



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 07/09/2023 TO 07/09/2023

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
2023/09/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/07	2025	02/11/2023		Bond Future	172.9006	172.9006	172.9361	0.021	0.0000	0.0000
2023/09/07	2025	01/02/2024		Bond Future	175.0105	175.0105	175.0466	0.021	0.0000	0.0000
2023/09/07	2025	02/05/2024		Bond Future	178.9554	178.9554	178.9926	0.021	0.0000	0.0000
2023/09/07	2025	01/08/2024		Bond Future	181.0727	181.0727	181.1111	0.021	0.0000	0.0000
2023/09/07	2025	07/11/2024		Bond Future	185.2444	185.2444	185.2846	0.022	0.0000	0.0000
2023/09/07	2029	02/11/2023		Bond Future	125.2126	125.2126	125.2372	0.020	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	
2023/09/07	2029	01/02/2024		Bond Future	128.0404	128.0404	128.0655	128.0655	0.020	0.0000	0.0000
2023/09/07	2029	02/05/2024		Bond Future	129.5597	129.5597	129.5855	129.5855	0.020	0.0000	0.0000
2023/09/07	2029	01/08/2024		Bond Future	132.4236	132.4236	132.4505	132.4505	0.020	0.0000	0.0000
2023/09/07	2029	07/11/2024		Bond Future	134.0747	134.0747	134.1025	134.1025	0.021	0.0000	0.0000
2023/09/07	2030	02/11/2023		Bond Future	10.4475	91.1203	10.4209	91.2319	0.255	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.81 Call	Bond Future	2234.3000	2.2343	2299.8900	2.2999	2.936	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.81 Put	Bond Future	734.7300	0.7347	688.7100	0.6887	6.264	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.82 Call	Bond Future	2263.4800	2.2635	2329.5700	2.3296	2.920	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.82 Put	Bond Future	722.9900	0.7230	677.4700	0.6775	6.296	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.80 Call	Bond Future	2205.4000	2.2054	2270.4900	2.2705	2.951	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.80 Put	Bond Future	746.7700	0.7468	700.2500	0.7003	6.229	0.0000	0.0000
2023/09/07	2030	02/11/2023	9.57 Put	Bond Future	3893.8500	3.8939	3789.0500	3.7891	2.691	0.0000	0.0000
2023/09/07	2030	02/11/2023	9.57 Call	Bond Future	127.9900	0.1280	134.8000	0.1348	5.321	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.07 Put	Bond Future	2180.4800	2.1805	2094.2700	2.0943	3.954	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.07 Call	Bond Future	584.2100	0.5842	609.6100	0.6096	4.348	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.57 Call	Bond Future	4742.2400	4.7422	4836.2300	4.8362	1.982	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.57 Put	Bond Future	200.0600	0.2001	182.4400	0.1824	8.807	0.0000	0.0000
2023/09/07	2030	02/11/2023	9.89 Put	Bond Future	2731.6400	2.7316	2637.1500	2.6372	3.459	0.0000	0.0000
2023/09/07	2030	02/11/2023	9.89 Call	Bond Future	361.6900	0.3617	378.8100	0.3788	4.733	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.39 Put	Bond Future	1400.9300	1.4009	1332.0900	1.3321	4.914	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.39 Call	Bond Future	1159.9600	1.1600	1202.7300	1.2027	3.687	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.43 Call	Bond Future	4248.7000	4.2487	4338.9000	4.3389	2.123	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.43 Put	Bond Future	256.8800	0.2569	235.4700	0.2355	8.335	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.62 Put	Bond Future	991.6500	0.9917	935.6700	0.9357	5.645	0.0000	0.0000
2023/09/07	2030	02/11/2023	10.62 Call	Bond Future	1709.1600	1.7092	1764.7900	1.7648	3.255	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.12 Put	Bond Future	439.9400	0.4399	407.8600	0.4079	7.292	0.0000	0.0000
2023/09/07	2030	02/11/2023	11.12 Call	Bond Future	3196.9500	3.1970	3276.4800	3.2765	2.488	0.0000	0.0000
2023/09/07	2030	02/11/2023	12.27 Call	Bond Future	7282.8000	7.2828	7388.2600	7.3883	1.448	0.0000	0.0000
2023/09/07	2030	02/11/2023	12.27 Put	Bond Future	55.1900	0.0552	49.0400	0.0490	11.143	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.89 Put	Bond Future	3625.4300	3.6254	3542.0100	3.5420	2.301	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.89 Call	Bond Future	1031.5300	1.0315	1062.1200	1.0621	2.965	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.39 Put	Bond Future	2387.4600	2.3875	2320.6700	2.3207	2.798	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.39 Call	Bond Future	1864.0700	1.8641	1911.2900	1.9113	2.533	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.86 Call	Bond Future	5825.9500	5.8260	5914.9300	5.9149	1.527	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.86 Put	Bond Future	591.9300	0.5919	566.9000	0.5669	4.229	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.16 Put	Bond Future	2909.2100	2.9092	2834.5500	2.8346	2.566	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.16 Call	Bond Future	1440.7100	1.4407	1480.0600	1.4801	2.731	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.00 Call	Bond Future	3293.1200	3.2931	3360.5000	3.3605	2.046	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	
2023/09/07	2030	01/02/2024	11.00 Put	Bond Future	1369.0200	1.3690	1322.3900	1.3224	3.406	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.75 Call	Bond Future	5480.2400	5.4802	5567.0000	5.5670	1.583	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.75 Put	Bond Future	660.6600	0.6607	633.4100	0.6334	4.125	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.57 Put	Bond Future	4620.7600	4.6208	4528.2900	4.5283	2.001	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.57 Call	Bond Future	670.3500	0.6704	691.8900	0.6919	3.213	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.07 Put	Bond Future	3135.0900	3.1351	3057.4300	3.0574	2.477	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.07 Call	Bond Future	1293.3800	1.2934	1329.7300	1.3297	2.810	0.0000	0.0000
2023/09/07	2030	01/02/2024	12.10 Call	Bond Future	6594.4800	6.5945	6687.8000	6.6878	1.415	0.0000	0.0000
2023/09/07	2030	01/02/2024	12.10 Put	Bond Future	465.0800	0.4651	444.3900	0.4444	4.449	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.31 Call	Bond Future	4153.2600	4.1533	4229.5300	4.2295	1.836	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.31 Put	Bond Future	1017.4500	1.0175	979.7100	0.9797	3.709	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.93 Put	Bond Future	3512.0200	3.5120	3429.8400	3.4298	2.340	0.0000	0.0000
2023/09/07	2030	01/02/2024	9.93 Call	Bond Future	1085.9400	1.0859	1117.7700	1.1178	2.931	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.36 Call	Bond Future	4298.6400	4.2986	4376.2300	4.3762	1.805	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.36 Put	Bond Future	969.3800	0.9694	932.9600	0.9330	3.757	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.37 Call	Bond Future	4327.8300	4.3278	4405.6900	4.4057	1.799	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.37 Put	Bond Future	959.9400	0.9599	923.7900	0.9238	3.766	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.35 Call	Bond Future	4269.5200	4.2695	4346.8500	4.3469	1.811	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.35 Put	Bond Future	978.9000	0.9789	942.2200	0.9422	3.747	0.0000	0.0000
2023/09/07	2030	01/02/2024		Bond Future	10.5187	89.1502	10.4906	89.2642	0.267	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.85 Call	Bond Future	5794.3900	5.7944	5883.1700	5.8832	1.532	0.0000	0.0000
2023/09/07	2030	01/02/2024	11.85 Put	Bond Future	597.9400	0.5979	572.7100	0.5727	4.219	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.00 Put	Bond Future	3318.9300	3.3189	3238.9800	3.2390	2.409	0.0000	0.0000
2023/09/07	2030	01/02/2024	10.00 Call	Bond Future	1185.6200	1.1856	1219.6800	1.2197	2.873	0.0000	0.0000
2023/09/07	2030	02/05/2024		Bond Future	10.6017	91.1381	10.5720	91.2549	0.281	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.66 Put	Bond Future	4847.8900	4.8479	4760.3300	4.7603	1.806	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.66 Call	Bond Future	1056.7800	1.0568	1085.9700	1.0860	2.762	0.0000	0.0000
2023/09/07	2030	02/05/2024	10.16 Put	Bond Future	3524.9400	3.5249	3450.7700	3.4508	2.104	0.0000	0.0000
2023/09/07	2030	02/05/2024	10.16 Call	Bond Future	1771.2100	1.7712	1813.7900	1.8138	2.404	0.0000	0.0000
2023/09/07	2030	02/05/2024	11.94 Call	Bond Future	6076.4600	6.0765	6162.2800	6.1623	1.412	0.0000	0.0000
2023/09/07	2030	02/05/2024	11.94 Put	Bond Future	1014.4300	1.0144	983.5000	0.9835	3.049	0.0000	0.0000
2023/09/07	2030	02/05/2024	10.62 Put	Bond Future	2584.4100	2.5844	2523.1500	2.5232	2.370	0.0000	0.0000
2023/09/07	2030	02/05/2024	10.62 Call	Bond Future	2656.2000	2.6562	2711.6900	2.7117	2.089	0.0000	0.0000
2023/09/07	2030	02/05/2024	11.12 Put	Bond Future	1824.0500	1.8241	1775.8700	1.7759	2.641	0.0000	0.0000
2023/09/07	2030	02/05/2024	11.12 Call	Bond Future	3828.5400	3.8285	3897.1100	3.8971	1.791	0.0000	0.0000
2023/09/07	2030	02/05/2024	13.15 Call	Bond Future	9658.7100	9.6587	9762.5900	9.7626	1.076	0.0000	0.0000
2023/09/07	2030	02/05/2024	13.15 Put	Bond Future	326.5800	0.3266	313.7100	0.3137	3.941	0.0000	0.0000
2023/09/07	2030	02/05/2024	12.38 Call	Bond Future	7364.2400	7.3642	7457.3700	7.4574	1.265	0.0000	0.0000
2023/09/07	2030	02/05/2024	12.38 Put	Bond Future	716.9700	0.7170	693.3500	0.6934	3.294	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	
2023/09/07	2030	02/05/2024	10.82 Put	Bond Future	2250.6300	2.2506	2194.7900	2.1948	2.481	0.0000	0.0000
2023/09/07	2030	02/05/2024	10.82 Call	Bond Future	3101.8600	3.1019	3162.7700	3.1628	1.964	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.82 Call	Bond Future	1254.9000	1.2549	1288.1800	1.2882	2.652	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.82 Put	Bond Future	4387.9300	4.3879	4304.4600	4.3045	1.902	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.83 Call	Bond Future	1268.2000	1.2682	1301.7400	1.3017	2.645	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.83 Put	Bond Future	4360.2900	4.3603	4277.0800	4.2771	1.908	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.81 Call	Bond Future	1241.4300	1.2414	1274.4400	1.2744	2.659	0.0000	0.0000
