



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 15/09/2023 TO 15/09/2023

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
2023/09/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/15	2025	02/11/2023		Bond Future	172.7610	172.7610	172.7474	0.008	0.0000	0.0000
2023/09/15	2025	01/02/2024		Bond Future	174.8490	174.8490	174.8292	0.011	0.0000	0.0000
2023/09/15	2025	02/05/2024		Bond Future	178.7642	178.7642	178.7334	0.017	0.0000	0.0000
2023/09/15	2025	01/08/2024		Bond Future	180.9177	180.9177	180.8544	0.035	0.0000	0.0000
2023/09/15	2025	07/11/2024		Bond Future	185.1595	185.1595	185.1009	0.032	0.0000	0.0000
2023/09/15	2029	02/11/2023		Bond Future	124.6952	124.6952	124.6849	0.008	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	
2023/09/15	2029	01/02/2024		Bond Future	127.4984	127.4984	127.4836	127.4836	0.012	0.0000	0.0000
2023/09/15	2029	02/05/2024		Bond Future	128.9855	128.9855	128.9627	128.9627	0.018	0.0000	0.0000
2023/09/15	2029	01/08/2024		Bond Future	131.8674	131.8674	131.8212	131.8212	0.035	0.0000	0.0000
2023/09/15	2029	07/11/2024		Bond Future	133.5575	133.5575	133.5147	133.5147	0.032	0.0000	0.0000
2023/09/15	2030	02/11/2023		Bond Future	10.4723	91.0167	10.5078	90.8689	0.338	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.80 Put	Bond Future	628.8800	0.6289	669.9100	0.6699	6.524	0.0000	0.0000
2023/09/15	2030	02/11/2023	9.57 Call	Bond Future	50.0500	0.0501	27.4900	0.0275	45.075	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.57 Call	Bond Future	4581.3700	4.5814	4450.6900	4.4507	2.852	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.39 Put	Bond Future	1279.9600	1.2800	1342.4000	1.3424	4.878	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.43 Call	Bond Future	4077.1800	4.0772	3949.8900	3.9499	3.122	0.0000	0.0000
2023/09/15	2030	02/11/2023	12.27 Call	Bond Future	7157.8100	7.1578	7016.2100	7.0162	1.978	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.81 Call	Bond Future	2013.4300	2.0134	1906.3300	1.9063	5.319	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.82 Call	Bond Future	2043.2500	2.0433	1935.6000	1.9356	5.269	0.0000	0.0000
2023/09/15	2030	02/11/2023	9.57 Put	Bond Future	3919.5300	3.9195	4044.7800	4.0448	3.196	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.07 Put	Bond Future	2098.3000	2.0983	2181.5700	2.1816	3.968	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.07 Call	Bond Future	398.4100	0.3984	333.8700	0.3339	16.199	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.57 Put	Bond Future	142.8100	0.1428	159.9400	0.1599	11.995	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.82 Put	Bond Future	606.3800	0.6064	646.5400	0.6465	6.623	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.80 Call	Bond Future	1983.8900	1.9839	1877.1100	1.8771	5.382	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.62 Put	Bond Future	866.7400	0.8667	916.3400	0.9163	5.723	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.12 Call	Bond Future	2998.6600	2.9987	2880.4200	2.8804	3.943	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.81 Put	Bond Future	617.4800	0.6175	658.1900	0.6582	6.593	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.62 Call	Bond Future	1480.6300	1.4806	1382.4200	1.3824	6.633	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.12 Put	Bond Future	345.2700	0.3453	374.8400	0.3748	8.564	0.0000	0.0000
2023/09/15	2030	02/11/2023	12.27 Put	Bond Future	33.8200	0.0338	40.0300	0.0400	18.362	0.0000	0.0000
2023/09/15	2030	02/11/2023	9.89 Put	Bond Future	2687.5900	2.6876	2784.7800	2.7848	3.616	0.0000	0.0000
2023/09/15	2030	02/11/2023	9.89 Call	Bond Future	214.0200	0.2140	163.4000	0.1634	23.652	0.0000	0.0000
2023/09/15	2030	02/11/2023	10.39 Call	Bond Future	935.3700	0.9354	850.0000	0.8500	9.127	0.0000	0.0000
2023/09/15	2030	02/11/2023	11.43 Put	Bond Future	188.9800	0.1890	209.5000	0.2095	10.858	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.89 Put	Bond Future	3617.4300	3.6174	3722.8600	3.7229	2.915	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.39 Put	Bond Future	2328.5200	2.3285	2407.8500	2.4079	3.407	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.39 Call	Bond Future	1689.7300	1.6897	1614.8400	1.6148	4.432	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.86 Put	Bond Future	520.8700	0.5209	545.3100	0.5453	4.692	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.16 Put	Bond Future	2870.0900	2.8701	2961.2500	2.9613	3.176	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.00 Call	Bond Future	3091.0500	3.0911	2989.1200	2.9891	3.298	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.00 Put	Bond Future	1282.3500	1.2824	1334.6400	1.3346	4.078	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.85 Call	Bond Future	5607.4800	5.6075	5478.0900	5.4781	2.307	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.00 Put	Bond Future	3296.1300	3.2961	3395.3700	3.3954	3.011	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	
2023/09/15	2030	01/02/2024	10.00 Call	Bond Future	1047.4200	1.0474	992.4400	0.9924	5.249	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.35 Put	Bond Future	894.6000	0.8946	933.3600	0.9334	4.333	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.89 Call	Bond Future	908.1300	0.9081	859.3400	0.8593	5.373	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.86 Call	Bond Future	5639.4900	5.6395	5509.7100	5.5097	2.301	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.75 Call	Bond Future	5290.0700	5.2901	5163.0200	5.1630	2.402	0.0000	0.0000
2023/09/15	2030	01/02/2024	12.10 Put	Bond Future	402.0100	0.4020	421.6800	0.4217	4.893	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.36 Put	Bond Future	885.2700	0.8853	923.6800	0.9237	4.339	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.57 Put	Bond Future	4644.6800	4.6447	4765.7800	4.7658	2.607	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.57 Call	Bond Future	578.8700	0.5789	545.7500	0.5458	5.721	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.07 Call	Bond Future	1148.0000	1.1480	1089.5100	1.0895	5.095	0.0000	0.0000
