.0000	0.0000
2023/09/05	JBAF	20/12/2023		Jibar Tradeable Future	8.3450	91.6550	8.3750	0.359	0.0000	0.0000
2023/09/05	JBAF	17/01/2024		Jibar Tradeable Future	8.3400	91.6600	8.3600	0.240	0.0000	0.0000
2023/09/05	JBAF	21/02/2024		Jibar Tradeable Future	8.2900	91.7100	8.3300	0.483	0.0000	0.0000
2023/09/05	JBAF	20/03/2024		Jibar Tradeable Future	8.2700	91.7300	8.3200	0.605	0.0000	0.0000
2023/09/05	JBAF	19/06/2024		Jibar Tradeable Future	8.0700	91.9300	8.1500	0.991	0.0000	0.0000
2023/09/05	JBAF	18/09/2024		Jibar Tradeable Future	7.9400	92.0600	8.0400	1.259	0.0000	0.0000
2023/09/05	JBAF	18/12/2024		Jibar Tradeable Future	7.7750	92.2250	7.8950	1.543	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	
2023/09/05	JBAF	19/03/2025		Jibar Tradeable Future	7.7400	92.2600	7.8600	92.1400	1.550	0.0000	0.0000
2023/09/05	JBAF	18/06/2025		Jibar Tradeable Future	7.7250	92.2750	7.8350	92.1650	1.424	0.0000	0.0000
2023/09/05	R035	02/11/2023		Bond Future	11.8964	83.1112	12.0286	82.4135	1.111	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.42 Call	Bond Future	741.4800	0.7415	550.3300	0.5503	25.780	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.42 Put	Bond Future	3327.8000	3.3278	3834.3900	3.8344	15.223	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.43 Call	Bond Future	757.9300	0.7579	563.6700	0.5637	25.630	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.43 Put	Bond Future	3288.7800	3.2888	3792.2600	3.7923	15.309	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.41 Call	Bond Future	725.1500	0.7252	537.1200	0.5371	25.930	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.41 Put	Bond Future	3366.9800	3.3670	3876.6900	3.8767	15.138	0.0000	0.0000
2023/09/05	R035	02/11/2023	10.62 Put	Bond Future	7269.2300	7.2692	7938.0100	7.9380	9.200	0.0000	0.0000
2023/09/05	R035	02/11/2023	10.62 Call	Bond Future	74.5000	0.0745	45.5400	0.0455	38.872	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.12 Put	Bond Future	4629.2800	4.6293	5218.7200	5.2187	12.733	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.12 Call	Bond Future	354.8700	0.3549	246.5700	0.2466	30.518	0.0000	0.0000
2023/09/05	R035	02/11/2023	12.85 Call	Bond Future	5259.7300	5.2597	4669.2200	4.6692	11.227	0.0000	0.0000
2023/09/05	R035	02/11/2023	12.85 Put	Bond Future	410.6400	0.4106	517.8700	0.5179	26.113	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.70 Put	Bond Future	2351.0500	2.3511	2765.2700	2.7653	17.619	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.70 Call	Bond Future	1298.5400	1.2985	1015.0200	1.0150	21.834	0.0000	0.0000
2023/09/05	R035	02/11/2023	13.59 Call	Bond Future	8444.0900	8.4441	7779.4400	7.7794	7.871	0.0000	0.0000
2023/09/05	R035	02/11/2023	13.59 Put	Bond Future	111.2600	0.1113	144.3500	0.1444	29.741	0.0000	0.0000
2023/09/05	R035	02/11/2023	12.24 Put	Bond Future	1095.2500	1.0953	1336.1100	1.3361	21.991	0.0000	0.0000
2023/09/05	R035	02/11/2023	12.24 Call	Bond Future	2891.3700	2.8914	2434.4900	2.4345	15.802	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.74 Put	Bond Future	2230.4800	2.2305	2631.0800	2.6311	17.960	0.0000	0.0000
2023/09/05	R035	02/11/2023	11.74 Call	Bond Future	1393.8700	1.3939	1096.7300	1.0967	21.318	0.0000	0.0000
2023/09/05	R035	01/02/2024	10.62 Put	Bond Future	8162.1100	8.1621	8780.9800	8.7810	7.582	0.0000	0.0000
2023/09/05	R035	01/02/2024	10.62 Call	Bond Future	444.6000	0.4446	350.1000	0.3501	21.255	0.0000	0.0000
2023/09/05	R035	01/02/2024	11.12 Put	Bond Future	5821.9800	5.8220	6358.2800	6.3583	9.212	0.0000	0.0000
2023/09/05	R035	01/02/2024	11.12 Call	Bond Future	994.7700	0.9948	817.7000	0.8177	17.800	0.0000	0.0000
2023/09/05	R035	01/02/2024	13.46 Call	Bond Future	7925.8100	7.9258	7338.6700	7.3387	7.408	0.0000	0.0000
2023/09/05	R035	01/02/2024	13.46 Put	Bond Future	840.2300	0.8402	966.4600	0.9665	15.023	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.19 Call	Bond Future	3450.3600	3.4504	3049.3500	3.0494	11.622	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.19 Put	Bond Future	2517.9300	2.5179	2830.2900	2.8303	12.405	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.20 Call	Bond Future	3480.7100	3.4807	3077.7400	3.0777	11.577	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.20 Put	Bond Future	2497.0500	2.4971	2807.4500	2.8075	12.431	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.18 Call	Bond Future	3420.1200	3.4201	3021.0600	3.0211	11.668	0.0000	0.0000