2023/09/07	2030	02/05/2024	9.81 Put	Bond Future	4415.4200	4.4154	4331.6800	4.3317	1.897	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.38 Call	Bond Future	2275.4000	2.2754	2325.0100	2.3250	2.180	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.38 Put	Bond Future	3512.4000	3.5124	3442.3600	3.4424	1.994	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.39 Call	Bond Future	2293.4500	2.2935	2343.3100	2.3433	2.174	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.39 Put	Bond Future	3491.9700	3.4920	3422.1800	3.4222	1.999	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.37 Call	Bond Future	2257.4300	2.2574	2306.7900	2.3068	2.187	0.0000	0.0000
2023/09/07	2030	01/08/2024	10.37 Put	Bond Future	3532.9200	3.5329	3462.6300	3.4626	1.990	0.0000	0.0000
2023/09/07	2030	01/08/2024		Bond Future	10.7042	89.1252	10.6726	89.2449	0.295	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.75 Call	Bond Future	3010.6600	3.0107	3068.9400	3.0689	1.936	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.75 Put	Bond Future	3327.3700	3.3274	3262.8000	3.2628	1.941	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.76 Call	Bond Future	3030.4800	3.0305	3088.9800	3.0890	1.930	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.76 Put	Bond Future	3310.7100	3.3107	3246.3600	3.2464	1.944	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.74 Call	Bond Future	2991.2900	2.9913	3049.3400	3.0493	1.941	0.0000	0.0000
2023/09/07	2030	07/11/2024	10.74 Put	Bond Future	3344.5100	3.3445	3279.7100	3.2797	1.938	0.0000	0.0000
2023/09/07	2030	07/11/2024		Bond Future	10.8370	91.1507	10.8032	91.2735	0.312	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.85 Put	Bond Future	2819.7300	2.8197	2787.6700	2.7877	1.137	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.85 Call	Bond Future	557.3200	0.5573	555.2300	0.5552	0.375	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.78 Call	Bond Future	2912.8600	2.9129	2921.8900	2.9219	0.310	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.78 Put	Bond Future	763.9300	0.7639	742.9900	0.7430	2.741	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.28 Call	Bond Future	1417.2700	1.4173	1418.7100	1.4187	0.102	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.28 Put	Bond Future	1602.1000	1.6021	1573.5700	1.5736	1.781	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.71 Put	Bond Future	3328.9200	3.3289	3296.5800	3.2966	0.971	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.71 Call	Bond Future	375.5800	0.3756	373.2100	0.3732	0.631	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.50 Call	Bond Future	2020.1400	2.0201	2024.6600	2.0247	0.224	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.50 Put	Bond Future	1167.4500	1.1675	1142.0000	1.1420	2.180	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.00 Call	Bond Future	805.4000	0.8054	804.0900	0.8041	0.163	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.00 Put	Bond Future	2335.5000	2.3355	2304.2200	2.3042	1.339	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.58 Put	Bond Future	3849.0000	3.8490	3816.7300	3.8167	0.838	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.58 Call	Bond Future	247.5800	0.2476	245.2800	0.2453	0.929	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.60 Call	Bond Future	2324.3200	2.3243	2330.4200	2.3304	0.262	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.60 Put	Bond Future	1005.6000	1.0056	981.7300	0.9817	2.374	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	
2023/09/07	2032	02/11/2023	10.35 Put	Bond Future	4868.2700	4.8683	4836.5900	4.8366	0.651	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.35 Call	Bond Future	104.6900	0.1047	102.9800	0.1030	1.633	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.90 Put	Bond Future	633.6100	0.6336	614.6100	0.6146	2.999	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.90 Call	Bond Future	3329.8900	3.3299	3340.8600	3.3409	0.329	0.0000	0.0000
2023/09/07	2032	02/11/2023		Bond Future	11.3189	84.4820	11.3126	84.5120	0.056	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.23 Call	Bond Future	1294.6500	1.2947	1295.4800	1.2955	0.064	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.23 Put	Bond Future	1717.6600	1.7177	1688.5200	1.6885	1.696	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.24 Call	Bond Future	1318.7200	1.3187	1319.6700	1.3197	0.072	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.24 Put	Bond Future	1694.0200	1.6940	1665.0000	1.6650	1.713	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.22 Call	Bond Future	1270.6800	1.2707	1271.4000	1.2714	0.057	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.22 Put	Bond Future	1741.4300	1.7414	1712.1800	1.7122	1.680	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.59 Put	Bond Future	3807.5100	3.8075	3775.2300	3.7752	0.848	0.0000	0.0000
2023/09/07	2032	02/11/2023	10.59 Call	Bond Future	256.1700	0.2562	253.8600	0.2539	0.902	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.09 Put	Bond Future	2076.1900	2.0762	2045.6300	2.0456	1.472	0.0000	0.0000
2023/09/07	2032	02/11/2023	11.09 Call	Bond Future	981.5600	0.9816	980.9700	0.9810	0.060	0.0000	0.0000
2023/09/07	2032	02/11/2023	12.26 Call	Bond Future	4662.6400	4.6626	4679.1200	4.6791	0.353	0.0000	0.0000
2023/09/07	2032	02/11/2023	12.26 Put	Bond Future	353.1000	0.3531	339.6100	0.3396	3.820	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.59 Put	Bond Future	4952.5900	4.9526	4923.5100	4.9235	0.587	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.59 Call	Bond Future	1000.8600	1.0009	1002.3800	1.0024	0.152	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.09 Put	Bond Future	3399.4300	3.3994	3373.2900	3.3733	0.769	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.09 Call	Bond Future	1864.6500	1.8647	1869.1100	1.8691	0.239	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.73 Call	Bond Future	6640.4700	6.6405	6658.2200	6.6582	0.267	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.73 Put	Bond Future	835.1300	0.8351	822.2800	0.8223	1.539	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.78 Put	Bond Future	4309.7800	4.3098	4281.6600	4.2817	0.652	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.78 Call	Bond Future	1286.8800	1.2869	1289.3600	1.2894	0.193	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.75 Call	Bond Future	3502.9000	3.5029	3512.6500	3.5127	0.278	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.75 Put	Bond Future	1978.8400	1.9788	1957.9900	1.9580	1.054	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.50 Call	Bond Future	5854.3500	5.8544	5870.3700	5.8704	0.274	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.50 Put	Bond Future	1026.8800	1.0269	1012.3000	1.0123	1.420	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.01 Put	Bond Future	7284.1500	7.2842	7253.3600	7.2534	0.423	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.01 Call	Bond Future	415.9100	0.4159	415.7200	0.4157	0.046	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.76 Put	Bond Future	4374.1900	4.3742	4345.9600	4.3460	0.645	0.0000	0.0000
2023/09/07	2032	01/02/2024	10.76 Call	Bond Future	1254.1300	1.2541	1256.5000	1.2565	0.189	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.62 Call	Bond Future	6261.7400	6.2617	6278.6800	6.2787	0.271	0.0000	0.0000
2023/09/07	2032	01/02/2024	12.62 Put	Bond Future	922.0600	0.9221	908.4000	0.9084	1.481	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.84 Call	Bond Future	3762.6600	3.7627	3773.1800	3.7732	0.280	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.84 Put	Bond Future	1832.7000	1.8327	1812.6200	1.8126	1.096	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.85 Call	Bond Future	3792.0600	3.7921	3802.6600	3.8027	0.280	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.85 Put	Bond Future	1817.1600	1.8172	1797.1600	1.7972	1.101	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	
2023/09/07	2032	01/02/2024	11.83 Call	Bond Future	3733.5500	3.7336	3743.9900	3.7440	0.280	0.0000	0.0000
2023/09/07	2032	01/02/2024	11.83 Put	Bond Future	1848.5600	1.8486	1828.4000	1.8284	1.091	0.0000	0.0000
2023/09/07	2032	01/02/2024		Bond Future	11.4172	86.3695	11.4106	86.4001	0.058	0.0000	0.0000
2023/09/07	2032	02/05/2024		Bond Future	11.5233	84.1335	11.5164	84.1649	0.060	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.36 Put	Bond Future	6530.3800	6.5304	6501.8600	6.5019	0.437	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.36 Call	Bond Future	1042.1500	1.0422	1045.0900	1.0451	0.282	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.86 Put	Bond Future	4836.6800	4.8367	4810.6900	4.8107	0.537	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.86 Call	Bond Future	1762.9800	1.7630	1768.4500	1.7685	0.310	0.0000	0.0000
2023/09/07	2032	02/05/2024	12.90 Call	Bond Future	7184.6700	7.1847	7203.3200	7.2033	0.260	0.0000	0.0000
2023/09/07	2032	02/05/2024	12.90 Put	Bond Future	1246.3300	1.2463	1233.5200	1.2335	1.028	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.59 Put	Bond Future	5707.1100	5.7071	5679.6500	5.6797	0.481	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.59 Call	Bond Future	1340.2500	1.3403	1344.2500	1.3443	0.298	0.0000	0.0000
2023/09/07	2032	02/05/2024	11.09 Put	Bond Future	4183.8000	4.1838	4159.2000	4.1592	0.588	0.0000	0.0000
2023/09/07	2032	02/05/2024	11.09 Call	Bond Future	2192.2900	2.1923	2199.1500	2.1992	0.313	0.0000	0.0000
2023/09/07	2032	02/05/2024	13.18 Call	Bond Future	8106.1700	8.1062	8126.3300	8.1263	0.249	0.0000	0.0000
2023/09/07	2032	02/05/2024	13.18 Put	Bond Future	1028.5400	1.0285	1017.2400	1.0172	1.099	0.0000	0.0000
2023/09/07	2032	02/05/2024	13.35 Call	Bond Future	8655.3300	8.6553	8676.4600	8.6765	0.244	0.0000	0.0000
2023/09/07	2032	02/05/2024	13.35 Put	Bond Future	896.7600	0.8968	886.4300	0.8864	1.152	0.0000	0.0000