2023/09/15	2030	01/02/2024	12.10 Call	Bond Future	6416.0100	6.4160	6281.4600	6.2815	2.097	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.31 Call	Bond Future	3953.2600	3.9533	3839.2000	3.8392	2.885	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.31 Put	Bond Future	932.8500	0.9329	973.0100	0.9730	4.305	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.93 Call	Bond Future	957.1200	0.9571	906.0700	0.9061	5.334	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.36 Call	Bond Future	4099.1300	4.0991	3983.3200	3.9833	2.825	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.37 Call	Bond Future	4128.5100	4.1285	4012.3500	4.0124	2.814	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.35 Call	Bond Future	4069.8200	4.0698	3954.3600	3.9544	2.837	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.75 Put	Bond Future	585.8900	0.5859	613.0600	0.6131	4.637	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.37 Put	Bond Future	876.0200	0.8760	914.0800	0.9141	4.345	0.0000	0.0000
2023/09/15	2030	01/02/2024	9.93 Put	Bond Future	3498.6000	3.4986	3601.7700	3.6018	2.949	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.07 Put	Bond Future	3105.1100	3.1051	3200.8400	3.2008	3.083	0.0000	0.0000
2023/09/15	2030	01/02/2024	10.16 Call	Bond Future	1286.1900	1.2862	1223.1300	1.2231	4.903	0.0000	0.0000
2023/09/15	2030	01/02/2024	11.85 Put	Bond Future	526.4300	0.5264	551.2600	0.5513	4.717	0.0000	0.0000
2023/09/15	2030	01/02/2024		Bond Future	10.5472	89.0348	10.5853	88.8805	0.362	0.0000	0.0000
2023/09/15	2030	02/05/2024	12.38 Put	Bond Future	687.7600	0.6878	678.5500	0.6786	1.339	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.62 Call	Bond Future	2482.3000	2.4823	2356.0100	2.3560	5.088	0.0000	0.0000
2023/09/15	2030	02/05/2024	11.94 Call	Bond Future	5888.4800	5.8885	5717.3400	5.7173	2.906	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.82 Call	Bond Future	1147.9800	1.1480	1088.9600	1.0890	5.141	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.66 Call	Bond Future	963.9400	0.9639	925.5900	0.9256	3.978	0.0000	0.0000
2023/09/15	2030	02/05/2024		Bond Future	10.6352	91.0067	10.6769	90.8437	0.392	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.83 Call	Bond Future	1160.2200	1.1602	1100.7900	1.1008	5.122	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.83 Put	Bond Future	4383.7200	4.3837	4487.3300	4.4873	2.364	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.81 Call	Bond Future	1135.8200	1.1358	1077.2200	1.0772	5.159	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.82 Put	Bond Future	4412.4200	4.4124	4516.4400	4.5164	2.357	0.0000	0.0000
2023/09/15	2030	02/05/2024	13.15 Call	Bond Future	9518.4000	9.5184	9372.3300	9.3723	1.535	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.81 Put	Bond Future	4441.2200	4.4412	4545.6600	4.5457	2.352	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.62 Put	Bond Future	2541.9200	2.5419	2578.6700	2.5787	1.446	0.0000	0.0000
2023/09/15	2030	02/05/2024	11.12 Put	Bond Future	1765.5200	1.7655	1773.5700	1.7736	0.456	0.0000	0.0000
2023/09/15	2030	02/05/2024	11.12 Call	Bond Future	3638.6000	3.6386	3483.6100	3.4836	4.260	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	
2023/09/15	2030	02/05/2024	13.15 Put	Bond Future	317.6800	0.3177	334.6500	0.3347	5.342	0.0000	0.0000
2023/09/15	2030	02/05/2024	9.66 Put	Bond Future	4886.4600	4.8865	5011.1500	5.0112	2.552	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.16 Put	Bond Future	3512.5600	3.5126	3589.5400	3.5895	2.192	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.16 Call	Bond Future	1627.4200	1.6274	1541.3600	1.5414	5.288	0.0000	0.0000
2023/09/15	2030	02/05/2024	11.94 Put	Bond Future	957.8600	0.9579	949.7600	0.9498	0.846	0.0000	0.0000
2023/09/15	2030	02/05/2024	12.38 Call	Bond Future	7203.6200	7.2036	7031.3700	7.0314	2.391	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.82 Put	Bond Future	2199.7700	2.1998	2222.7800	2.2228	1.046	0.0000	0.0000
2023/09/15	2030	02/05/2024	10.82 Call	Bond Future	2919.5900	2.9196	2779.5600	2.7796	4.796	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.38 Put	Bond Future	3481.3800	3.4814	3590.8900	3.5909	3.146	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.38 Call	Bond Future	2132.1400	2.1321	2058.6400	2.0586	3.447	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.39 Call	Bond Future	2149.5100	2.1495	2075.6000	2.0756	3.438	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.37 Put	Bond Future	3502.2500	3.5023	3612.1600	3.6122	3.138	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.39 Put	Bond Future	3460.2700	3.4603	3569.3700	3.5694	3.153	0.0000	0.0000
2023/09/15	2030	01/08/2024	10.37 Call	Bond Future	2114.5200	2.1145	2041.4200	2.0414	3.457	0.0000	0.0000
2023/09/15	2030	01/08/2024		Bond Future	10.7339	89.0130	10.7824	88.8300	0.452	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.75 Put	Bond Future	3270.0200	3.2700	3367.5700	3.3676	2.983	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.76 Call	Bond Future	2895.8900	2.8959	2809.3000	2.8093	2.990	0.0000	0.0000
2023/09/15	2030	07/11/2024		Bond Future	10.8582	91.0736	10.9089	90.8898	0.467	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.75 Call	Bond Future	2876.2400	2.8762	2790.0000	2.7900	2.998	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.76 Put	Bond Future	3253.1900	3.2532	3350.3900	3.3504	2.988	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.74 Call	Bond Future	2857.0400	2.8570	2771.1600	2.7712	3.006	0.0000	0.0000