2023/09/05	R035	01/02/2024	12.18 Put	Bond Future	2538.9800	2.5390	2853.2900	2.8533	12.379	0.0000	0.0000
2023/09/05	R035	01/02/2024		Bond Future	12.0096	84.9683	12.1474	84.2550	1.147	0.0000	0.0000
2023/09/05	R035	02/05/2024		Bond Future	12.1203	82.3499	12.2637	81.6208	1.183	0.0000	0.0000
2023/09/05	R035	02/05/2024	11.20 Call	Bond Future	1540.6000	1.5406	1324.7400	1.3247	14.011	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	
2023/09/05	R035	02/05/2024	11.20 Put	Bond Future	6447.5300	6.4475	6960.7800	7.960	0.0000	0.0000	
2023/09/05	R035	02/05/2024	11.21 Call	Bond Future	1557.4300	1.5574	1339.8900	13.968	0.0000	0.0000	
2023/09/05	R035	02/05/2024	11.21 Put	Bond Future	6408.8500	6.4089	6920.4200	7.982	0.0000	0.0000	
2023/09/05	R035	02/05/2024	11.19 Call	Bond Future	1523.8800	1.5239	1309.7000	14.055	0.0000	0.0000	
2023/09/05	R035	02/05/2024	11.19 Put	Bond Future	6486.3800	6.4864	7001.3100	7.939	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.80 Call	Bond Future	3000.4900	3.0005	2681.9600	10.616	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.80 Put	Bond Future	5266.6100	5.2666	5692.8900	8.094	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.81 Call	Bond Future	3023.6300	3.0236	2703.5500	10.586	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.81 Put	Bond Future	5237.6300	5.2376	5662.3600	8.109	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.79 Call	Bond Future	2977.1200	2.9771	2660.1700	10.646	0.0000	0.0000	
2023/09/05	R035	01/08/2024	11.79 Put	Bond Future	5295.4000	5.2954	5723.2600	8.080	0.0000	0.0000	
2023/09/05	R035	01/08/2024		Bond Future	12.2431	84.1488	12.3926	83.4039	1.221	0.0000	0.0000
2023/09/05	R035	07/11/2024		Bond Future	12.4039	81.5459	12.5604	80.7846	1.261	0.0000	0.0000
2023/09/05	R035	07/11/2024	12.18 Call	Bond Future	3851.2600	3.8513	3486.4400	9.473	0.0000	0.0000	
2023/09/05	R035	07/11/2024	12.18 Put	Bond Future	4958.8800	4.9589	5355.4300	7.997	0.0000	0.0000	
2023/09/05	R035	07/11/2024	12.19 Call	Bond Future	3876.1200	3.8761	3509.8800	9.449	0.0000	0.0000	
2023/09/05	R035	07/11/2024	12.19 Put	Bond Future	4933.8200	4.9338	5328.9500	8.009	0.0000	0.0000	
2023/09/05	R035	07/11/2024	12.17 Call	Bond Future	3826.8300	3.8268	3463.4200	9.496	0.0000	0.0000	
2023/09/05	R035	07/11/2024	12.17 Put	Bond Future	4984.4100	4.9844	5382.3700	7.984	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.82 Call	Bond Future	4139.7600	4.1398	3627.9100	12.364	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.82 Put	Bond Future	1669.5100	1.6695	1929.9900	15.602	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.83 Call	Bond Future	4186.3000	4.1863	3671.6000	12.295	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.83 Put	Bond Future	1646.5100	1.6465	1904.1400	15.647	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.81 Call	Bond Future	4093.4100	4.0934	3584.4400	12.434	0.0000	0.0000	
2023/09/05	R053	02/11/2023	12.81 Put	Bond Future	1692.7900	1.6928	1956.1500	15.558	0.0000	0.0000	
2023/09/05	R053	02/11/2023		Bond Future	12.4738	94.5679	12.5802	93.7956	0.853	0.0000	0.0000
2023/09/05	R053	01/02/2024		Bond Future	12.5806	96.6811	12.6912	95.8914	0.879	0.0000	0.0000
2023/09/05	R053	01/02/2024	12.93 Call	Bond Future	5641.8800	5.6419	5155.7300	8.617	0.0000	0.0000	
2023/09/05	R053	01/02/2024	12.93 Put	Bond Future	3189.0900	3.1891	3492.6300	9.518	0.0000	0.0000	
2023/09/05	R053	01/02/2024	12.94 Call	Bond Future	5685.0900	5.6851	5197.0200	8.585	0.0000	0.0000	
2023/09/05	R053	01/02/2024	12.94 Put	Bond Future	3163.8700	3.1639	3465.4900	9.533	0.0000	0.0000	
2023/09/05	R053	01/02/2024	12.92 Call	Bond Future	5598.7800	5.5988	5114.5500	8.649	0.0000	0.0000	
2023/09/05	R053	01/02/2024	12.92 Put	Bond Future	3214.5100	3.2145	3519.9700	9.503	0.0000	0.0000	
2023/09/05	R053	02/05/2024	13.03 Call	Bond Future	6654.1900	6.6542	6170.5800	7.268	0.0000	0.0000	
2023/09/05	R053	02/05/2024	13.03 Put	Bond Future	4326.7700	4.3268	4650.2200	7.476	0.0000	0.0000	
2023/09/05	R053	02/05/2024	13.04 Call	Bond Future	6695.5500	6.6956	6210.3800	7.246	0.0000	0.0000	