2023/09/07	2032	02/05/2024	11.35 Put	Bond Future	3538.1000	3.5381	3515.2000	3.5152	0.647	0.0000	0.0000
2023/09/07	2032	02/05/2024	11.35 Call	Bond Future	2748.8500	2.7489	2757.4100	2.7574	0.311	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.65 Put	Bond Future	5503.8400	5.5038	5476.6900	5.4767	0.493	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.65 Call	Bond Future	1426.5000	1.4265	1430.8100	1.4308	0.302	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.55 Call	Bond Future	1284.8500	1.2849	1288.6500	1.2887	0.296	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.55 Put	Bond Future	5845.4100	5.8454	5817.7500	5.8178	0.473	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.56 Call	Bond Future	1298.4400	1.2984	1302.2900	1.3023	0.297	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.56 Put	Bond Future	5810.5300	5.8105	5782.9200	5.7829	0.475	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.54 Call	Bond Future	1271.1200	1.2711	1274.8800	1.2749	0.296	0.0000	0.0000
2023/09/07	2032	02/05/2024	10.54 Put	Bond Future	5880.2000	5.8802	5852.5000	5.8525	0.471	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.14 Call	Bond Future	2420.4200	2.4204	2428.8900	2.4289	0.350	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.14 Put	Bond Future	4687.0800	4.6871	4663.1000	4.6631	0.512	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.15 Call	Bond Future	2440.2600	2.4403	2448.7900	2.4488	0.350	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.15 Put	Bond Future	4661.2400	4.6612	4637.3200	4.6373	0.513	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.13 Call	Bond Future	2400.6700	2.4007	2409.0800	2.4091	0.350	0.0000	0.0000
2023/09/07	2032	01/08/2024	11.13 Put	Bond Future	4713.0400	4.7130	4689.0000	4.6890	0.510	0.0000	0.0000
2023/09/07	2032	01/08/2024		Bond Future	11.6447	85.9720	11.6374	86.0045	0.063	0.0000	0.0000
2023/09/07	2032	07/11/2024		Bond Future	11.8032	83.7610	11.7953	83.7946	0.067	0.0000	0.0000
2023/09/07	2032	07/11/2024	11.48 Call	Bond Future	3110.4500	3.1105	3121.7200	3.1217	0.362	0.0000	0.0000
2023/09/07	2032	07/11/2024	11.48 Put	Bond Future	4509.8700	4.5099	4487.4600	4.4875	0.497	0.0000	0.0000
2023/09/07	2032	07/11/2024	11.49 Call	Bond Future	3131.3500	3.1314	3142.6800	3.1427	0.362	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	
2023/09/07	2032	07/11/2024	11.49 Put	Bond Future	4487.0200	4.4870	4464.6700	4.4647	0.498	0.0000	0.0000
2023/09/07	2032	07/11/2024	11.47 Call	Bond Future	3089.2500	3.0893	3100.4700	3.1005	0.363	0.0000	0.0000
2023/09/07	2032	07/11/2024	11.47 Put	Bond Future	4532.4600	4.5325	4510.0000	4.5100	0.496	0.0000	0.0000
2023/09/07	2033	02/11/2023		Bond Future	118.1390	118.1390	118.0841	118.0841	0.046	0.0000	0.0000
2023/09/07	2033	01/02/2024		Bond Future	120.8070	120.8070	120.7508	120.7508	0.047	0.0000	0.0000
2023/09/07	2033	02/05/2024		Bond Future	122.0677	122.0677	122.0104	122.0104	0.047	0.0000	0.0000
2023/09/07	2033	01/08/2024		Bond Future	124.7662	124.7662	124.7080	124.7080	0.047	0.0000	0.0000
2023/09/07	2033	07/11/2024		Bond Future	126.1423	126.1423	126.0831	126.0831	0.047	0.0000	0.0000
2023/09/07	2037	02/11/2023		Bond Future	12.3940	77.2367	12.3466	77.4840	0.382	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.56 Call	Bond Future	321.0400	0.3210	351.1700	0.3512	9.385	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.56 Put	Bond Future	4854.8000	4.8548	4637.6200	4.6376	4.474	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.57 Call	Bond Future	330.1200	0.3301	360.9600	0.3610	9.342	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.57 Put	Bond Future	4807.1700	4.8072	4590.7000	4.5907	4.503	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.55 Call	Bond Future	312.1400	0.3121	341.5800	0.3416	9.432	0.0000	0.0000
2023/09/07	2037	02/11/2023	11.55 Put	Bond Future	4902.6700	4.9027	4684.8000	4.6848	4.444	0.0000	0.0000
2023/09/07	2037	02/11/2023	13.89 Call	Bond Future	7403.5900	7.4036	7627.6000	7.6276	3.026	0.0000	0.0000
2023/09/07	2037	02/11/2023	13.89 Put	Bond Future	178.2900	0.1783	154.9900	0.1550	13.069	0.0000	0.0000
2023/09/07	2037	02/11/2023	12.52 Put	Bond Future	1540.3800	1.5404	1420.0700	1.4201	7.810	0.0000	0.0000
2023/09/07	2037	02/11/2023	12.52 Call	Bond Future	2192.0400	2.1920	2319.0400	2.3190	5.794	0.0000	0.0000
2023/09/07	2037	02/11/2023	12.02 Put	Bond Future	2941.2000	2.9412	2765.5600	2.7656	5.972	0.0000	0.0000
2023/09/07	2037	02/11/2023	12.02 Call	Bond Future	956.1600	0.9562	1027.8300	1.0278	7.496	0.0000	0.0000
2023/09/07	2037	01/02/2024	13.93 Call	Bond Future	7647.3400	7.6473	7847.5300	7.8475	2.618	0.0000	0.0000
2023/09/07	2037	01/02/2024	13.93 Put	Bond Future	880.9700	0.8810	828.3500	0.8284	5.973	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.93 Call	Bond Future	4160.8400	4.1608	4311.8500	4.3119	3.629	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.93 Put	Bond Future	2064.1100	2.0641	1962.3100	1.9623	4.932	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.09 Put	Bond Future	4067.8100	4.0678	3907.6400	3.9076	3.937	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.09 Call	Bond Future	1863.7200	1.8637	1956.3600	1.9564	4.971	0.0000	0.0000
2023/09/07	2037	01/02/2024		Bond Future	12.5116	74.7060	12.4623	74.9588	0.394	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.32 Call	Bond Future	2405.8900	2.4059	2515.3800	2.5154	4.551	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.32 Put	Bond Future	3395.8400	3.3958	3252.5200	3.2525	4.220	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.33 Call	Bond Future	2431.2300	2.4312	2541.4500	2.5415	4.534	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.33 Put	Bond Future	3369.0300	3.3690	3226.4400	3.2264	4.232	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.31 Call	Bond Future	2380.8700	2.3809	2489.6300	2.4896	4.568	0.0000	0.0000
2023/09/07	2037	01/02/2024	12.31 Put	Bond Future	3423.0200	3.4230	3278.9700	3.2790	4.208	0.0000	0.0000
2023/09/07	2037	02/05/2024		Bond Future	12.6372	76.3716	12.5859	76.6302	0.406	0.0000	0.0000
2023/09/07	2037	02/05/2024	11.44 Call	Bond Future	1186.5200	1.1865	1246.6300	1.2466	5.066	0.0000	0.0000
2023/09/07	2037	02/05/2024	11.44 Put	Bond Future	7584.4500	7.5845	7385.9800	7.3860	2.617	0.0000	0.0000
2023/09/07	2037	02/05/2024	11.45 Call	Bond Future	1200.6000	1.2006	1261.2400	1.2612	5.051	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	
2023/09/07	2037	02/05/2024	11.45 Put	Bond Future	7541.8300	7.5418	7343.8900	7.3439	2.625	0.0000	0.0000
2023/09/07	2037	02/05/2024	11.43 Call	Bond Future	1172.7500	1.1728	1232.3300	1.2323	5.080	0.0000	0.0000
2023/09/07	2037	02/05/2024	11.43 Put	Bond Future	7627.4300	7.6274	7428.4300	7.4284	2.609	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.10 Call	Bond Future	2529.3400	2.5293	2628.3900	2.6284	3.916	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.10 Put	Bond Future	5991.0300	5.9910	5825.5700	5.8256	2.762	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.11 Call	Bond Future	2550.0600	2.5501	2649.6600	2.6497	3.906	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.11 Put	Bond Future	5959.0300	5.9590	5794.1200	5.7941	2.767	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.09 Call	Bond Future	2508.7000	2.5087	2607.2200	2.6072	3.927	0.0000	0.0000
2023/09/07	2037	01/08/2024	12.09 Put	Bond Future	6023.1600	6.0232	5857.1700	5.8572	2.756	0.0000	0.0000
2023/09/07	2037	01/08/2024		Bond Future	12.7785	73.7850	12.7250	74.0495	0.418	0.0000	0.0000
2023/09/07	2037	07/11/2024		Bond Future	12.9428	75.4595	12.8869	75.7305	0.432	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.58 Call	Bond Future	3643.7800	3.6438	3766.2100	3.7662	3.360	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.58 Put	Bond Future	5427.5400	5.4275	5278.9800	5.2790	2.737	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.59 Call	Bond Future	3667.8100	3.6678	3790.7200	3.7907	3.351	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.59 Put	Bond Future	5401.5600	5.4016	5253.4800	5.2535	2.741	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.57 Call	Bond Future	3620.1500	3.6202	3742.0900	3.7421	3.368	0.0000	0.0000
2023/09/07	2037	07/11/2024	12.57 Put	Bond Future	5453.9600	5.4540	5304.9100	5.3049	2.733	0.0000	0.0000
2023/09/07	2038	02/11/2023		Bond Future	128.4246	128.4246	127.5306	127.5306	0.696	0.0000	0.0000
2023/09/07	2038	01/02/2024		Bond Future	129.3057	129.3057	128.3915	128.3915	0.707	0.0000	0.0000
2023/09/07	2038	02/05/2024		Bond Future	132.2201	132.2201	131.2855	131.2855	0.707	0.0000	0.0000
2023/09/07	2038	01/08/2024		Bond Future	133.0739	133.0739	132.1189	132.1189	0.718	0.0000	0.0000
2023/09/07	2038	07/11/2024		Bond Future	136.1380	136.1380	135.1616	135.1616	0.717	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.50 Put	Bond Future	6896.0700	6.8961	6519.3200	6.5193	5.463	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.50 Call	Bond Future	117.0800	0.1171	140.2000	0.1402	19.747	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.10 Put	Bond Future	3816.4400	3.8164	3510.0600	3.5101	8.028	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.10 Call	Bond Future	654.3100	0.6543	747.8000	0.7478	14.288	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.97 Call	Bond Future	2879.7700	2.8798	3127.9400	3.1279	8.618	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.97 Put	Bond Future	1225.7100	1.2257	1074.0100	1.0740	12.377	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.59 Call	Bond Future	159.2100	0.1592	189.2100	0.1892	18.843	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.59 Put	Bond Future	6379.3000	6.3793	6009.4300	6.0094	5.798	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.60 Call	Bond Future	164.5600	0.1646	195.4000	0.1954	18.741	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.60 Put	Bond Future	6322.9200	6.3229	5953.8900	5.9539	5.836	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.58 Call	Bond Future	154.0400	0.1540	183.2100	0.1832	18.937	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.58 Put	Bond Future	6435.9400	6.4359	6065.2400	6.0652	5.760	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.80 Put	Bond Future	5241.9700	5.2420	4893.2200	4.8932	6.653	0.0000	0.0000