2023/09/15	2030	07/11/2024	10.74 Put	Bond Future	3287.3300	3.2873	3385.2400	3.3852	2.978	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.78 Put	Bond Future	706.0600	0.7061	668.1300	0.6681	5.372	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.28 Call	Bond Future	1078.7700	1.0788	944.6500	0.9447	12.433	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.71 Put	Bond Future	3467.6400	3.4676	3483.3800	3.4834	0.454	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.50 Call	Bond Future	1654.0300	1.6540	1518.6000	1.5186	8.188	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.50 Put	Bond Future	1123.1000	1.1231	1077.0400	1.0770	4.101	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.00 Put	Bond Future	2382.6400	2.3826	2356.6100	2.3566	1.092	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.58 Put	Bond Future	4031.9900	4.0320	4068.4100	4.0684	0.903	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.35 Put	Bond Future	5116.3200	5.1163	5188.5800	5.1886	1.412	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.09 Put	Bond Future	2099.3500	2.0994	2064.5600	2.0646	1.657	0.0000	0.0000
2023/09/15	2032	02/11/2023	12.26 Call	Bond Future	4292.6900	4.2927	4182.6500	4.1827	2.563	0.0000	0.0000
2023/09/15	2032	02/11/2023	12.26 Put	Bond Future	304.9100	0.3049	284.2400	0.2842	6.779	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.85 Put	Bond Future	2911.7000	2.9117	2905.3300	2.9053	0.219	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.85 Call	Bond Future	327.5300	0.3275	231.7900	0.2318	29.231	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.22 Put	Bond Future	1735.6200	1.7356	1693.0400	1.6930	2.453	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.90 Call	Bond Future	2948.9700	2.9490	2826.7400	2.8267	4.145	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.78 Call	Bond Future	2533.2300	2.5332	2405.9300	2.4059	5.025	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/15	2032	02/11/2023	11.28 Put	Bond Future	1585.3600	1.5854	1540.6100	1.5406	2.823	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.59 Call	Bond Future	114.0400	0.1140	59.5200	0.0595	47.808	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.23 Call	Bond Future	965.0600	0.9651	832.6400	0.8326	13.721	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.60 Put	Bond Future	954.0900	0.9541	909.9000	0.9099	4.632	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.90 Put	Bond Future	574.4500	0.5745	541.5900	0.5416	5.720	0.0000	0.0000
2023/09/15	2032	02/11/2023		Bond Future	11.3870	84.1603	11.4059	84.0709	0.167	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.23 Put	Bond Future	1709.8300	1.7098	1666.7800	1.6668	2.518	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.24 Call	Bond Future	987.2900	0.9873	854.5500	0.8546	13.445	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.24 Put	Bond Future	1684.3500	1.6844	1640.9800	1.6410	2.575	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.22 Call	Bond Future	943.1100	0.9431	811.1600	0.8112	13.991	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.00 Call	Bond Future	530.7800	0.5308	415.3800	0.4154	21.742	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.58 Call	Bond Future	108.8100	0.1088	55.8600	0.0559	48.663	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.59 Put	Bond Future	3987.1400	3.9871	4021.9900	4.0220	0.874	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.09 Call	Bond Future	682.9600	0.6830	558.8000	0.5588	18.180	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.71 Call	Bond Future	192.5400	0.1925	118.9100	0.1189	38.241	0.0000	0.0000
2023/09/15	2032	02/11/2023	11.60 Call	Bond Future	1951.0500	1.9511	1817.4900	1.8175	6.846	0.0000	0.0000
2023/09/15	2032	02/11/2023	10.35 Call	Bond Future	30.9800	0.0310	13.8700	0.0139	55.229	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.59 Put	Bond Future	5088.6800	5.0887	5149.0100	5.1490	1.186	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.75 Call	Bond Future	3101.6200	3.1016	3031.3800	3.0314	2.265	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.62 Call	Bond Future	5843.1100	5.8431	5760.5000	5.7605	1.414	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.85 Put	Bond Future	1746.8900	1.7469	1769.3100	1.7693	1.283	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.83 Call	Bond Future	3326.7900	3.3268	3255.2100	3.2552	2.152	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.50 Put	Bond Future	944.4700	0.9445	957.6300	0.9576	1.393	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.09 Call	Bond Future	1552.5100	1.5525	1501.9900	1.5020	3.254	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.84 Put	Bond Future	1763.1500	1.7632	1785.8100	1.7858	1.285	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.85 Call	Bond Future	3384.0500	3.3841	3312.2000	3.3122	2.123	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.83 Put	Bond Future	1779.5400	1.7795	1802.2300	1.8022	1.275	0.0000	0.0000
2023/09/15	2032	01/02/2024		Bond Future	11.4903	86.0318	11.5107	85.9375	0.178	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.01 Call	Bond Future	348.3700	0.3484	330.5300	0.3305	5.121	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.76 Put	Bond Future	4475.0600	4.4751	4529.8200	4.5298	1.224	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.62 Put	Bond Future	841.1700	0.8412	852.8300	0.8528	1.386	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.01 Put	Bond Future	7554.3500	7.5544	7630.7800	7.6308	1.012	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.76 Call	Bond Future	1017.2600	1.0173	977.7500	0.9778	3.884	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.84 Call	Bond Future	3355.3700	3.3554	3283.7600	3.2838	2.134	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.59 Call	Bond Future	799.2100	0.7992	765.2700	0.7653	4.247	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.09 Put	Bond Future	3425.0300	3.4250	3468.7800	3.4688	1.277	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.73 Call	Bond Future	6223.6600	6.2237	6139.9800	6.1400	1.345	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.73 Put	Bond Future	756.0600	0.7561	766.6500	0.7667	1.401	0.0000	0.0000
2023/09/15	2032	01/02/2024	10.78 Put	Bond Future	4406.0100	4.4060	4460.1100	4.4601	1.228	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	
2023/09/15	2032	01/02/2024	10.78 Call	Bond Future	1045.3700	1.0454	1005.2000	1.0052	3.843	0.0000	0.0000