2023/09/05	R053	02/05/2024	13.04 Put	Bond Future	4300.7100	4.3007	4622.6000	7.485	0.0000	0.0000	
2023/09/05	R053	02/05/2024	13.02 Call	Bond Future	6613.1900	6.6132	6131.1500	7.289	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	
2023/09/05	R053	02/05/2024	13.02 Put	Bond Future	4353.2900	4.3533	4678.3100	4.6783	7.466	0.0000	0.0000
2023/09/05	R053	02/05/2024		Bond Future	12.6932	92.9712	12.8082	92.1642	0.906	0.0000	0.0000
2023/09/05	R053	01/08/2024		Bond Future	12.8158	95.0005	12.9354	94.1761	0.933	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.14 Call	Bond Future	7235.4400	7.2354	6749.2000	6.7492	6.720	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.14 Put	Bond Future	5032.6300	5.0326	5370.8200	5.3708	6.720	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.15 Call	Bond Future	7274.9300	7.2749	6787.2800	6.7873	6.703	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.15 Put	Bond Future	5005.7600	5.0058	5342.5400	5.3425	6.728	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.13 Call	Bond Future	7195.6500	7.1957	6710.8200	6.7108	6.738	0.0000	0.0000
2023/09/05	R053	01/08/2024	13.13 Put	Bond Future	5059.3000	5.0593	5398.9000	5.3989	6.712	0.0000	0.0000
2023/09/05	R053	07/11/2024		Bond Future	12.9667	91.2859	13.0917	90.4432	0.964	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.80 Call	Bond Future	5981.7800	5.9818	5555.0900	5.5551	7.133	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.80 Put	Bond Future	7128.4900	7.1285	7544.4900	7.5445	5.836	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.81 Call	Bond Future	6016.9600	6.0170	5588.8000	5.5888	7.116	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.81 Put	Bond Future	7094.1100	7.0941	7508.6400	7.5086	5.843	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.79 Call	Bond Future	5946.6700	5.9467	5521.4500	5.5215	7.151	0.0000	0.0000
2023/09/05	R053	07/11/2024	12.79 Put	Bond Future	7163.0300	7.1630	7580.5000	7.5805	5.828	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.39 Call	Bond Future	1441.7200	1.4417	1232.2300	1.2322	14.531	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.39 Put	Bond Future	316.0000	0.3160	396.5200	0.3965	25.481	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.40 Call	Bond Future	1462.4600	1.4625	1251.6500	1.2517	14.415	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.40 Put	Bond Future	309.7200	0.3097	388.9200	0.3889	25.571	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.38 Call	Bond Future	1421.2200	1.4212	1213.0900	1.2131	14.644	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.38 Put	Bond Future	322.5300	0.3225	404.4100	0.4044	25.387	0.0000	0.0000
2023/09/05	R186	02/11/2023		Bond Future	8.9763	108.0345	9.0824	107.7445	1.181	0.0000	0.0000
2023/09/05	R186	02/11/2023	10.42 Call	Bond Future	3896.0500	3.8961	3616.6300	3.6166	7.172	0.0000	0.0000
2023/09/05	R186	02/11/2023	10.42 Put	Bond Future	33.3200	0.0333	43.9100	0.0439	31.783	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.15 Put	Bond Future	505.1100	0.5051	622.0300	0.6220	23.147	0.0000	0.0000
2023/09/05	R186	02/11/2023	9.15 Call	Bond Future	979.6100	0.9796	806.5200	0.8065	17.669	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.51 Call	Bond Future	1973.3400	1.9733	1771.3900	1.7714	10.234	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.51 Put	Bond Future	598.2000	0.5982	692.8200	0.6928	15.817	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.52 Call	Bond Future	1991.5100	1.9915	1788.6900	1.7887	10.184	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.52 Put	Bond Future	591.3500	0.5914	685.1000	0.6851	15.854	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.50 Call	Bond Future	1954.9900	1.9550	1753.9100	1.7539	10.285	0.0000	0.0000
2023/09/05	R186	01/02/2024	9.50 Put	Bond Future	604.8800	0.6049	700.3700	0.7004	15.787	0.0000	0.0000
2023/09/05	R186	01/02/2024		Bond Future	8.9651	105.1380	9.0819	104.8415	1.302	0.0000	0.0000
2023/09/05	R186	02/05/2024		Bond Future	8.9540	107.4819	9.0833	107.1790	1.445	0.0000	0.0000
2023/09/05	R186	02/05/2024	10.40 Call	Bond Future	3725.5700	3.7256	3480.1100	3.4801	6.589	0.0000	0.0000