2023/09/07	2040	02/11/2023	11.80 Call	Bond Future	303.2000	0.3032	354.3200	0.3543	16.860	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.60 Put	Bond Future	2057.6000	2.0576	1841.3200	1.8413	10.511	0.0000	0.0000
2023/09/07	2040	02/11/2023	12.60 Call	Bond Future	1722.2500	1.7223	1905.8400	1.9058	10.660	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	
2023/09/07	2040	02/11/2023	13.64 Call	Bond Future	5486.3300	5.4863	5818.0900	5.8181	6.047	0.0000	0.0000
2023/09/07	2040	02/11/2023	13.64 Put	Bond Future	436.4400	0.4364	368.3300	0.3683	15.606	0.0000	0.0000
2023/09/07	2040	02/11/2023		Bond Future	12.6613	77.4122	12.5883	77.8121	0.577	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.34 Call	Bond Future	1954.4100	1.9544	2109.4200	2.1094	7.931	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.34 Put	Bond Future	4389.3400	4.3893	4135.6300	4.1356	5.780	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.35 Call	Bond Future	1977.4300	1.9774	2133.6300	2.1336	7.899	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.35 Put	Bond Future	4355.9900	4.3560	4103.4700	4.1035	5.797	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.33 Call	Bond Future	1931.5400	1.9315	2085.3600	2.0854	7.964	0.0000	0.0000
2023/09/07	2040	01/02/2024	12.33 Put	Bond Future	4422.9000	4.4229	4168.0000	4.1680	5.763	0.0000	0.0000
2023/09/07	2040	01/02/2024		Bond Future	12.7828	74.6351	12.7069	75.0438	0.594	0.0000	0.0000
2023/09/07	2040	02/05/2024		Bond Future	12.9116	76.2990	12.8327	76.7170	0.611	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.61 Call	Bond Future	1117.9300	1.1179	1211.1600	1.2112	8.340	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.61 Put	Bond Future	8512.7700	8.5128	8188.0300	8.1880	3.815	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.62 Call	Bond Future	1129.9700	1.1300	1223.9800	1.2240	8.320	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.62 Put	Bond Future	8463.7000	8.4637	8139.7400	8.1397	3.828	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.60 Call	Bond Future	1106.1700	1.1062	1198.6100	1.1986	8.357	0.0000	0.0000
2023/09/07	2040	02/05/2024	11.60 Put	Bond Future	8562.2000	8.5622	8236.6700	8.2367	3.802	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.33 Call	Bond Future	2626.2600	2.6263	2788.2100	2.7882	6.167	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.33 Put	Bond Future	6536.7100	6.5367	6271.2300	6.2712	4.061	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.34 Call	Bond Future	2647.6100	2.6476	2810.4300	2.8104	6.150	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.34 Put	Bond Future	6502.0000	6.5020	6237.3900	6.2374	4.070	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.32 Call	Bond Future	2605.0000	2.6050	2766.0900	2.7661	6.184	0.0000	0.0000
2023/09/07	2040	01/08/2024	12.32 Put	Bond Future	6571.5800	6.5716	6305.2400	6.3052	4.053	0.0000	0.0000
2023/09/07	2040	01/08/2024		Bond Future	13.0558	73.4603	12.9736	73.8877	0.630	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.85 Call	Bond Future	3803.8900	3.8039	4005.5800	4.0056	5.302	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.85 Put	Bond Future	5727.8800	5.7279	5491.9900	5.4920	4.118	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.86 Call	Bond Future	3828.5300	3.8285	4031.0100	4.0310	5.289	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.86 Put	Bond Future	5699.7700	5.6998	5464.6700	5.4647	4.125	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.84 Call	Bond Future	3779.0000	3.7790	3979.8900	3.9799	5.316	0.0000	0.0000
2023/09/07	2040	07/11/2024	12.84 Put	Bond Future	5755.8000	5.7558	5519.1100	5.5191	4.112	0.0000	0.0000
2023/09/07	2040	07/11/2024		Bond Future	13.2221	75.1268	13.1361	75.5644	0.650	0.0000	0.0000
2023/09/07	2044	02/11/2023	12.00 Put	Bond Future	4704.6800	4.7047	4350.2800	4.3503	7.533	0.0000	0.0000
2023/09/07	2044	02/11/2023	12.00 Call	Bond Future	427.1200	0.4271	499.0500	0.4991	16.841	0.0000	0.0000
2023/09/07	2044	02/11/2023	12.75 Call	Bond Future	1927.6000	1.9276	2136.9700	2.1370	10.862	0.0000	0.0000
2023/09/07	2044	02/11/2023	12.75 Put	Bond Future	1924.6100	1.9246	1707.6500	1.7077	11.273	0.0000	0.0000
2023/09/07	2044	02/11/2023	13.00 Call	Bond Future	2705.7000	2.7057	2960.7200	2.9607	9.425	0.0000	0.0000
2023/09/07	2044	02/11/2023	13.00 Put	Bond Future	1366.1200	1.3661	1194.8100	1.1948	12.540	0.0000	0.0000
2023/09/07	2044	02/11/2023		Bond Future	12.7495	73.5245	12.6714	73.9509	0.612	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	
2023/09/07	2044	02/11/2023	11.56 Call	Bond Future	112.2300	0.1122	136.1300	0.1361	21.296	0.0000	0.0000
2023/09/07	2044	02/11/2023	11.56 Put	Bond Future	7105.3800	7.1054	6702.9500	6.7030	5.664	0.0000	0.0000
2023/09/07	2044	02/11/2023	11.57 Call	Bond Future	116.2600	0.1163	140.9000	0.1409	21.194	0.0000	0.0000
2023/09/07	2044	02/11/2023	11.57 Put	Bond Future	7045.9100	7.0459	6644.2200	6.6442	5.701	0.0000	0.0000
2023/09/07	2044	02/11/2023	11.55 Call	Bond Future	108.3100	0.1083	131.5000	0.1315	21.411	0.0000	0.0000
2023/09/07	2044	02/11/2023	11.55 Put	Bond Future	7165.0500	7.1651	6761.9100	6.7619	5.626	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.28 Call	Bond Future	1681.6100	1.6816	1830.8300	1.8308	8.874	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.28 Put	Bond Future	4946.3100	4.9463	4659.7200	4.6597	5.794	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.29 Call	Bond Future	1702.7100	1.7027	1853.1900	1.8532	8.838	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.29 Put	Bond Future	4909.7800	4.9098	4624.4500	4.6245	5.811	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.27 Call	Bond Future	1660.8200	1.6608	1808.7900	1.8088	8.909	0.0000	0.0000
2023/09/07	2044	01/02/2024	12.27 Put	Bond Future	4983.2300	4.9832	4695.3900	4.6954	5.776	0.0000	0.0000
2023/09/07	2044	01/02/2024		Bond Future	12.8680	70.7857	12.7869	71.2215	0.630	0.0000	0.0000
2023/09/07	2044	02/05/2024		Bond Future	12.9932	72.3638	12.9089	72.8095	0.649	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.66 Call	Bond Future	1098.8300	1.0988	1197.0100	1.1970	8.935	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.66 Put	Bond Future	8745.3800	8.7454	8397.8400	8.3978	3.974	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.67 Call	Bond Future	1110.6000	1.1106	1209.6100	1.2096	8.915	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.67 Put	Bond Future	8694.7100	8.6947	8348.0000	8.3480	3.988	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.65 Call	Bond Future	1086.9700	1.0870	1184.3100	1.1843	8.955	0.0000	0.0000
2023/09/07	2044	02/05/2024	11.65 Put	Bond Future	8796.0400	8.7960	8447.6600	8.4477	3.961	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.29 Call	Bond Future	2497.9600	2.4980	2663.1300	2.6631	6.612	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.29 Put	Bond Future	7088.2600	7.0883	6797.6800	6.7977	4.099	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.30 Call	Bond Future	2518.6500	2.5187	2684.7200	2.6847	6.594	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.30 Put	Bond Future	7051.5400	7.0515	6761.8600	6.7619	4.108	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.28 Call	Bond Future	2477.3600	2.4774	2641.6200	2.6416	6.630	0.0000	0.0000
2023/09/07	2044	01/08/2024	12.28 Put	Bond Future	7125.1300	7.1251	6833.6400	6.8336	4.091	0.0000	0.0000
2023/09/07	2044	01/08/2024		Bond Future	13.1330	69.5642	13.0451	70.0199	0.669	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.91 Call	Bond Future	3915.7800	3.9158	4132.3400	4.1323	5.530	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.91 Put	Bond Future	5900.8700	5.9009	5650.9000	5.6509	4.236	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.92 Call	Bond Future	3940.2100	3.9402	4157.5900	4.1576	5.517	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.92 Put	Bond Future	5872.3000	5.8723	5623.1500	5.6232	4.243	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.90 Call	Bond Future	3891.1100	3.8911	4106.8400	4.1068	5.544	0.0000	0.0000
2023/09/07	2044	07/11/2024	12.90 Put	Bond Future	5929.2700	5.9293	5678.4700	5.6785	4.230	0.0000	0.0000
2023/09/07	2044	07/11/2024		Bond Future	13.2933	71.1420	13.2016	71.6085	0.690	0.0000	0.0000
2023/09/07	2046	02/11/2023		Bond Future	110.7890	110.7890	110.2686	110.2686	0.470	0.0000	0.0000
2023/09/07	2046	01/02/2024		Bond Future	113.2911	113.2911	112.7587	112.7587	0.470	0.0000	0.0000
2023/09/07	2046	02/05/2024		Bond Future	113.6967	113.6967	113.1524	113.1524	0.479	0.0000	0.0000
2023/09/07	2046	01/08/2024		Bond Future	116.2093	116.2093	115.6535	115.6535	0.478	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	
2023/09/07	2046	07/11/2024		Bond Future	116.6848	116.6848	116.1162	116.1162	0.487	0.0000	0.0000
2023/09/07	2050	02/11/2023		Bond Future	112.6124	112.6124	111.6503	111.6503	0.854	0.0000	0.0000
2023/09/07	2050	01/02/2024		Bond Future	112.9056	112.9056	111.9217	111.9217	0.871	0.0000	0.0000
2023/09/07	2050	02/05/2024		Bond Future	115.4504	115.4504	114.4445	114.4445	0.871	0.0000	0.0000
2023/09/07	2050	01/08/2024		Bond Future	115.6967	115.6967	114.6688	114.6688	0.888	0.0000	0.0000
2023/09/07	2050	07/11/2024		Bond Future	118.3603	118.3603	117.3093	117.3093	0.888	0.0000	0.0000
2023/09/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	AL37	02/11/2023		Index Future	906.2730	906.2730	907.2150	907.2150	0.104	0.0000	0.0000
2023/09/07	AL37	01/02/2024		Index Future	926.5200	926.5200	927.4820	927.4820	0.104	0.0000	0.0000
2023/09/07	AL37	02/05/2024		Index Future	947.1930	947.1930	948.1780	948.1780	0.104	0.0000	0.0000