2023/09/15	2032	01/02/2024	11.75 Put	Bond Future	1915.3000	1.9153	1939.3300	1.9393	1.255	0.0000	0.0000
2023/09/15	2032	01/02/2024	12.50 Call	Bond Future	5434.2000	5.4342	5353.0900	5.3531	1.493	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.36 Put	Bond Future	6774.7600	6.7748	6854.8500	6.8549	1.182	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.86 Put	Bond Future	5001.9100	5.0019	5070.6600	5.0707	1.374	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.86 Call	Bond Future	1570.3100	1.5703	1537.7400	1.5377	2.074	0.0000	0.0000
2023/09/15	2032	02/05/2024	12.90 Call	Bond Future	6833.2100	6.8332	6763.3300	6.7633	1.023	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.59 Call	Bond Future	1182.4000	1.1824	1156.0100	1.1560	2.232	0.0000	0.0000
2023/09/15	2032	02/05/2024	11.09 Put	Bond Future	4313.9000	4.3139	4377.0600	4.3771	1.464	0.0000	0.0000
2023/09/15	2032	02/05/2024	13.18 Call	Bond Future	7750.1000	7.7501	7676.2500	7.6763	0.953	0.0000	0.0000
2023/09/15	2032	02/05/2024	13.18 Put	Bond Future	1030.3700	1.0304	1057.8400	1.0578	2.666	0.0000	0.0000
2023/09/15	2032	02/05/2024	11.35 Put	Bond Future	3636.8500	3.6369	3694.5400	3.6945	1.586	0.0000	0.0000
2023/09/15	2032	02/05/2024	11.35 Call	Bond Future	2489.7000	2.4897	2446.0700	2.4461	1.752	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.65 Call	Bond Future	1262.3100	1.2623	1234.5800	1.2346	2.197	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.54 Put	Bond Future	6085.3200	6.0853	6161.3400	6.1613	1.249	0.0000	0.0000
2023/09/15	2032	02/05/2024		Bond Future	11.6026	83.7756	11.6252	83.6743	0.194	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.36 Call	Bond Future	928.6300	0.9286	907.4000	0.9074	2.286	0.0000	0.0000
2023/09/15	2032	02/05/2024	11.09 Call	Bond Future	1964.4900	1.9645	1926.3300	1.9263	1.942	0.0000	0.0000
2023/09/15	2032	02/05/2024	13.35 Call	Bond Future	8315.9900	8.3160	8239.8100	8.2398	0.916	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.55 Call	Bond Future	1130.8300	1.1308	1105.3100	1.1053	2.257	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.55 Put	Bond Future	6049.2900	6.0493	6125.0900	6.1251	1.253	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.56 Call	Bond Future	1143.6300	1.1436	1117.9000	1.1179	2.250	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.56 Put	Bond Future	6013.6200	6.0136	6089.2100	6.0892	1.257	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.59 Put	Bond Future	5907.1600	5.9072	5982.0900	5.9821	1.268	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.65 Put	Bond Future	5697.5500	5.6976	5771.1400	5.7711	1.292	0.0000	0.0000
2023/09/15	2032	02/05/2024	10.54 Call	Bond Future	1118.3400	1.1183	1093.0400	1.0930	2.262	0.0000	0.0000
2023/09/15	2032	02/05/2024	13.35 Put	Bond Future	915.3200	0.9153	940.4600	0.9405	2.747	0.0000	0.0000
2023/09/15	2032	02/05/2024	12.90 Put	Bond Future	1252.7700	1.2528	1284.2100	1.2842	2.510	0.0000	0.0000
2023/09/15	2032	01/08/2024		Bond Future	11.7231	85.6270	11.7502	85.5084	0.231	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.14 Call	Bond Future	2139.2700	2.1393	2107.4600	2.1075	1.487	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.14 Put	Bond Future	4750.9100	4.7509	4837.7300	4.8377	1.827	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.15 Call	Bond Future	2157.2100	2.1572	2124.8500	2.1249	1.500	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.15 Put	Bond Future	4723.1700	4.7232	4809.4400	4.8094	1.827	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.13 Call	Bond Future	2121.7400	2.1217	2089.8500	2.0899	1.503	0.0000	0.0000
2023/09/15	2032	01/08/2024	11.13 Put	Bond Future	4779.0900	4.7791	4865.8300	4.8658	1.815	0.0000	0.0000
2023/09/15	2032	07/11/2024	11.48 Put	Bond Future	4591.7300	4.5917	4601.1900	4.6012	0.206	0.0000	0.0000
2023/09/15	2032	07/11/2024	11.49 Call	Bond Future	2894.7400	2.8947	2785.5200	2.7855	3.773	0.0000	0.0000
2023/09/15	2032	07/11/2024		Bond Future	11.8775	83.4435	11.9052	83.3255	0.233	0.0000	0.0000
2023/09/15	2032	07/11/2024	11.48 Call	Bond Future	2874.8600	2.8749	2766.2700	2.7663	3.777	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	
2023/09/15	2032	07/11/2024	11.49 Put	Bond Future	4567.8600	4.5679	4576.6900	4.5767	0.193	0.0000	0.0000
2023/09/15	2032	07/11/2024	11.47 Call	Bond Future	2854.7000	2.8547	2747.0900	2.7471	3.770	0.0000	0.0000
2023/09/15	2032	07/11/2024	11.47 Put	Bond Future	4615.3600	4.6154	4625.8000	4.6258	0.226	0.0000	0.0000
2023/09/15	2033	02/11/2023		Bond Future	117.2545	117.2545	116.9540	116.9540	0.256	0.0000	0.0000
2023/09/15	2033	01/02/2024		Bond Future	119.8904	119.8904	119.5793	119.5793	0.260	0.0000	0.0000
2023/09/15	2033	02/05/2024		Bond Future	121.1118	121.1118	120.7865	120.7865	0.269	0.0000	0.0000
2023/09/15	2033	01/08/2024		Bond Future	123.8179	123.8179	123.4638	123.4638	0.286	0.0000	0.0000
2023/09/15	2033	07/11/2024		Bond Future	125.2206	125.2206	124.8624	124.8624	0.286	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.55 Put	Bond Future	5048.2100	5.0482	5083.6500	5.0837	0.702	0.0000	0.0000
2023/09/15	2037	02/11/2023		Bond Future	12.4453	76.9705	12.4595	76.8969	0.114	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.56 Call	Bond Future	197.7300	0.1977	158.8400	0.1588	19.668	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.56 Put	Bond Future	4997.7600	4.9978	5032.4100	5.0324	0.693	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.57 Call	Bond Future	204.2600	0.2043	164.5300	0.1645	19.451	0.0000	0.0000
2023/09/15	2037	02/11/2023	13.89 Call	Bond Future	7089.5100	7.0895	6996.4700	6.9965	1.312	0.0000	0.0000
2023/09/15	2037	02/11/2023	13.89 Put	Bond Future	130.4800	0.1305	110.9800	0.1110	14.945	0.0000	0.0000
2023/09/15	2037	02/11/2023	12.52 Call	Bond Future	1855.5300	1.8555	1732.0900	1.7321	6.653	0.0000	0.0000
2023/09/15	2037	02/11/2023	12.02 Put	Bond Future	2961.0300	2.9610	2946.4500	2.9465	0.492	0.0000	0.0000
2023/09/15	2037	02/11/2023	12.02 Call	Bond Future	709.7200	0.7097	621.6000	0.6216	12.416	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.57 Put	Bond Future	4947.5800	4.9476	4981.3900	4.9814	0.683	0.0000	0.0000