2023/09/05	R186	02/05/2024	10.40 Put	Bond Future	402.3900	0.4024	459.9100	0.4599	14.295	0.0000	0.0000
2023/09/05	R186	02/05/2024	9.73 Put	Bond Future	691.1800	0.6912	783.8600	0.7839	13.409	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	
2023/09/05	R186	02/05/2024	9.73 Call	Bond Future	2491.7600	2.4918	2281.4600	2.2815	8.440	0.0000	0.0000
2023/09/05	R186	02/05/2024	8.00 Call	Bond Future	345.0400	0.3450	282.4300	0.2824	18.146	0.0000	0.0000
2023/09/05	R186	02/05/2024	8.00 Put	Bond Future	2614.2700	2.6143	2854.6400	2.8546	9.195	0.0000	0.0000
2023/09/05	R186	02/05/2024	8.01 Call	Bond Future	350.8900	0.3509	287.4800	0.2875	18.071	0.0000	0.0000
2023/09/05	R186	02/05/2024	8.01 Put	Bond Future	2596.0000	2.5960	2835.5700	2.8356	9.228	0.0000	0.0000
2023/09/05	R186	02/05/2024	7.99 Call	Bond Future	339.2600	0.3393	277.4400	0.2774	18.222	0.0000	0.0000
2023/09/05	R186	02/05/2024	7.99 Put	Bond Future	2632.6100	2.6326	2873.7700	2.8738	9.160	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.69 Call	Bond Future	1020.1600	1.0202	889.8300	0.8898	12.775	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.69 Put	Bond Future	1607.0300	1.6070	1785.9000	1.7859	11.130	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.70 Call	Bond Future	1031.2600	1.0313	900.0800	0.9001	12.720	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.70 Put	Bond Future	1596.5500	1.5966	1774.5700	1.7746	11.150	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.68 Call	Bond Future	1009.1200	1.0091	879.6400	0.8796	12.831	0.0000	0.0000
2023/09/05	R186	01/08/2024	8.68 Put	Bond Future	1617.5700	1.6176	1797.2900	1.7973	11.110	0.0000	0.0000
2023/09/05	R186	01/08/2024		Bond Future	8.9630	104.5210	9.1076	104.2118	1.613	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.14 Call	Bond Future	1512.5000	1.5125	1348.3700	1.3484	10.852	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.14 Put	Bond Future	1282.4200	1.2824	1434.0000	1.4340	11.820	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.15 Call	Bond Future	1524.2900	1.5243	1359.4700	1.3595	10.813	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.15 Put	Bond Future	1275.1100	1.2751	1426.0000	1.4260	11.833	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.13 Call	Bond Future	1500.7400	1.5007	1337.3000	1.3373	10.891	0.0000	0.0000
2023/09/05	R186	07/11/2024	9.13 Put	Bond Future	1289.7700	1.2898	1442.0400	1.4420	11.806	0.0000	0.0000
2023/09/05	R186	07/11/2024		Bond Future	9.0198	106.8950	9.1848	106.5792	1.830	0.0000	0.0000
2023/09/05	R197	02/11/2023		Bond Future	341.6382	341.6382	341.6125	341.6125	0.008	0.0000	0.0000
2023/09/05	R202	02/11/2023		Bond Future	256.5017	256.5017	255.9560	255.9560	0.213	0.0000	0.0000
2023/09/05	R202	01/02/2024		Bond Future	257.3185	257.3185	256.7602	256.7602	0.217	0.0000	0.0000
2023/09/05	R202	02/05/2024		Bond Future	263.1162	263.1162	262.5459	262.5459	0.217	0.0000	0.0000
2023/09/05	R202	01/08/2024		Bond Future	263.8316	263.8316	263.2498	263.2498	0.221	0.0000	0.0000
2023/09/05	R202	07/11/2024		Bond Future	269.9016	269.9016	269.3079	269.3079	0.220	0.0000	0.0000
2023/09/05	R209	02/11/2023		Bond Future	11.9776	64.1218	12.0993	63.5594	1.016	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.35 Call	Bond Future	463.0800	0.4631	341.9300	0.3419	26.162	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.35 Put	Bond Future	3477.4400	3.4774	3918.7000	3.9187	12.689	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.33 Call	Bond Future	440.6900	0.4407	324.0500	0.3241	26.468	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.33 Put	Bond Future	3554.3400	3.5543	4000.1100	4.0001	12.542	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.34 Call	Bond Future	451.7500	0.4518	332.8700	0.3329	26.315	0.0000	0.0000
2023/09/05	R209	02/11/2023	11.34 Put	Bond Future	3515.7300	3.5157	3959.2600	3.9593	12.616	0.0000	0.0000
2023/09/05	R209	01/02/2024	12.13 Call	Bond Future	2652.3500	2.6524	2346.6900	2.3467	11.524	0.0000	0.0000
2023/09/05	R209	01/02/2024	12.13 Put	Bond Future	2400.7400	2.4007	2670.1000	2.6701	11.220	0.0000	0.0000
2023/09/05	R209	01/02/2024	12.14 Call	Bond Future	2677.7200	2.6777	2370.3800	2.3704	11.478	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	