2023/09/07	AL37	01/08/2024		Index Future	967.9290	967.9290	968.9390	968.9390	0.104	0.0000	0.0000
2023/09/07	AL37	07/11/2024		Index Future	990.0320	990.0320	991.0700	991.0700	0.105	0.0000	0.0000
2023/09/07	AL7T	02/11/2023		Index Future	1024.4940	1024.4940	1025.8790	1025.8790	0.135	0.0000	0.0000
2023/09/07	AL7T	01/02/2024		Index Future	1047.3820	1047.3820	1048.7980	1048.7980	0.135	0.0000	0.0000
2023/09/07	AL7T	02/05/2024		Index Future	1070.7510	1070.7510	1072.2000	1072.2000	0.135	0.0000	0.0000
2023/09/07	AL7T	01/08/2024		Index Future	1094.1930	1094.1930	1095.6770	1095.6770	0.136	0.0000	0.0000
2023/09/07	AL7T	07/11/2024		Index Future	1119.1790	1119.1790	1120.7020	1120.7020	0.136	0.0000	0.0000
2023/09/07	ALBI	02/11/2023		Index Future	894.1680	894.1680	896.5270	896.5270	0.264	0.0000	0.0000
2023/09/07	ALBI	01/02/2024		Index Future	914.1440	914.1440	916.5560	916.5560	0.264	0.0000	0.0000
2023/09/07	ALBI	02/05/2024		Index Future	934.5410	934.5410	937.0070	937.0070	0.264	0.0000	0.0000
2023/09/07	ALBI	01/08/2024		Index Future	955.0000	955.0000	957.5240	957.5240	0.264	0.0000	0.0000
2023/09/07	ALBI	07/11/2024		Index Future	976.8080	976.8080	979.3940	979.3940	0.265	0.0000	0.0000
2023/09/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	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	
2023/09/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/07	ES33	02/11/2023		Bond Future	12.8947	71.4429	12.8571	71.6056	0.291	0.0000	0.0000
2023/09/07	ES33	01/02/2024		Bond Future	13.0480	73.0564	13.0088	73.2226	0.300	0.0000	0.0000
2023/09/07	ES33	02/05/2024		Bond Future	13.2071	70.9034	13.1662	71.0736	0.310	0.0000	0.0000
2023/09/07	ES33	01/08/2024		Bond Future	13.3817	72.4687	13.3388	72.6429	0.321	0.0000	0.0000
2023/09/07	ES33	07/11/2024		Bond Future	13.6020	70.3312	13.5569	70.5099	0.332	0.0000	0.0000
2023/09/07	ES42	02/11/2023		Bond Future	13.3968	67.0755	13.3234	67.4357	0.548	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	
2023/09/07	ES42	01/02/2024		Bond Future	13.5380	68.5905	13.4616	68.9587	0.564	0.0000	0.0000
2023/09/07	ES42	02/05/2024		Bond Future	13.6894	65.8736	13.6098	66.2502	0.582	0.0000	0.0000
2023/09/07	ES42	01/08/2024		Bond Future	13.8508	67.3259	13.7678	67.7112	0.599	0.0000	0.0000
2023/09/07	ES42	07/11/2024		Bond Future	14.0494	64.6032	13.9623	64.9976	0.620	0.0000	0.0000
2023/09/07	GOVI	02/11/2023		GOVI	881.4240	881.4240	883.7300	883.7300	0.262	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.81 Put	GOVI	43860.0000	4.3860	20800.0000	2.0800	52.576	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.82 Put	GOVI	43960.0000	4.3960	20900.0000	2.0900	52.457	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/11/2023	885.80 Put	GOVI	43760.0000	4.3760	20700.0000	2.0700	52.697	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	879.99 Call	GOVI	211260.0000	21.1260	234830.0000	23.4830	11.157	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	880.00 Call	GOVI	211160.0000	21.1160	234730.0000	23.4730	11.162	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	879.98 Call	GOVI	211360.0000	21.1360	234930.0000	23.4930	11.152	0.0000	0.0000
2023/09/07	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	01/02/2024		GOVI	901.1160	901.1160	903.4730	903.4730	0.262	0.0000	0.0000
2023/09/07	GOVI	02/05/2024		GOVI	921.2220	921.2220	923.6330	923.6330	0.262	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.98 Put	GOVI	297580.0000	29.7580	273470.0000	27.3470	8.102	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.99 Put	GOVI	297680.0000	29.7680	273570.0000	27.3570	8.099	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	02/05/2024	950.97 Put	GOVI	297480.0000	29.7480	273370.0000	27.3370	8.105	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	4760.0000	0.4760	100.000	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.38 Put	GOVI	19900.0000	1.9900	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	4660.0000	0.4660	100.000	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.39 Put	GOVI	20000.0000	2.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	4860.0000	0.4860	100.000	0.0000	0.0000
2023/09/07	GOVI	01/08/2024	943.37 Put	GOVI	19800.0000	1.9800	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/07	GOVI	01/08/2024		GOVI	941.3900	941.3900	943.8560	943.8560	0.262	0.0000	0.0000
2023/09/07	GOVI	07/11/2024		GOVI	962.8870	962.8870	965.4140	965.4140	0.262	0.0000	0.0000
2023/09/07	GOVI	07/11/2024	948.79 Call	GOVI	140970.0000	14.0970	166240.0000	16.6240	17.926	0.0000	0.0000
2023/09/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	07/11/2024	948.80 Call	GOVI	140870.0000	14.0870	166140.0000	16.6140	17.939	0.0000	0.0000
2023/09/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GOVI	07/11/2024	948.78 Call	GOVI	141070.0000	14.1070	166340.0000	16.6340	17.913	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
2023/09/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/07	IGOV	02/11/2023		Index Future	332.6860	332.6860	331.7380	0.285	0.0000	0.0000
2023/09/07	IGOV	01/02/2024		Index Future	340.1990	340.1990	339.2300	0.285	0.0000	0.0000
2023/09/07	IGOV	02/05/2024		Index Future	347.8690	347.8690	346.8780	0.285	0.0000	0.0000
2023/09/07	IGOV	01/08/2024		Index Future	355.5620	355.5620	354.5500	0.285	0.0000	0.0000
2023/09/07	IGOV	07/11/2024		Index Future	363.7620	363.7620	362.7290	0.284	0.0000	0.0000
2023/09/07	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/07	JBAF	20/09/2023		Jibar Tradeable Future	8.3450	91.6550	8.3450	0.000	0.0000	0.0000
2023/09/07	JBAF	18/10/2023		Jibar Tradeable Future	8.3350	91.6650	8.3350	0.000	0.0000	0.0000
2023/09/07	JBAF	15/11/2023		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2023/09/07	JBAF	20/12/2023		Jibar Tradeable Future	8.3850	91.6150	8.3850	0.000	0.0000	0.0000
2023/09/07	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	0.000	0.0000	0.0000
2023/09/07	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2023/09/07	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	0.000	0.0000	0.0000
2023/09/07	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.1600	0.123	0.0000	0.0000
2023/09/07	JBAF	18/09/2024		Jibar Tradeable Future	8.0400	91.9600	8.0500	0.124	0.0000	0.0000
2023/09/07	JBAF	18/12/2024		Jibar Tradeable Future	7.9050	92.0950	7.9150	0.127	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	
2023/09/07	JBAF	19/03/2025		Jibar Tradeable Future	7.8400	92.1600	7.8600	92.1400	0.255	0.0000	0.0000
2023/09/07	JBAF	18/06/2025		Jibar Tradeable Future	7.8250	92.1750	7.8350	92.1650	0.128	0.0000	0.0000
2023/09/07	R035	02/11/2023		Bond Future	12.0451	82.3270	12.0028	82.5493	0.352	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.42 Call	Bond Future	519.8200	0.5198	559.5300	0.5595	7.639	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.42 Put	Bond Future	3890.3700	3.8904	3707.8100	3.7078	4.693	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.43 Call	Bond Future	532.6800	0.5327	573.1800	0.5732	7.603	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.43 Put	Bond Future	3847.7600	3.8478	3665.9900	3.6660	4.724	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.41 Call	Bond Future	507.0800	0.5071	546.0000	0.5460	7.675	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.41 Put	Bond Future	3933.1400	3.9331	3749.7900	3.7498	4.662	0.0000	0.0000
2023/09/07	R035	02/11/2023	10.62 Put	Bond Future	8019.7400	8.0197	7801.6100	7.8016	2.720	0.0000	0.0000
2023/09/07	R035	02/11/2023	10.62 Call	Bond Future	40.7800	0.0408	44.9200	0.0449	10.152	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.12 Put	Bond Future	5287.6300	5.2876	5085.2600	5.0853	3.827	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.12 Call	Bond Future	228.9900	0.2290	248.8900	0.2489	8.690	0.0000	0.0000
2023/09/07	R035	02/11/2023	12.85 Call	Bond Future	4587.4400	4.5874	4757.8800	4.7579	3.715	0.0000	0.0000
2023/09/07	R035	02/11/2023	12.85 Put	Bond Future	522.5800	0.5226	470.7500	0.4708	9.918	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.70 Put	Bond Future	2807.5000	2.8075	2650.0000	2.6500	5.610	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.70 Call	Bond Future	970.7600	0.9708	1035.5300	1.0355	6.672	0.0000	0.0000
2023/09/07	R035	02/11/2023	13.59 Call	Bond Future	7692.7000	7.6927	7896.5500	7.8966	2.650	0.0000	0.0000
2023/09/07	R035	02/11/2023	13.59 Put	Bond Future	144.1000	0.1441	125.6800	0.1257	12.783	0.0000	0.0000
2023/09/07	R035	02/11/2023	12.24 Put	Bond Future	1355.0800	1.3551	1252.5200	1.2525	7.569	0.0000	0.0000
2023/09/07	R035	02/11/2023	12.24 Call	Bond Future	2366.9700	2.3670	2486.6800	2.4867	5.058	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.74 Put	Bond Future	2671.3500	2.6714	2517.8000	2.5178	5.748	0.0000	0.0000
2023/09/07	R035	02/11/2023	11.74 Call	Bond Future	1050.5100	1.0505	1119.2300	1.1192	6.542	0.0000	0.0000
2023/09/07	R035	01/02/2024	10.62 Put	Bond Future	8855.4600	8.8555	8650.0200	8.6500	2.320	0.0000	0.0000
2023/09/07	R035	01/02/2024	10.62 Call	Bond Future	335.9300	0.3359	357.6300	0.3576	6.460	0.0000	0.0000
2023/09/07	R035	01/02/2024	11.12 Put	Bond Future	6420.8700	6.4209	6237.3900	6.2374	2.858	0.0000	0.0000
2023/09/07	R035	01/02/2024	11.12 Call	Bond Future	791.6400	0.7916	835.3000	0.8353	5.515	0.0000	0.0000
2023/09/07	R035	01/02/2024	13.46 Call	Bond Future	7259.9300	7.2599	7434.5600	7.4346	2.405	0.0000	0.0000
2023/09/07	R035	01/02/2024	13.46 Put	Bond Future	976.3700	0.9764	923.8600	0.9239	5.378	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.19 Call	Bond Future	2992.7800	2.9928	3103.4000	3.1034	3.696	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.19 Put	Bond Future	2862.3700	2.8624	2745.8500	2.7459	4.071	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.20 Call	Bond Future	3020.9200	3.0209	3132.1700	3.1322	3.683	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.20 Put	Bond Future	2839.2800	2.8393	2723.3900	2.7234	4.082	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.18 Call	Bond Future	2964.7400	2.9647	3074.7300	3.0747	3.710	0.0000	0.0000