2023/09/15	2037	02/11/2023	12.52 Put	Bond Future	1470.1400	1.4701	1420.2400	1.4202	3.394	0.0000	0.0000
2023/09/15	2037	02/11/2023	11.55 Call	Bond Future	191.4100	0.1914	153.3100	0.1533	19.905	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.31 Put	Bond Future	3437.1200	3.4371	3463.9900	3.4640	0.782	0.0000	0.0000
2023/09/15	2037	01/02/2024	13.93 Call	Bond Future	7321.5900	7.3216	7250.4200	7.2504	0.972	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.93 Put	Bond Future	2030.0300	2.0300	2045.3800	2.0454	0.756	0.0000	0.0000
2023/09/15	2037	01/02/2024	13.93 Put	Bond Future	835.4400	0.8354	842.0300	0.8420	0.789	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.09 Put	Bond Future	4110.5200	4.1105	4141.5400	4.1415	0.755	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.32 Call	Bond Future	2138.7200	2.1387	2087.5600	2.0876	2.392	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.32 Put	Bond Future	3408.8900	3.4089	3435.4900	3.4355	0.780	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.33 Call	Bond Future	2163.0200	2.1630	2111.5900	2.1116	2.378	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.33 Put	Bond Future	3381.0400	3.3810	3407.3700	3.4074	0.779	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.31 Call	Bond Future	2114.7500	2.1148	2063.8600	2.0639	2.406	0.0000	0.0000
2023/09/15	2037	01/02/2024		Bond Future	12.5665	74.4258	12.5818	74.3480	0.122	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.93 Call	Bond Future	3846.5400	3.8465	3784.1300	3.7841	1.622	0.0000	0.0000
2023/09/15	2037	01/02/2024	12.09 Call	Bond Future	1626.2100	1.6262	1579.4700	1.5795	2.874	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.44 Call	Bond Future	1041.2100	1.0412	1001.5100	1.0015	3.813	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.44 Put	Bond Future	7736.8300	7.7368	7781.1700	7.7812	0.573	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.45 Call	Bond Future	1052.6000	1.0526	1012.6300	1.0126	3.797	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.43 Put	Bond Future	7782.4700	7.7825	7827.0600	7.8271	0.573	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/09/15	2037	02/05/2024		Bond Future		12.6965	76.0739	12.7133	75.9899	0.132	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.45 Put	Bond Future		7691.5200	7.6915	7735.5900	7.7356	0.573	0.0000	0.0000
2023/09/15	2037	02/05/2024	11.43 Call	Bond Future		1030.1000	1.0301	990.6500	0.9907	3.830	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.10 Call	Bond Future		2378.5000	2.3785	2330.0800	2.3301	2.036	0.0000	0.0000
2023/09/15	2037	01/08/2024		Bond Future		12.8366	73.4993	12.8569	73.3997	0.158	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.11 Put	Bond Future		6092.4100	6.0924	6143.3500	6.1434	0.836	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.09 Call	Bond Future		2359.3400	2.3593	2311.1500	2.3112	2.043	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.09 Put	Bond Future		6159.4900	6.1595	6210.8900	6.2109	0.834	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.10 Put	Bond Future		6125.8800	6.1259	6177.0500	6.1771	0.835	0.0000	0.0000
2023/09/15	2037	01/08/2024	12.11 Call	Bond Future		2397.7500	2.3978	2349.1000	2.3491	2.029	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.58 Call	Bond Future		3419.6700	3.4197	3382.5600	3.3826	1.085	0.0000	0.0000
2023/09/15	2037	07/11/2024		Bond Future		12.9969	75.1989	13.0175	75.1000	0.158	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.57 Put	Bond Future		5491.5900	5.4916	5553.5800	5.5536	1.129	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.58 Put	Bond Future		5463.9800	5.4640	5525.7800	5.5258	1.131	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.59 Call	Bond Future		3442.4900	3.4425	3405.2100	3.4052	1.083	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.59 Put	Bond Future		5436.7900	5.4368	5498.4200	5.4984	1.134	0.0000	0.0000
2023/09/15	2037	07/11/2024	12.57 Call	Bond Future		3397.2300	3.3972	3360.3100	3.3603	1.087	0.0000	0.0000
2023/09/15	2038	02/11/2023		Bond Future		126.3174	126.3174	126.3250	126.3250	0.006	0.0000	0.0000
2023/09/15	2038	01/02/2024		Bond Future		127.1368	127.1368	127.1403	127.1403	0.003	0.0000	0.0000
2023/09/15	2038	02/05/2024		Bond Future		129.9835	129.9835	129.9793	129.9793	0.003	0.0000	0.0000
2023/09/15	2038	01/08/2024		Bond Future		130.8166	130.8166	130.7890	130.7890	0.021	0.0000	0.0000
2023/09/15	2038	07/11/2024		Bond Future		133.8822	133.8822	133.8586	133.8586	0.018	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.50 Call	Bond Future		69.7100	0.0697	64.8500	0.0649	6.972	0.0000	0.0000
2023/09/15	2040	02/11/2023	12.10 Call	Bond Future		503.1800	0.5032	468.3400	0.4683	6.924	0.0000	0.0000
2023/09/15	2040	02/11/2023	12.97 Call	Bond Future		2626.7200	2.6267	2616.0700	2.6161	0.405	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.80 Call	Bond Future		208.9400	0.2089	185.2300	0.1852	11.348	0.0000	0.0000
2023/09/15	2040	02/11/2023	12.60 Put	Bond Future		1994.0700	1.9941	1840.1000	1.8401	7.721	0.0000	0.0000
2023/09/15	2040	02/11/2023	13.64 Call	Bond Future		5249.3800	5.2494	5300.7400	5.3007	0.978	0.0000	0.0000
2023/09/15	2040	02/11/2023	13.64 Put	Bond Future		365.6300	0.3656	299.6900	0.2997	18.035	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.60 Call	Bond Future		103.3600	0.1034	93.2800	0.0933	9.752	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.50 Put	Bond Future		7014.8400	7.0148	6892.6800	6.8927	1.741	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.58 Put	Bond Future		6543.8000	6.5438	6417.6200	6.4176	1.928	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.59 Call	Bond Future		99.4900	0.0995	90.0300	0.0900	9.508	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.60 Put	Bond Future		6427.8600	6.4279	6300.4800	6.3005	1.982	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.58 Call	Bond Future		95.7600	0.0958	86.8800	0.0869	9.273	0.0000	0.0000