2023/09/05	R209	01/02/2024	12.14 Put	Bond Future	2380.5300	2.3805	2648.2100	2.6482	11.245	0.0000	0.0000
2023/09/05	R209	01/02/2024	12.12 Call	Bond Future	2627.2500	2.6273	2323.2600	2.3233	11.571	0.0000	0.0000
2023/09/05	R209	01/02/2024	12.12 Put	Bond Future	2421.2800	2.4213	2692.3100	2.6923	11.194	0.0000	0.0000
2023/09/05	R209	01/02/2024		Bond Future	12.0750	65.5546	12.2012	64.9796	1.045	0.0000	0.0000
2023/09/05	R209	02/05/2024		Bond Future	12.1781	63.8629	12.3090	63.2752	1.074	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.18 Call	Bond Future	1248.2700	1.2483	1082.5200	1.0825	13.278	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.18 Put	Bond Future	5991.6600	5.9917	6413.6100	6.4136	7.042	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.19 Call	Bond Future	1262.1700	1.2622	1095.0700	1.0951	13.239	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.19 Put	Bond Future	5955.6600	5.9557	6376.2600	6.3763	7.062	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.17 Call	Bond Future	1234.2900	1.2343	1069.8800	1.0699	13.320	0.0000	0.0000
2023/09/05	R209	02/05/2024	11.17 Put	Bond Future	6027.6400	6.0276	6450.9300	6.4509	7.022	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.79 Call	Bond Future	2543.0100	2.5430	2290.5800	2.2906	9.926	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.79 Put	Bond Future	4833.9200	4.8339	5181.8200	5.1818	7.197	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.80 Call	Bond Future	2563.1900	2.5632	2309.4800	2.3095	9.898	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.80 Put	Bond Future	4807.3700	4.8074	5153.9900	5.1540	7.210	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.78 Call	Bond Future	2523.1600	2.5232	2272.0000	2.2720	9.954	0.0000	0.0000
2023/09/05	R209	01/08/2024	11.78 Put	Bond Future	4860.8400	4.8608	5210.0100	5.2100	7.183	0.0000	0.0000
2023/09/05	R209	01/08/2024		Bond Future	12.2921	65.2574	12.4279	64.6571	1.104	0.0000	0.0000
2023/09/05	R209	07/11/2024		Bond Future	12.4348	63.5839	12.5762	62.9702	1.137	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.22 Call	Bond Future	3443.1400	3.4431	3144.6200	3.1446	8.670	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.22 Put	Bond Future	4391.2000	4.3912	4706.3900	4.7064	7.178	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.23 Call	Bond Future	3465.1500	3.4652	3165.4900	3.1655	8.648	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.23 Put	Bond Future	4368.6300	4.3686	4682.6800	4.6827	7.189	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.21 Call	Bond Future	3421.1800	3.4212	3123.8100	3.1238	8.692	0.0000	0.0000
2023/09/05	R209	07/11/2024	12.21 Put	Bond Future	4413.8700	4.4139	4730.2100	4.7302	7.167	0.0000	0.0000
2023/09/05	R210	02/11/2023		Bond Future	227.3841	227.3841	227.1772	227.1772	0.091	0.0000	0.0000
2023/09/05	R210	01/02/2024		Bond Future	232.5200	232.5200	232.3083	232.3083	0.091	0.0000	0.0000
2023/09/05	R210	02/05/2024		Bond Future	234.5031	234.5031	234.2873	234.2873	0.092	0.0000	0.0000
2023/09/05	R210	01/08/2024		Bond Future	239.6827	239.6827	239.4630	239.4630	0.092	0.0000	0.0000
2023/09/05	R210	07/11/2024		Bond Future	241.8632	241.8632	241.6399	241.6399	0.092	0.0000	0.0000
2023/09/05	R213	02/11/2023		Bond Future	10.8772	82.0783	10.9638	81.7045	0.796	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.12 Call	Bond Future	1994.3900	1.9944	1756.8700	1.7569	11.909	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.12 Put	Bond Future	951.5500	0.9516	1087.8000	1.0878	14.319	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.13 Call	Bond Future	2022.6100	2.0226	1783.4100	1.7834	11.826	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.13 Put	Bond Future	937.1800	0.9372	1071.7500	1.0718	14.359	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.11 Call	Bond Future	1966.3300	1.9663	1730.5000	1.7305	11.993	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.11 Put	Bond Future	966.1100	0.9661	1104.0500	1.1041	14.278	0.0000	0.0000
2023/09/05	R213	02/11/2023	12.70 Call	Bond Future	7497.7400	7.4977	7135.8800	7.1359	4.826	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