2023/09/07	R035	01/02/2024	12.18 Put	Bond Future	2885.6200	2.8856	2768.4700	2.7685	4.060	0.0000	0.0000
2023/09/07	R035	01/02/2024		Bond Future	12.1646	84.1663	12.1205	84.3934	0.363	0.0000	0.0000
2023/09/07	R035	02/05/2024		Bond Future	12.2816	81.5306	12.2356	81.7630	0.374	0.0000	0.0000
2023/09/07	R035	02/05/2024	11.20 Call	Bond Future	1294.5800	1.2946	1352.2800	1.3523	4.457	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	
2023/09/07	R035	02/05/2024	11.20 Put	Bond Future	7020.7700	7.0208	6846.1000	6.8461	2.488	0.0000	0.0000
2023/09/07	R035	02/05/2024	11.21 Call	Bond Future	1309.5000	1.3095	1367.7000	1.3677	4.444	0.0000	0.0000
2023/09/07	R035	02/05/2024	11.21 Put	Bond Future	6980.1800	6.9802	6806.0100	6.8060	2.495	0.0000	0.0000
2023/09/07	R035	02/05/2024	11.19 Call	Bond Future	1279.7600	1.2798	1336.9800	1.3370	4.471	0.0000	0.0000
2023/09/07	R035	02/05/2024	11.19 Put	Bond Future	7061.5200	7.0615	6886.3700	6.8864	2.480	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.80 Call	Bond Future	2639.4300	2.6394	2730.1200	2.7301	3.436	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.80 Put	Bond Future	5741.5400	5.7415	5594.4600	5.5945	2.562	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.81 Call	Bond Future	2660.8100	2.6608	2751.9900	2.7520	3.427	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.81 Put	Bond Future	5710.8000	5.7108	5564.2100	5.5642	2.567	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.79 Call	Bond Future	2617.8300	2.6178	2708.0400	2.7080	3.446	0.0000	0.0000
2023/09/07	R035	01/08/2024	11.79 Put	Bond Future	5772.1000	5.7721	5624.5400	5.6245	2.556	0.0000	0.0000
2023/09/07	R035	01/08/2024		Bond Future	12.4110	83.3128	12.3630	83.5505	0.387	0.0000	0.0000
2023/09/07	R035	07/11/2024		Bond Future	12.5794	80.6926	12.5290	80.9362	0.400	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.18 Call	Bond Future	3439.4100	3.4394	3546.3500	3.5464	3.109	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.18 Put	Bond Future	5400.4200	5.4004	5263.7200	5.2637	2.531	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.19 Call	Bond Future	3462.6700	3.4627	3570.0600	3.5701	3.101	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.19 Put	Bond Future	5373.7600	5.3738	5237.5100	5.2375	2.535	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.17 Call	Bond Future	3416.5700	3.4166	3523.0600	3.5231	3.117	0.0000	0.0000
2023/09/07	R035	07/11/2024	12.17 Put	Bond Future	5427.5400	5.4275	5290.3900	5.2904	2.527	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.82 Call	Bond Future	3600.2500	3.6003	3933.9900	3.9340	9.270	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.82 Put	Bond Future	1910.6100	1.9106	1678.6100	1.6786	12.143	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.83 Call	Bond Future	3643.9400	3.6439	3979.9200	3.9799	9.220	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.83 Put	Bond Future	1884.7600	1.8848	1655.0000	1.6550	12.190	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.81 Call	Bond Future	3556.7700	3.5568	3888.2600	3.8883	9.320	0.0000	0.0000
2023/09/07	R053	02/11/2023	12.81 Put	Bond Future	1936.7600	1.9368	1702.5100	1.7025	12.095	0.0000	0.0000
2023/09/07	R053	02/11/2023		Bond Future	12.5813	93.7873	12.5032	94.3531	0.621	0.0000	0.0000
2023/09/07	R053	01/02/2024		Bond Future	12.6924	95.8828	12.6113	96.4611	0.640	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.93 Call	Bond Future	5136.5100	5.1365	5465.8800	5.4659	6.412	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.93 Put	Bond Future	3482.0500	3.4821	3233.1400	3.2331	7.148	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.94 Call	Bond Future	5177.7800	5.1778	5508.5900	5.5086	6.389	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.94 Put	Bond Future	3454.8900	3.4549	3207.4200	3.2074	7.163	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.92 Call	Bond Future	5095.3500	5.0954	5423.2900	5.4233	6.436	0.0000	0.0000
2023/09/07	R053	01/02/2024	12.92 Put	Bond Future	3509.4100	3.5094	3259.0700	3.2591	7.133	0.0000	0.0000
2023/09/07	R053	02/05/2024	13.03 Call	Bond Future	6154.7100	6.1547	6487.9700	6.4880	5.415	0.0000	0.0000
2023/09/07	R053	02/05/2024	13.03 Put	Bond Future	4642.6300	4.6426	4384.4500	4.3845	5.561	0.0000	0.0000
2023/09/07	R053	02/05/2024	13.04 Call	Bond Future	6194.5000	6.1945	6528.9100	6.5289	5.398	0.0000	0.0000
2023/09/07	R053	02/05/2024	13.04 Put	Bond Future	4615.0000	4.6150	4357.9700	4.3580	5.569	0.0000	0.0000
2023/09/07	R053	02/05/2024	13.02 Call	Bond Future	6115.2900	6.1153	6447.3900	6.4474	5.431	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	
2023/09/07	R053	02/05/2024	13.02 Put	Bond Future	4670.7300	4.6707	4411.3900	4.4114	5.552	0.0000	0.0000
2023/09/07	R053	02/05/2024		Bond Future	12.8094	92.1559	12.7249	92.7473	0.659	0.0000	0.0000
2023/09/07	R053	01/08/2024		Bond Future	12.9365	94.1687	12.8485	94.7735	0.680	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.14 Call	Bond Future	6735.9700	6.7360	7075.1400	7.0751	5.035	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.14 Put	Bond Future	5364.9100	5.3649	5099.3700	5.0994	4.950	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.15 Call	Bond Future	6774.0400	6.7740	7114.2500	7.1143	5.022	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.15 Put	Bond Future	5336.6200	5.3366	5072.1200	5.0721	4.956	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.13 Call	Bond Future	6697.6100	6.6976	7035.7300	7.0357	5.048	0.0000	0.0000
2023/09/07	R053	01/08/2024	13.13 Put	Bond Future	5393.0100	5.3930	5126.4200	5.1264	4.943	0.0000	0.0000
2023/09/07	R053	07/11/2024		Bond Future	13.0926	90.4372	13.0006	91.0562	0.703	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.80 Call	Bond Future	5544.6600	5.5447	5843.1200	5.8431	5.383	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.80 Put	Bond Future	7540.0700	7.5401	7219.5000	7.2195	4.252	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.81 Call	Bond Future	5578.3600	5.5784	5877.8900	5.8779	5.369	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.81 Put	Bond Future	7504.2100	7.5042	7184.7100	7.1847	4.258	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.79 Call	Bond Future	5511.0400	5.5110	5808.4300	5.8084	5.396	0.0000	0.0000
2023/09/07	R053	07/11/2024	12.79 Put	Bond Future	7576.1000	7.5761	7254.4600	7.2545	4.245	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.39 Call	Bond Future	1218.1500	1.2182	1282.2900	1.2823	5.265	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.39 Put	Bond Future	394.6900	0.3947	356.9700	0.3570	9.557	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.40 Call	Bond Future	1237.5300	1.2375	1302.2100	1.3022	5.227	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.40 Put	Bond Future	387.0500	0.3871	349.8700	0.3499	9.606	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.38 Call	Bond Future	1199.0400	1.1990	1262.6500	1.2627	5.305	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.38 Put	Bond Future	402.6100	0.4026	364.3600	0.3644	9.501	0.0000	0.0000
2023/09/07	R186	02/11/2023		Bond Future	9.0868	107.7323	9.0496	107.8341	0.410	0.0000	0.0000
2023/09/07	R186	02/11/2023	10.42 Call	Bond Future	3603.0900	3.6031	3698.6700	3.6987	2.653	0.0000	0.0000
2023/09/07	R186	02/11/2023	10.42 Put	Bond Future	42.6200	0.0426	36.3400	0.0363	14.735	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.15 Put	Bond Future	621.5000	0.6215	569.8900	0.5699	8.304	0.0000	0.0000
2023/09/07	R186	02/11/2023	9.15 Call	Bond Future	793.7400	0.7937	843.9900	0.8440	6.331	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.51 Call	Bond Future	1759.4700	1.7595	1824.1500	1.8242	3.676	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.51 Put	Bond Future	693.6800	0.6937	654.3200	0.6543	5.674	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.52 Call	Bond Future	1776.7300	1.7767	1841.7400	1.8417	3.659	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.52 Put	Bond Future	685.9200	0.6859	646.8900	0.6469	5.690	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.50 Call	Bond Future	1742.0200	1.7420	1806.3800	1.8064	3.695	0.0000	0.0000
2023/09/07	R186	01/02/2024	9.50 Put	Bond Future	701.2600	0.7013	661.5800	0.6616	5.658	0.0000	0.0000
2023/09/07	R186	01/02/2024		Bond Future	9.0869	104.8287	9.0459	104.9327	0.451	0.0000	0.0000
2023/09/07	R186	02/05/2024		Bond Future	9.0887	107.1665	9.0431	107.2731	0.502	0.0000	0.0000
2023/09/07	R186	02/05/2024	10.40 Call	Bond Future	3467.9500	3.4680	3550.5100	3.5505	2.381	0.0000	0.0000
2023/09/07	R186	02/05/2024	10.40 Put	Bond Future	460.1900	0.4602	436.1300	0.4361	5.228	0.0000	0.0000
2023/09/07	R186	02/05/2024	9.73 Put	Bond Future	785.2800	0.7853	747.9600	0.7480	4.752	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	
2023/09/07	R186	02/05/2024	9.73 Call	Bond Future	2270.4400	2.2704	2339.7400	2.3397	3.052	0.0000	0.0000
2023/09/07	R186	02/05/2024	8.00 Call	Bond Future	278.5600	0.2786	297.1500	0.2972	6.674	0.0000	0.0000
2023/09/07	R186	02/05/2024	8.00 Put	Bond Future	2863.2100	2.8632	2775.1800	2.7752	3.075	0.0000	0.0000
2023/09/07	R186	02/05/2024	8.01 Call	Bond Future	283.5600	0.2836	302.4100	0.3024	6.648	0.0000	0.0000
2023/09/07	R186	02/05/2024	8.01 Put	Bond Future	2844.0900	2.8441	2756.3200	2.7563	3.086	0.0000	0.0000
2023/09/07	R186	02/05/2024	7.99 Call	Bond Future	273.6100	0.2736	291.9500	0.2920	6.703	0.0000	0.0000
2023/09/07	R186	02/05/2024	7.99 Put	Bond Future	2882.3800	2.8824	2794.1000	2.7941	3.063	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.69 Call	Bond Future	883.3900	0.8834	925.4000	0.9254	4.756	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.69 Put	Bond Future	1791.0100	1.7910	1723.7000	1.7237	3.758	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.70 Call	Bond Future	893.6000	0.8936	935.9100	0.9359	4.735	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.70 Put	Bond Future	1779.6400	1.7796	1712.6300	1.7126	3.765	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.68 Call	Bond Future	873.2400	0.8732	914.9600	0.9150	4.778	0.0000	0.0000