2023/09/15	2040	02/11/2023		Bond Future		12.6918	77.2461	12.6702	77.3634	0.170	0.0000	0.0000
2023/09/15	2040	02/11/2023	12.60 Call	Bond Future		1492.5800	1.4926	1455.9100	1.4559	2.457	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.59 Put	Bond Future		6485.7200	6.4857	6358.9600	6.3590	1.954	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	
2023/09/15	2040	02/11/2023	12.10 Put	Bond Future	3831.4500	3.8315	3679.3100	3.6793	3.971	0.0000	0.0000
2023/09/15	2040	02/11/2023	12.97 Put	Bond Future	1138.8000	1.1388	1010.8500	1.0109	11.236	0.0000	0.0000
2023/09/15	2040	02/11/2023	11.80 Put	Bond Future	5313.8500	5.3139	5172.8400	5.1728	2.654	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.35 Call	Bond Future	1755.8900	1.7559	1775.8600	1.7759	1.137	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.34 Put	Bond Future	4346.8300	4.3468	4249.2800	4.2493	2.244	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.35 Put	Bond Future	4312.3400	4.3123	4215.0800	4.2151	2.255	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.33 Call	Bond Future	1712.2900	1.7123	1731.5000	1.7315	1.122	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.33 Put	Bond Future	4381.5400	4.3815	4283.5200	4.2835	2.237	0.0000	0.0000
2023/09/15	2040	01/02/2024		Bond Future	12.8160	74.4572	12.7941	74.5744	0.171	0.0000	0.0000
2023/09/15	2040	01/02/2024	12.34 Call	Bond Future	1734.0100	1.7340	1753.6900	1.7537	1.135	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.62 Put	Bond Future	8555.6600	8.5557	8438.2100	8.4382	1.373	0.0000	0.0000
2023/09/15	2040	02/05/2024		Bond Future	12.9483	76.1060	12.9264	76.2212	0.169	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.61 Call	Bond Future	1017.4900	1.0175	1015.3700	1.0154	0.208	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.61 Put	Bond Future	8605.3800	8.6054	8488.0200	8.4880	1.364	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.62 Call	Bond Future	1028.8800	1.0289	1026.6700	1.0267	0.215	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.60 Call	Bond Future	1006.3600	1.0064	1003.9800	1.0040	0.236	0.0000	0.0000
2023/09/15	2040	02/05/2024	11.60 Put	Bond Future	8655.4400	8.6554	8537.8200	8.5378	1.359	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.33 Call	Bond Future	2448.7200	2.4487	2460.1400	2.4601	0.466	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.33 Put	Bond Future	6537.8900	6.5379	6445.2200	6.4452	1.417	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.34 Call	Bond Future	2468.9600	2.4690	2480.2900	2.4803	0.459	0.0000	0.0000
2023/09/15	2040	01/08/2024		Bond Future	13.0905	73.2816	13.0703	73.3857	0.154	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.32 Call	Bond Future	2428.5600	2.4286	2439.8200	2.4398	0.464	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.32 Put	Bond Future	6573.8600	6.5739	6481.0300	6.4810	1.412	0.0000	0.0000
2023/09/15	2040	01/08/2024	12.34 Put	Bond Future	6502.0700	6.5021	6409.3100	6.4093	1.427	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.84 Call	Bond Future	3594.4900	3.5945	3615.0400	3.6150	0.572	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.86 Put	Bond Future	5664.7200	5.6647	5576.1400	5.5761	1.564	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.85 Call	Bond Future	3618.3800	3.6184	3639.1200	3.6391	0.573	0.0000	0.0000
2023/09/15	2040	07/11/2024		Bond Future	13.2519	74.9757	13.2303	75.0852	0.163	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.85 Put	Bond Future	5693.5100	5.6935	5604.7400	5.6047	1.559	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.86 Call	Bond Future	3642.3400	3.6423	3663.2700	3.6633	0.575	0.0000	0.0000
2023/09/15	2040	07/11/2024	12.84 Put	Bond Future	5722.4300	5.7224	5633.4700	5.6335	1.555	0.0000	0.0000
2023/09/15	2044	02/11/2023	12.00 Put	Bond Future	4777.6400	4.7776	4675.8700	4.6759	2.130	0.0000	0.0000
2023/09/15	2044	02/11/2023	12.75 Put	Bond Future	1824.1000	1.8241	1733.0200	1.7330	4.993	0.0000	0.0000
2023/09/15	2044	02/11/2023	13.00 Call	Bond Future	2363.1400	2.3631	2374.3400	2.3743	0.474	0.0000	0.0000
2023/09/15	2044	02/11/2023		Bond Future	12.7904	73.3026	12.7740	73.3915	0.128	0.0000	0.0000
2023/09/15	2044	02/11/2023	11.57 Call	Bond Future	63.3300	0.0633	57.0900	0.0571	9.853	0.0000	0.0000
2023/09/15	2044	02/11/2023	12.75 Call	Bond Future	1605.1200	1.6051	1602.9400	1.6029	0.136	0.0000	0.0000
2023/09/15	2044	02/11/2023	12.00 Call	Bond Future	278.1100	0.2781	265.2400	0.2652	4.628	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/15	2044	02/11/2023	11.56 Call	Bond Future	61.0200	0.0610	54.9400	0.0549	9.964	0.0000	0.0000
2023/09/15	2044	02/11/2023	11.57 Put	Bond Future	7214.9500	7.2150	7119.8100	7.1198	1.319	0.0000	0.0000
2023/09/15	2044	02/11/2023	11.55 Call	Bond Future	58.7900	0.0588	52.8600	0.0529	10.087	0.0000	0.0000
2023/09/15	2044	02/11/2023	11.55 Put	Bond Future	7337.5000	7.3375	7242.6700	7.2427	1.292	0.0000	0.0000
2023/09/15	2044	02/11/2023	11.56 Put	Bond Future	7276.1400	7.2761	7181.1600	7.1812	1.305	0.0000	0.0000
2023/09/15	2044	02/11/2023	13.00 Put	Bond Future	1245.5300	1.2455	1167.8300	1.1678	6.238	0.0000	0.0000
2023/09/15	2044	01/02/2024		Bond Future	12.9120	70.5512	12.8954	70.6396	0.129	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.28 Call	Bond Future	1448.9500	1.4490	1397.8700	1.3979	3.525	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.29 Call	Bond Future	1468.6100	1.4686	1417.0200	1.4170	3.513	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.27 Put	Bond Future	4986.3500	4.9864	4847.5600	4.8476	2.783	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.29 Put	Bond Future	4910.1800	4.9102	4770.2200	4.7702	2.850	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.28 Put	Bond Future	4948.1500	4.9482	4808.7000	4.8087	2.818	0.0000	0.0000
2023/09/15	2044	01/02/2024	12.27 Call	Bond Future	1429.4400	1.4294	1379.0200	1.3790	3.527	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.66 Put	Bond Future	8878.0600	8.8781	8774.3100	8.7743	1.169	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.67 Call	Bond Future	992.1500	0.9922	974.5400	0.9745	1.775	0.0000	0.0000