2023/09/05	R213	02/11/2023	12.70 Put	Bond Future	68.4700	0.0685	80.3800	0.0804	17.394	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.44 Put	Bond Future	577.5300	0.5775	666.8600	0.6669	15.468	0.0000	0.0000
2023/09/05	R213	02/11/2023	11.44 Call	Bond Future	2969.0700	2.9691	2684.6300	2.6846	9.580	0.0000	0.0000
2023/09/05	R213	02/11/2023	10.94 Put	Bond Future	1244.4500	1.2445	1412.8800	1.4129	13.534	0.0000	0.0000
2023/09/05	R213	02/11/2023	10.94 Call	Bond Future	1515.7600	1.5158	1310.4200	1.3104	13.547	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.71 Call	Bond Future	4246.4800	4.2465	3973.3600	3.9734	6.432	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.71 Put	Bond Future	1185.4800	1.1855	1294.5900	1.2946	9.204	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.72 Call	Bond Future	4275.7300	4.2757	4001.7800	4.0018	6.407	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.72 Put	Bond Future	1174.5300	1.1745	1282.8100	1.2828	9.219	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.70 Call	Bond Future	4217.1000	4.2171	3944.8200	3.9448	6.457	0.0000	0.0000
2023/09/05	R213	01/02/2024	11.70 Put	Bond Future	1196.3300	1.1963	1306.2800	1.3063	9.191	0.0000	0.0000
2023/09/05	R213	01/02/2024		Bond Future	10.9671	83.9123	11.0580	83.5301	0.828	0.0000	0.0000
2023/09/05	R213	02/05/2024		Bond Future	11.0551	82.2239	11.1502	81.8333	0.861	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.29 Call	Bond Future	1397.5700	1.3976	1267.1300	1.2671	9.333	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.29 Put	Bond Future	4624.4300	4.6244	4884.5500	4.8846	5.625	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.30 Call	Bond Future	1411.4500	1.4115	1280.1000	1.2801	9.306	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.30 Put	Bond Future	4595.1000	4.5951	4854.3100	4.8543	5.641	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.28 Call	Bond Future	1383.5500	1.3836	1254.0300	1.2540	9.361	0.0000	0.0000
2023/09/05	R213	02/05/2024	10.28 Put	Bond Future	4653.6400	4.6536	4914.6800	4.9147	5.609	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.87 Call	Bond Future	2543.0600	2.5431	2359.7000	2.3597	7.210	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.87 Put	Bond Future	3701.3200	3.7013	3916.7900	3.9168	5.821	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.88 Call	Bond Future	2562.5500	2.5626	2378.3300	2.3783	7.189	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.88 Put	Bond Future	3680.0700	3.6801	3894.6800	3.8947	5.832	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.86 Call	Bond Future	2523.6500	2.5237	2341.1500	2.3412	7.232	0.0000	0.0000
2023/09/05	R213	01/08/2024	10.86 Put	Bond Future	3722.6800	3.7227	3939.0100	3.9390	5.811	0.0000	0.0000
2023/09/05	R213	01/08/2024		Bond Future	11.1567	84.0206	11.2566	83.6218	0.896	0.0000	0.0000
2023/09/05	R213	07/11/2024		Bond Future	11.3018	82.3704	11.4073	81.9629	0.933	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.22 Call	Bond Future	3243.9700	3.2440	3037.8500	3.0379	6.354	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.22 Put	Bond Future	3561.8700	3.5619	3763.2300	3.7632	5.653	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.23 Call	Bond Future	3264.2300	3.2642	3057.3600	3.0574	6.337	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.23 Put	Bond Future	3543.2000	3.5432	3743.8100	3.7438	5.662	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.21 Call	Bond Future	3223.4100	3.2234	3018.0500	3.0181	6.371	0.0000	0.0000
2023/09/05	R213	07/11/2024	11.21 Put	Bond Future	3580.2700	3.5803	3782.3900	3.7824	5.645	0.0000	0.0000
2023/09/05	R214	02/11/2023	11.46 Call	Bond Future	198.7200	0.1987	143.6400	0.1436	27.717	0.0000	0.0000
2023/09/05	R214	02/11/2023	11.46 Put	Bond Future	4919.1200	4.9191	5355.9700	5.3560	8.881	0.0000	0.0000
2023/09/05	R214	02/11/2023	11.47 Call	Bond Future	204.8300	0.2048	148.3800	0.1484	27.559	0.0000	0.0000
2023/09/05	R214	02/11/2023	11.47 Put	Bond Future	4872.6400	4.8726	5308.1200	5.3081	8.937	0.0000	0.0000
2023/09/05	R214	02/11/2023	11.45 Call	Bond Future	192.7900	0.1928	139.0600	0.1391	27.870	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	
2023/09/05	R214	02/11/2023	11.45 Put	Bond Future	4965.8400	4.9658	5404.0400	5.4040	8.824	0.0000	0.0000