2023/09/07	R186	01/08/2024	8.68 Put	Bond Future	1802.4400	1.8024	1734.8400	1.7348	3.750	0.0000	0.0000
2023/09/07	R186	01/08/2024		Bond Future	9.1130	104.2003	9.0618	104.3096	0.562	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.14 Call	Bond Future	1341.7300	1.3417	1396.5200	1.3965	4.084	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.14 Put	Bond Future	1437.4700	1.4375	1379.8900	1.3799	4.006	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.15 Call	Bond Future	1352.8100	1.3528	1407.8400	1.4078	4.068	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.15 Put	Bond Future	1429.4500	1.4295	1372.1100	1.3721	4.011	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.13 Call	Bond Future	1330.6900	1.3307	1385.2300	1.3852	4.099	0.0000	0.0000
2023/09/07	R186	07/11/2024	9.13 Put	Bond Future	1445.5400	1.4455	1387.7100	1.3877	4.001	0.0000	0.0000
2023/09/07	R186	07/11/2024		Bond Future	9.1901	106.5691	9.1313	106.6815	0.640	0.0000	0.0000
2023/09/07	R197	02/11/2023		Bond Future	341.5354	341.5354	341.5096	341.5096	0.008	0.0000	0.0000
2023/09/07	R202	02/11/2023		Bond Future	254.7517	254.7517	254.9515	254.9515	0.078	0.0000	0.0000
2023/09/07	R202	01/02/2024		Bond Future	255.5281	255.5281	255.7324	255.7324	0.080	0.0000	0.0000
2023/09/07	R202	02/05/2024		Bond Future	261.2878	261.2878	261.4970	261.4970	0.080	0.0000	0.0000
2023/09/07	R202	01/08/2024		Bond Future	261.9668	261.9668	262.1808	262.1808	0.082	0.0000	0.0000
2023/09/07	R202	07/11/2024		Bond Future	267.9992	267.9992	268.2197	268.2197	0.082	0.0000	0.0000
2023/09/07	R209	02/11/2023		Bond Future	12.1161	63.4823	12.0791	63.6522	0.305	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.34 Call	Bond Future	311.7400	0.3117	332.7600	0.3328	6.743	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.34 Put	Bond Future	4015.2200	4.0152	3866.2800	3.8663	3.709	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.35 Call	Bond Future	320.4100	0.3204	341.9300	0.3419	6.716	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.35 Put	Bond Future	3974.2700	3.9743	3825.8300	3.8258	3.735	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.33 Call	Bond Future	303.3000	0.3033	323.8300	0.3238	6.769	0.0000	0.0000
2023/09/07	R209	02/11/2023	11.33 Put	Bond Future	4056.4500	4.0565	3907.0200	3.9070	3.684	0.0000	0.0000
2023/09/07	R209	01/02/2024	12.13 Call	Bond Future	2299.1000	2.2991	2377.3400	2.3773	3.403	0.0000	0.0000
2023/09/07	R209	01/02/2024	12.13 Put	Bond Future	2701.5100	2.7015	2606.0500	2.6061	3.534	0.0000	0.0000
2023/09/07	R209	01/02/2024	12.14 Call	Bond Future	2322.5500	2.3226	2401.3000	2.4013	3.391	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	
2023/09/07	R209	01/02/2024	12.14 Put	Bond Future	2679.3800	2.6794	2584.4300	2.5844	3.544	0.0000	0.0000
2023/09/07	R209	01/02/2024	12.12 Call	Bond Future	2275.9100	2.2759	2353.6600	2.3537	3.416	0.0000	0.0000
2023/09/07	R209	01/02/2024	12.12 Put	Bond Future	2723.9600	2.7240	2628.0100	2.6280	3.522	0.0000	0.0000
2023/09/07	R209	01/02/2024		Bond Future	12.2186	64.9006	12.1803	65.0743	0.314	0.0000	0.0000
2023/09/07	R209	02/05/2024		Bond Future	12.3270	63.1948	12.2872	63.3725	0.323	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.18 Call	Bond Future	1056.8700	1.0569	1098.0500	1.0981	3.896	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.18 Put	Bond Future	6468.3400	6.4683	6331.8000	6.3318	2.111	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.19 Call	Bond Future	1069.2300	1.0692	1110.7800	1.1108	3.886	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.19 Put	Bond Future	6430.8000	6.4308	6294.6300	6.2946	2.117	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.17 Call	Bond Future	1044.4400	1.0444	1085.2600	1.0853	3.908	0.0000	0.0000
2023/09/07	R209	02/05/2024	11.17 Put	Bond Future	6505.8700	6.5059	6368.9700	6.3690	2.104	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.79 Call	Bond Future	2253.2400	2.2532	2320.6200	2.3206	2.990	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.79 Put	Bond Future	5225.8500	5.2259	5111.4000	5.1114	2.190	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.80 Call	Bond Future	2271.9600	2.2720	2339.7100	2.3397	2.982	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.80 Put	Bond Future	5197.8400	5.1978	5083.7600	5.0838	2.195	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.78 Call	Bond Future	2234.8400	2.2348	2301.8500	2.3019	2.998	0.0000	0.0000
2023/09/07	R209	01/08/2024	11.78 Put	Bond Future	5254.2200	5.2542	5139.4000	5.1394	2.185	0.0000	0.0000
2023/09/07	R209	01/08/2024		Bond Future	12.4464	64.5757	12.4051	64.7576	0.332	0.0000	0.0000
2023/09/07	R209	07/11/2024		Bond Future	12.5952	62.8880	12.5520	63.0743	0.343	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.22 Call	Bond Future	3101.9600	3.1020	3184.4600	3.1845	2.660	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.22 Put	Bond Future	4745.9600	4.7460	4642.1300	4.6421	2.188	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.23 Call	Bond Future	3122.6700	3.1227	3205.5200	3.2055	2.653	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.23 Put	Bond Future	4722.0900	4.7221	4618.6100	4.6186	2.191	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.21 Call	Bond Future	3081.3100	3.0813	3163.4700	3.1635	2.666	0.0000	0.0000
2023/09/07	R209	07/11/2024	12.21 Put	Bond Future	4769.9400	4.7699	4665.7700	4.6658	2.184	0.0000	0.0000
2023/09/07	R210	02/11/2023		Bond Future	227.1253	227.1253	227.1206	227.1206	0.002	0.0000	0.0000
2023/09/07	R210	01/02/2024		Bond Future	232.2546	232.2546	232.2497	232.2497	0.002	0.0000	0.0000
2023/09/07	R210	02/05/2024		Bond Future	234.2337	234.2337	234.2291	234.2291	0.002	0.0000	0.0000
2023/09/07	R210	01/08/2024		Bond Future	239.4109	239.4109	239.4069	239.4069	0.002	0.0000	0.0000
2023/09/07	R210	07/11/2024		Bond Future	241.5903	241.5903	241.5868	241.5868	0.001	0.0000	0.0000
2023/09/07	R213	02/11/2023		Bond Future	10.9914	81.5858	10.9748	81.6569	0.150	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.12 Call	Bond Future	1676.3600	1.6764	1705.2900	1.7053	1.726	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.12 Put	Bond Future	1126.0100	1.1260	1083.8200	1.0838	3.747	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.13 Call	Bond Future	1702.3600	1.7024	1731.6300	1.7316	1.719	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.13 Put	Bond Future	1109.4200	1.1094	1067.5700	1.0676	3.772	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.11 Call	Bond Future	1650.5500	1.6506	1679.1300	1.6791	1.732	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.11 Put	Bond Future	1142.8200	1.1428	1100.2800	1.1003	3.722	0.0000	0.0000
2023/09/07	R213	02/11/2023	12.70 Call	Bond Future	7018.8700	7.0189	7083.3500	7.0834	0.919	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	
2023/09/07	R213	02/11/2023	12.70 Put	Bond Future	82.0900	0.0821	75.4500	0.0755	8.089	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.44 Put	Bond Future	690.0700	0.6901	658.5400	0.6585	4.569	0.0000	0.0000
2023/09/07	R213	02/11/2023	11.44 Call	Bond Future	2589.1200	2.5891	2628.7100	2.6287	1.529	0.0000	0.0000
2023/09/07	R213	02/11/2023	10.94 Put	Bond Future	1461.7500	1.4618	1413.3500	1.4134	3.311	0.0000	0.0000
2023/09/07	R213	02/11/2023	10.94 Call	Bond Future	1240.5700	1.2406	1263.2900	1.2633	1.831	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.71 Call	Bond Future	3883.1800	3.8832	3925.2600	3.9253	1.084	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.71 Put	Bond Future	1325.9500	1.3260	1295.4000	1.2954	2.304	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.72 Call	Bond Future	3911.3300	3.9113	3953.5900	3.9536	1.080	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.72 Put	Bond Future	1313.9000	1.3139	1283.5300	1.2835	2.311	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.70 Call	Bond Future	3854.9000	3.8549	3896.8000	3.8968	1.087	0.0000	0.0000
2023/09/07	R213	01/02/2024	11.70 Put	Bond Future	1337.9000	1.3379	1307.1700	1.3072	2.297	0.0000	0.0000
2023/09/07	R213	01/02/2024		Bond Future	11.0869	83.4086	11.0696	83.4812	0.156	0.0000	0.0000
2023/09/07	R213	02/05/2024		Bond Future	11.1805	81.7096	11.1623	81.7840	0.163	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.29 Call	Bond Future	1224.2800	1.2243	1242.1500	1.2422	1.460	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.29 Put	Bond Future	4965.4600	4.9655	4908.9300	4.9089	1.138	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.30 Call	Bond Future	1236.9400	1.2369	1254.9700	1.2550	1.458	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.30 Put	Bond Future	4934.9100	4.9349	4878.5400	4.8785	1.142	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.28 Call	Bond Future	1211.4700	1.2115	1229.1900	1.2292	1.463	0.0000	0.0000
2023/09/07	R213	02/05/2024	10.28 Put	Bond Future	4995.8800	4.9959	4939.2000	4.9392	1.135	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.87 Call	Bond Future	2300.5700	2.3006	2329.1000	2.3291	1.240	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.87 Put	Bond Future	3983.2500	3.9833	3935.4400	3.9354	1.200	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.88 Call	Bond Future	2318.9200	2.3189	2347.6000	2.3476	1.237	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.88 Put	Bond Future	3960.8600	3.9609	3913.2000	3.9132	1.203	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.86 Call	Bond Future	2282.3000	2.2823	2310.6600	2.3107	1.243	0.0000	0.0000
2023/09/07	R213	01/08/2024	10.86 Put	Bond Future	4005.7500	4.0058	3957.7700	3.9578	1.198	0.0000	0.0000
2023/09/07	R213	01/08/2024		Bond Future	11.2882	83.4962	11.2690	83.5725	0.170	0.0000	0.0000