2023/09/15	2044	02/05/2024		Bond Future	13.0410	72.1134	13.0245	72.1994	0.126	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.66 Call	Bond Future	981.1500	0.9812	963.4100	0.9634	1.808	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.67 Put	Bond Future	8826.6200	8.8266	8723.0000	8.7230	1.174	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.65 Call	Bond Future	970.0800	0.9701	952.5300	0.9525	1.809	0.0000	0.0000
2023/09/15	2044	02/05/2024	11.65 Put	Bond Future	8929.5100	8.9295	8825.9500	8.8260	1.160	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.29 Put	Bond Future	7069.6400	7.0696	6935.5600	6.9356	1.897	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.30 Call	Bond Future	2260.2400	2.2602	2201.0000	2.2010	2.621	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.30 Put	Bond Future	7031.3300	7.0313	6897.2300	6.8972	1.907	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.28 Call	Bond Future	2222.1200	2.2221	2162.9400	2.1629	2.663	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.28 Put	Bond Future	7108.0900	7.1081	6974.0500	6.9741	1.886	0.0000	0.0000
2023/09/15	2044	01/08/2024		Bond Future	13.1793	69.3260	13.1647	69.4008	0.111	0.0000	0.0000
2023/09/15	2044	01/08/2024	12.29 Call	Bond Future	2241.1400	2.2411	2181.9200	2.1819	2.642	0.0000	0.0000
2023/09/15	2044	07/11/2024		Bond Future	13.3357	70.9284	13.3199	71.0078	0.118	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.92 Put	Bond Future	5793.6200	5.7936	5709.0300	5.7090	1.460	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.90 Call	Bond Future	3600.3900	3.6004	3595.0400	3.5950	0.149	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.91 Call	Bond Future	3624.2500	3.6243	3619.0300	3.6190	0.144	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.91 Put	Bond Future	5822.9900	5.8230	5738.2800	5.7383	1.455	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.92 Call	Bond Future	3647.8800	3.6479	3642.7800	3.6428	0.140	0.0000	0.0000
2023/09/15	2044	07/11/2024	12.90 Put	Bond Future	5852.2000	5.8522	5767.3600	5.7674	1.450	0.0000	0.0000
2023/09/15	2046	02/11/2023		Bond Future	108.6207	108.6207	108.6138	108.6138	0.006	0.0000	0.0000
2023/09/15	2046	01/02/2024		Bond Future	111.0626	111.0626	111.0519	111.0519	0.010	0.0000	0.0000
2023/09/15	2046	02/05/2024		Bond Future	111.4000	111.4000	111.3823	111.3823	0.016	0.0000	0.0000
2023/09/15	2046	01/08/2024		Bond Future	113.8883	113.8883	113.8506	113.8506	0.033	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	
2023/09/15	2046	07/11/2024		Bond Future	114.3543	114.3543	114.3195	114.3195	0.030	0.0000	0.0000
2023/09/15	2050	02/11/2023		Bond Future	109.9201	109.9201	109.5426	109.5426	0.343	0.0000	0.0000
2023/09/15	2050	01/02/2024		Bond Future	110.1405	110.1405	109.7508	109.7508	0.354	0.0000	0.0000
2023/09/15	2050	02/05/2024		Bond Future	112.6065	112.6065	112.2015	112.2015	0.360	0.0000	0.0000
2023/09/15	2050	01/08/2024		Bond Future	112.8146	112.8146	112.3805	112.3805	0.385	0.0000	0.0000
2023/09/15	2050	07/11/2024		Bond Future	115.4580	115.4580	115.0177	115.0177	0.381	0.0000	0.0000
2023/09/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	AL37	02/11/2023		Index Future	906.4310	906.4310	905.3010	905.3010	0.125	0.0000	0.0000
2023/09/15	AL37	01/02/2024		Index Future	926.5870	926.5870	925.4010	925.4010	0.128	0.0000	0.0000
2023/09/15	AL37	02/05/2024		Index Future	947.1220	947.1220	945.8540	945.8540	0.134	0.0000	0.0000
2023/09/15	AL37	01/08/2024		Index Future	968.0790	968.0790	966.6150	966.6150	0.151	0.0000	0.0000
2023/09/15	AL37	07/11/2024		Index Future	990.5750	990.5750	989.1080	989.1080	0.148	0.0000	0.0000
2023/09/15	AL7T	02/11/2023		Index Future	1021.0830	1021.0830	1020.0160	1020.0160	0.104	0.0000	0.0000
2023/09/15	AL7T	01/02/2024		Index Future	1043.7890	1043.7890	1042.6630	1042.6630	0.108	0.0000	0.0000
2023/09/15	AL7T	02/05/2024		Index Future	1066.9220	1066.9220	1065.7080	1065.7080	0.114	0.0000	0.0000
2023/09/15	AL7T	01/08/2024		Index Future	1090.5300	1090.5300	1089.0990	1089.0990	0.131	0.0000	0.0000
2023/09/15	AL7T	07/11/2024		Index Future	1115.8700	1115.8700	1114.4420	1114.4420	0.128	0.0000	0.0000
2023/09/15	ALBI	02/11/2023		Index Future	892.3020	892.3020	891.8980	891.8980	0.045	0.0000	0.0000
2023/09/15	ALBI	01/02/2024		Index Future	912.1440	912.1440	911.7000	911.7000	0.049	0.0000	0.0000
2023/09/15	ALBI	02/05/2024		Index Future	932.3590	932.3590	931.8510	931.8510	0.054	0.0000	0.0000
2023/09/15	ALBI	01/08/2024		Index Future	952.9890	952.9890	952.3040	952.3040	0.072	0.0000	0.0000
2023/09/15	ALBI	07/11/2024		Index Future	975.1340	975.1340	974.4640	974.4640	0.069	0.0000	0.0000
2023/09/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	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	
2023/09/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/15	ES33	02/11/2023		Bond Future	12.9332	71.2765	12.9471	71.2166	0.107	0.0000	0.0000
2023/09/15	ES33	01/02/2024		Bond Future	13.0899	72.8788	13.1050	72.8152	0.115	0.0000	0.0000
2023/09/15	ES33	02/05/2024		Bond Future	13.2535	70.7113	13.2703	70.6419	0.127	0.0000	0.0000
2023/09/15	ES33	01/08/2024		Bond Future	13.4259	72.2898	13.4466	72.2061	0.154	0.0000	0.0000
2023/09/15	ES33	07/11/2024		Bond Future	13.6409	70.1779	13.6620	70.0949	0.155	0.0000	0.0000
2023/09/15	ES42	02/11/2023		Bond Future	13.4608	66.7644	13.4491	66.8210	0.087	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	
2023/09/15	ES42	01/02/2024		Bond Future	13.6060	68.2654	13.5943	68.3210	0.086	0.0000	0.0000
2023/09/15	ES42	02/05/2024		Bond Future	13.7625	65.5311	13.7512	65.5838	0.082	0.0000	0.0000
2023/09/15	ES42	01/08/2024		Bond Future	13.9233	66.9927	13.9142	67.0345	0.066	0.0000	0.0000
2023/09/15	ES42	07/11/2024		Bond Future	14.1190	64.2905	14.1089	64.3359	0.072	0.0000	0.0000