2023/09/05	R214	02/11/2023		Bond Future	12.4128	59.4855	12.5190	58.9936	0.856	0.0000	0.0000
2023/09/05	R214	01/02/2024		Bond Future	12.5207	60.8147	12.6308	60.3118	0.880	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.15 Call	Bond Future	1794.2000	1.7942	1585.8200	1.5858	11.614	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.15 Put	Bond Future	3538.1900	3.5382	3832.7500	3.8328	8.325	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.16 Call	Bond Future	1814.6800	1.8147	1604.7700	1.6048	11.567	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.16 Put	Bond Future	3510.5400	3.5105	3803.5700	3.8036	8.347	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.14 Call	Bond Future	1773.8500	1.7739	1566.9900	1.5670	11.662	0.0000	0.0000
2023/09/05	R214	01/02/2024	12.14 Put	Bond Future	3566.0200	3.5660	3862.1000	3.8621	8.303	0.0000	0.0000
2023/09/05	R214	02/05/2024		Bond Future	12.6254	58.8654	12.7395	58.3513	0.903	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.47 Call	Bond Future	1090.0700	1.0901	958.8900	0.9589	12.034	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.47 Put	Bond Future	6728.6100	6.7286	7111.5100	7.1115	5.691	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.48 Call	Bond Future	1101.5100	1.1015	969.2800	0.9693	12.004	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.48 Put	Bond Future	6687.6700	6.6877	7069.5200	7.0695	5.710	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.46 Call	Bond Future	1078.8700	1.0789	948.7300	0.9487	12.063	0.0000	0.0000
2023/09/05	R214	02/05/2024	11.46 Put	Bond Future	6769.8500	6.7699	7153.7900	7.1538	5.671	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.17 Call	Bond Future	2511.4500	2.5115	2293.4200	2.2934	8.681	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.17 Put	Bond Future	5150.0600	5.1501	5457.1500	5.4572	5.963	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.18 Call	Bond Future	2530.9500	2.5310	2311.8300	2.3118	8.658	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.18 Put	Bond Future	5121.6200	5.1216	5427.6200	5.4276	5.975	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.16 Call	Bond Future	2491.8000	2.4918	2274.8700	2.2749	8.706	0.0000	0.0000
2023/09/05	R214	01/08/2024	12.16 Put	Bond Future	5178.4100	5.1784	5486.6000	5.4866	5.951	0.0000	0.0000
2023/09/05	R214	01/08/2024		Bond Future	12.7395	60.1512	12.8577	59.6261	0.928	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.61 Call	Bond Future	3432.0700	3.4321	3172.5900	3.1726	7.560	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.61 Put	Bond Future	4657.5500	4.6576	4934.8300	4.9348	5.953	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.62 Call	Bond Future	3453.8700	3.4539	3193.3900	3.1934	7.542	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.62 Put	Bond Future	4633.9200	4.6339	4910.2000	4.9102	5.962	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.60 Call	Bond Future	3410.3400	3.4103	3151.8500	3.1519	7.580	0.0000	0.0000
2023/09/05	R214	07/11/2024	12.60 Put	Bond Future	4681.2900	4.6813	4959.5600	4.9596	5.944	0.0000	0.0000
2023/09/05	R214	07/11/2024		Bond Future	12.8841	58.2112	13.0071	57.6744	0.954	0.0000	0.0000
2023/09/05	R248	02/11/2023		Bond Future	12.5670	72.8083	12.6682	72.2439	0.806	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.48 Call	Bond Future	165.9500	0.1660	119.3200	0.1193	28.099	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.48 Put	Bond Future	6768.3900	6.7684	7286.2100	7.2862	7.651	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.49 Call	Bond Future	170.8800	0.1709	123.0800	0.1231	27.973	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.49 Put	Bond Future	6707.7200	6.7077	7224.3700	7.2244	7.702	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.47 Call	Bond Future	161.0800	0.1611	115.6200	0.1156	28.222	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.47 Put	Bond Future	6829.2100	6.8292	7348.2000	7.3482	7.600	0.0000	0.0000
2023/09/05	R248	02/11/2023	11.80 Put	Bond Future	4974.2800	4.9743	5439.0800	5.4391	9.344	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	
2023/09/05	R248	02/11/2023	11.80 Call	Bond Future	424.0200	0.4240	324.3700	0.3244	23.501	0.0000	0.0000