2023/09/07	R213	07/11/2024		Bond Future	11.4404	81.8357	11.4200	81.9142	0.178	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.22 Call	Bond Future	2972.4200	2.9724	3006.3500	3.0064	1.141	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.22 Put	Bond Future	3825.0000	3.8250	3780.4300	3.7804	1.165	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.23 Call	Bond Future	2991.6900	2.9917	3025.7600	3.0258	1.139	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.23 Put	Bond Future	3805.3400	3.8053	3760.9100	3.7609	1.168	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.21 Call	Bond Future	2952.8600	2.9529	2986.6400	2.9866	1.144	0.0000	0.0000
2023/09/07	R213	07/11/2024	11.21 Put	Bond Future	3844.4000	3.8444	3799.6800	3.7997	1.163	0.0000	0.0000
2023/09/07	R214	02/11/2023	11.46 Call	Bond Future	136.1400	0.1361	161.7100	0.1617	18.782	0.0000	0.0000
2023/09/07	R214	02/11/2023	11.46 Put	Bond Future	5378.1700	5.3782	5067.6300	5.0676	5.774	0.0000	0.0000
2023/09/07	R214	02/11/2023	11.47 Call	Bond Future	140.7000	0.1407	166.9900	0.1670	18.685	0.0000	0.0000
2023/09/07	R214	02/11/2023	11.47 Put	Bond Future	5330.1400	5.3301	5020.3200	5.0203	5.813	0.0000	0.0000
2023/09/07	R214	02/11/2023	11.45 Call	Bond Future	131.7300	0.1317	156.6000	0.1566	18.880	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	
2023/09/07	R214	02/11/2023	11.45 Put	Bond Future	5426.4100	5.4264	5115.1700	5.1152	5.736	0.0000	0.0000
2023/09/07	R214	02/11/2023		Bond Future	12.5255	58.9639	12.4527	59.3000	0.581	0.0000	0.0000
2023/09/07	R214	01/02/2024		Bond Future	12.6375	60.2812	12.5621	60.6248	0.597	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.15 Call	Bond Future	1566.1300	1.5661	1692.0900	1.6921	8.043	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.15 Put	Bond Future	3843.5700	3.8436	3626.0100	3.6260	5.660	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.16 Call	Bond Future	1584.9600	1.5850	1711.9300	1.7119	8.011	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.16 Put	Bond Future	3814.2700	3.8143	3597.7200	3.5977	5.677	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.14 Call	Bond Future	1547.4200	1.5474	1672.3700	1.6724	8.075	0.0000	0.0000
2023/09/07	R214	01/02/2024	12.14 Put	Bond Future	3873.0400	3.8730	3654.4700	3.6545	5.643	0.0000	0.0000
2023/09/07	R214	02/05/2024		Bond Future	12.7464	58.3205	12.6682	58.6718	0.613	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.47 Call	Bond Future	946.9400	0.9469	1026.3700	1.0264	8.388	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.47 Put	Bond Future	7130.3900	7.1304	6858.5100	6.8585	3.813	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.48 Call	Bond Future	957.2400	0.9572	1037.3500	1.0374	8.369	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.48 Put	Bond Future	7088.3100	7.0883	6817.1100	6.8171	3.826	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.46 Call	Bond Future	936.8600	0.9369	1015.6200	1.0156	8.407	0.0000	0.0000
2023/09/07	R214	02/05/2024	11.46 Put	Bond Future	7172.7500	7.1728	6900.2000	6.9002	3.800	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.17 Call	Bond Future	2276.1200	2.2761	2414.4800	2.4145	6.079	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.17 Put	Bond Future	5470.6600	5.4707	5249.8300	5.2498	4.037	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.18 Call	Bond Future	2294.4500	2.2945	2433.5400	2.4335	6.062	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.18 Put	Bond Future	5441.0500	5.4411	5220.9500	5.2210	4.045	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.16 Call	Bond Future	2257.6400	2.2576	2395.2700	2.3953	6.096	0.0000	0.0000
2023/09/07	R214	01/08/2024	12.16 Put	Bond Future	5500.1800	5.5002	5278.6200	5.2786	4.028	0.0000	0.0000
2023/09/07	R214	01/08/2024		Bond Future	12.8647	59.5953	12.7835	59.9545	0.630	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.61 Call	Bond Future	3153.8100	3.1538	3322.0400	3.3220	5.334	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.61 Put	Bond Future	4946.7200	4.9467	4747.2300	4.7472	4.033	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.62 Call	Bond Future	3174.5500	3.1746	3343.4600	3.3435	5.321	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.62 Put	Bond Future	4922.0300	4.9220	4723.2200	4.7232	4.039	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.60 Call	Bond Future	3133.1300	3.1331	3300.6900	3.3007	5.348	0.0000	0.0000
2023/09/07	R214	07/11/2024	12.60 Put	Bond Future	4971.5100	4.9715	4771.3500	4.7714	4.026	0.0000	0.0000
2023/09/07	R214	07/11/2024		Bond Future	13.0142	57.6437	12.9297	58.0115	0.649	0.0000	0.0000
2023/09/07	R248	02/11/2023		Bond Future	12.6642	72.2659	12.5861	72.7009	0.617	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.48 Call	Bond Future	115.9900	0.1160	140.6100	0.1406	21.226	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.48 Put	Bond Future	7260.8300	7.2608	6850.5000	6.8505	5.651	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.49 Call	Bond Future	119.6900	0.1197	145.0000	0.1450	21.146	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.49 Put	Bond Future	7198.9300	7.1989	6789.2900	6.7893	5.690	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.47 Call	Bond Future	112.3500	0.1124	136.2900	0.1363	21.308	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.47 Put	Bond Future	7322.8800	7.3229	6911.8700	6.9119	5.613	0.0000	0.0000
2023/09/07	R248	02/11/2023	11.80 Put	Bond Future	5411.3500	5.4114	5033.5900	5.0336	6.981	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	
2023/09/07	R248	02/11/2023	11.80 Call	Bond Future	318.6900	0.3187	375.8800	0.3759	17.945	0.0000	0.0000
2023/09/07	R248	02/11/2023	12.50 Put	Bond Future	2428.7400	2.4287	2174.9800	2.1750	10.448	0.0000	0.0000
2023/09/07	R248	02/11/2023	12.50 Call	Bond Future	1508.4300	1.5084	1689.6200	1.6896	12.012	0.0000	0.0000
2023/09/07	R248	02/11/2023	13.60 Call	Bond Future	5366.5900	5.3666	5721.6100	5.7216	6.615	0.0000	0.0000
2023/09/07	R248	02/11/2023	13.60 Put	Bond Future	504.1700	0.5042	424.2400	0.4242	15.854	0.0000	0.0000
2023/09/07	R248	01/02/2024		Bond Future	12.7828	73.8805	12.7016	74.3250	0.635	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.15 Call	Bond Future	1619.4900	1.6195	1765.6600	1.7657	9.026	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.15 Put	Bond Future	5223.0400	5.2230	4924.6300	4.9246	5.713	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.16 Call	Bond Future	1640.1900	1.6402	1787.6300	1.7876	8.989	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.16 Put	Bond Future	5184.2500	5.1843	4887.1100	4.8871	5.732	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.14 Call	Bond Future	1598.9400	1.5989	1743.8400	1.7438	9.062	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.14 Put	Bond Future	5262.0600	5.2621	4962.3800	4.9624	5.695	0.0000	0.0000
2023/09/07	R248	01/02/2024	11.50 Put	Bond Future	8272.7800	8.2728	7899.6400	7.8996	4.510	0.0000	0.0000
2023/09/07	R248	01/02/2024	11.50 Call	Bond Future	613.5400	0.6135	684.9800	0.6850	11.644	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.30 Put	Bond Future	4666.7700	4.6668	4387.5800	4.3876	5.983	0.0000	0.0000
2023/09/07	R248	01/02/2024	12.30 Call	Bond Future	1946.7200	1.9467	2112.1100	2.1121	8.496	0.0000	0.0000
2023/09/07	R248	01/02/2024	13.37 Call	Bond Future	5101.8800	5.1019	5391.0100	5.3910	5.667	0.0000	0.0000
2023/09/07	R248	01/02/2024	13.37 Put	Bond Future	2029.5400	2.0295	1874.0900	1.8741	7.659	0.0000	0.0000
2023/09/07	R248	02/05/2024		Bond Future	12.8980	71.0789	12.8137	71.5335	0.654	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.47 Call	Bond Future	1024.8900	1.0249	1117.7000	1.1177	9.056	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.47 Put	Bond Future	9500.7400	9.5007	9138.9000	9.1389	3.809	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.48 Call	Bond Future	1036.2100	1.0362	1129.8500	1.1299	9.037	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.48 Put	Bond Future	9446.5000	9.4465	9085.4900	9.0855	3.822	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.46 Call	Bond Future	1013.4900	1.0135	1105.4800	1.1055	9.077	0.0000	0.0000
2023/09/07	R248	02/05/2024	11.46 Put	Bond Future	9555.0000	9.5550	9192.3400	9.1923	3.795	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.31 Call	Bond Future	2784.2400	2.7842	2963.5400	2.9635	6.440	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.31 Put	Bond Future	6732.6200	6.7326	6447.0100	6.4470	4.242	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.32 Call	Bond Future	2806.4000	2.8064	2986.6400	2.9866	6.422	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.32 Put	Bond Future	6696.6800	6.6967	6412.0100	6.4120	4.251	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.30 Call	Bond Future	2761.8900	2.7619	2940.2500	2.9403	6.458	0.0000	0.0000
2023/09/07	R248	01/08/2024	12.30 Put	Bond Future	6768.4500	6.7685	6481.9000	6.4819	4.234	0.0000	0.0000
2023/09/07	R248	01/08/2024		Bond Future	13.0233	72.6322	12.9356	73.0971	0.674	0.0000	0.0000
2023/09/07	R248	07/11/2024		Bond Future	13.1811	69.8318	13.0894	70.3077	0.696	0.0000	0.0000
2023/09/07	R248	07/11/2024	12.79 Call	Bond Future	4021.5600	4.0216	4242.7500	4.2428	5.500	0.0000	0.0000
2023/09/07	R248	07/11/2024	12.79 Put	Bond Future	6092.7200	6.0927	5838.0300	5.8380	4.180	0.0000	0.0000
2023/09/07	R248	07/11/2024	12.80 Call	Bond Future	4046.9500	4.0470	4268.9700	4.2690	5.486	0.0000	0.0000
2023/09/07	R248	07/11/2024	12.80 Put	Bond Future	6063.7600	6.0638	5809.9000	5.8099	4.187	0.0000	0.0000
2023/09/07	R248	07/11/2024	12.78 Call	Bond Future	3996.2400	3.9962	4216.5800	4.2166	5.514	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	
2023/09/07	R248	07/11/2024	12.78 Put	Bond Future	6121.8300	6.1218	5866.2900	5.8663	4.174	0.0000	0.0000
2023/09/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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