2023/09/05	R248	02/11/2023	12.50 Put	Bond Future	2169.5200	2.1695	2457.7200	2.4577	13.284	0.0000	0.0000
2023/09/05	R248	02/11/2023	12.50 Call	Bond Future	1791.6100	1.7916	1515.3600	1.5154	15.419	0.0000	0.0000
2023/09/05	R248	02/11/2023	13.60 Call	Bond Future	5846.3100	5.8463	5360.2700	5.3603	8.314	0.0000	0.0000
2023/09/05	R248	02/11/2023	13.60 Put	Bond Future	441.4900	0.4415	519.9000	0.5199	17.760	0.0000	0.0000
2023/09/05	R248	01/02/2024		Bond Future	12.6816	74.4352	12.7869	73.8581	0.830	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.15 Call	Bond Future	1834.7700	1.8348	1621.2500	1.6213	11.637	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.15 Put	Bond Future	4883.5800	4.8836	5247.1800	5.2472	7.445	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.16 Call	Bond Future	1857.1800	1.8572	1641.9100	1.6419	11.591	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.16 Put	Bond Future	4846.5000	4.8465	5208.3500	5.2084	7.466	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.14 Call	Bond Future	1812.5200	1.8125	1600.7200	1.6007	11.685	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.14 Put	Bond Future	4920.9000	4.9209	5286.2200	5.2862	7.424	0.0000	0.0000
2023/09/05	R248	01/02/2024	11.50 Put	Bond Future	7829.5600	7.8296	8297.4900	8.2975	5.976	0.0000	0.0000
2023/09/05	R248	01/02/2024	11.50 Call	Bond Future	725.0600	0.7251	615.8700	0.6159	15.059	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.30 Put	Bond Future	4352.8700	4.3529	4690.4600	4.6905	7.756	0.0000	0.0000
2023/09/05	R248	01/02/2024	12.30 Call	Bond Future	2187.5600	2.1876	1948.0300	1.9480	10.950	0.0000	0.0000
2023/09/05	R248	01/02/2024	13.37 Call	Bond Future	5497.4700	5.4975	5097.5600	5.0976	7.274	0.0000	0.0000
2023/09/05	R248	01/02/2024	13.37 Put	Bond Future	1870.3900	1.8704	2047.6000	2.0476	9.474	0.0000	0.0000
2023/09/05	R248	02/05/2024		Bond Future	12.7931	71.6454	12.9024	71.0556	0.854	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.47 Call	Bond Future	1160.4600	1.1605	1025.5300	1.0255	11.627	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.47 Put	Bond Future	9069.7800	9.0698	9524.7000	9.5247	5.016	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.48 Call	Bond Future	1172.8900	1.1729	1036.8300	1.0368	11.600	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.48 Put	Bond Future	9016.6500	9.0167	9470.4400	9.4704	5.033	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.46 Call	Bond Future	1147.9400	1.1479	1014.1400	1.0141	11.656	0.0000	0.0000
2023/09/05	R248	02/05/2024	11.46 Put	Bond Future	9122.9200	9.1229	9578.9700	9.5790	4.999	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.31 Call	Bond Future	3029.3300	3.0293	2780.9900	2.7810	8.198	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.31 Put	Bond Future	6399.8300	6.3998	6753.9600	6.7540	5.533	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.32 Call	Bond Future	3052.7000	3.0527	2803.1200	2.8031	8.176	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.32 Put	Bond Future	6365.1000	6.3651	6717.9900	6.7180	5.544	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.30 Call	Bond Future	3005.7700	3.0058	2758.6800	2.7587	8.221	0.0000	0.0000
2023/09/05	R248	01/08/2024	12.30 Put	Bond Future	6434.4500	6.4345	6789.8300	6.7898	5.523	0.0000	0.0000
2023/09/05	R248	01/08/2024		Bond Future	12.9144	73.2101	13.0280	72.6076	0.879	0.0000	0.0000
2023/09/05	R248	07/11/2024		Bond Future	13.0676	70.4214	13.1862	69.8055	0.907	0.0000	0.0000
2023/09/05	R248	07/11/2024	12.79 Call	Bond Future	4315.4300	4.3154	4014.9600	4.0150	6.963	0.0000	0.0000
2023/09/05	R248	07/11/2024	12.79 Put	Bond Future	5796.9900	5.7970	6112.4100	6.1124	5.441	0.0000	0.0000
2023/09/05	R248	07/11/2024	12.80 Call	Bond Future	4341.8700	4.3419	4040.3100	4.0403	6.945	0.0000	0.0000
2023/09/05	R248	07/11/2024	12.80 Put	Bond Future	5769.0800	5.7691	6083.4100	6.0834	5.449	0.0000	0.0000
2023/09/05	R248	07/11/2024	12.78 Call	Bond Future	4289.0500	4.2891	3989.6800	3.9897	6.980	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	
2023/09/05	R248	07/11/2024	12.78 Put	Bond Future	5825.0400	5.8250	6141.5600	6.1416	5.434	0.0000	0.0000
2023/09/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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