2023/09/15	GOVI	02/11/2023		GOVI	879.6000	879.6000	879.1780	879.1780	0.048	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.81 Put	GOVI	62100.0000	6.2100	66320.0000	6.6320	6.795	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.82 Put	GOVI	62200.0000	6.2200	66420.0000	6.6420	6.785	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.80 Put	GOVI	62000.0000	6.2000	66220.0000	6.6220	6.806	0.0000	0.0000
2023/09/15	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/02/2024		GOVI	899.1600	899.1600	898.6990	898.6990	0.051	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	879.98 Call	GOVI	191800.0000	19.1800	187190.0000	18.7190	2.404	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	880.00 Call	GOVI	191600.0000	19.1600	186990.0000	18.6990	2.406	0.0000	0.0000
2023/09/15	GOVI	01/02/2024	879.99 Call	GOVI	191700.0000	19.1700	187090.0000	18.7090	2.405	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.99 Put	GOVI	319030.0000	31.9030	324280.0000	32.4280	1.646	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.97 Put	GOVI	318830.0000	31.8830	324080.0000	32.4080	1.647	0.0000	0.0000
2023/09/15	GOVI	02/05/2024		GOVI	919.0870	919.0870	918.5620	918.5620	0.057	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	02/05/2024	950.98 Put	GOVI	318930.0000	31.8930	324180.0000	32.4180	1.646	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.39 Put	GOVI	39660.0000	3.9660	46670.0000	4.6670	17.675	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/08/2024		GOVI	939.4240	939.4240	938.7230	938.7230	0.075	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.37 Put	GOVI	39460.0000	3.9460	46470.0000	4.6470	17.765	0.0000	0.0000
2023/09/15	GOVI	01/08/2024	943.38 Put	GOVI	39560.0000	3.9560	46570.0000	4.6570	17.720	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.80 Call	GOVI	124540.0000	12.4540	117670.0000	11.7670	5.516	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.78 Call	GOVI	124740.0000	12.4740	117870.0000	11.7870	5.507	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	GOVI	07/11/2024	948.79 Call	GOVI	124640.0000	12.4640	117770.0000	11.7770	5.512	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	
2023/09/15	GOVI	07/11/2024		GOVI	961.2540	961.2540	960.5670	960.5670	0.071	0.0000	0.0000
2023/09/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/15	IGOV	02/11/2023		Index Future	329.0740	329.0740	328.6630	328.6630	0.125	0.0000	0.0000
2023/09/15	IGOV	01/02/2024		Index Future	336.4720	336.4720	336.0400	336.0400	0.128	0.0000	0.0000
2023/09/15	IGOV	02/05/2024		Index Future	344.0070	344.0070	343.5450	343.5450	0.134	0.0000	0.0000
2023/09/15	IGOV	01/08/2024		Index Future	351.6960	351.6960	351.1620	351.1620	0.152	0.0000	0.0000
2023/09/15	IGOV	07/11/2024		Index Future	359.9490	359.9490	359.4140	359.4140	0.149	0.0000	0.0000
2023/09/15	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/15	JBAF	20/09/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2023/09/15	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3800	91.6200	0.359	0.0000	0.0000
2023/09/15	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3900	91.6100	0.359	0.0000	0.0000
2023/09/15	JBAF	20/12/2023		Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000
2023/09/15	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	91.6000	8.4400	91.5600	0.476	0.0000	0.0000
2023/09/15	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.4300	91.5700	0.597	0.0000	0.0000
2023/09/15	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.4200	91.5800	0.597	0.0000	0.0000
2023/09/15	JBAF	19/06/2024		Jibar Tradeable Future	8.1700	91.8300	8.2200	91.7800	0.612	0.0000	0.0000
2023/09/15	JBAF	18/09/2024		Jibar Tradeable Future	8.0600	91.9400	8.1100	91.8900	0.620	0.0000	0.0000
2023/09/15	JBAF	18/12/2024		Jibar Tradeable Future	7.9200	92.0800	7.9500	92.0500	0.379	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	
2023/09/15	JBAF	19/03/2025		Jibar Tradeable Future	7.8600	92.1400	7.9000	92.1000	0.509	0.0000	0.0000
2023/09/15	JBAF	18/06/2025		Jibar Tradeable Future	7.8300	92.1700	7.8600	92.1400	0.383	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.41 Put	Bond Future	4057.2300	4.0572	4098.1000	4.0981	1.007	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.70 Call	Bond Future	720.8800	0.7209	669.1200	0.6691	7.180	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.74 Call	Bond Future	790.5400	0.7905	736.1300	0.7361	6.883	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.12 Put	Bond Future	5485.1300	5.4851	5541.2700	5.5413	1.023	0.0000	0.0000
2023/09/15	R035	02/11/2023	12.85 Put	Bond Future	451.4700	0.4515	443.1100	0.4431	1.852	0.0000	0.0000
2023/09/15	R035	02/11/2023	12.24 Put	Bond Future	1298.6400	1.2986	1297.1800	1.2972	0.112	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.70 Put	Bond Future	2851.9400	2.8519	2874.1800	2.8742	0.780	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.43 Put	Bond Future	3966.1300	3.9661	4005.8000	4.0058	1.000	0.0000	0.0000
2023/09/15	R035	02/11/2023	10.62 Call	Bond Future	19.4600	0.0195	15.4400	0.0154	20.658	0.0000	0.0000
2023/09/15	R035	02/11/2023	13.59 Call	Bond Future	7359.6900	7.3597	7280.9600	7.2810	1.070	0.0000	0.0000
2023/09/15	R035	02/11/2023	13.59 Put	Bond Future	105.4100	0.1054	100.6800	0.1007	4.487	0.0000	0.0000
2023/09/15	R035	02/11/2023	12.24 Call	Bond Future	2016.2100	2.0162	1940.7500	1.9408	3.743	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.74 Put	Bond Future	2705.7000	2.7057	2725.2900	2.7253	0.724	0.0000	0.0000
2023/09/15	R035	02/11/2023	10.62 Put	Bond Future	8292.7400	8.2927	8362.7200	8.3627	0.844	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.12 Call	Bond Future	132.1700	0.1322	114.3100	0.1143	13.513	0.0000	0.0000
2023/09/15	R035	02/11/2023	12.85 Call	Bond Future	4222.0100	4.2220	4139.6500	4.1397	1.951	0.0000	0.0000
2023/09/15	R035	02/11/2023		Bond Future	12.1014	82.0327	12.1156	81.9587	0.117	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.42 Call	Bond Future	346.6900	0.3467	312.9600	0.3130	9.729	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.42 Put	Bond Future	4011.5600	4.0116	4051.8300	4.0518	1.004	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.43 Call	Bond Future	356.7300	0.3567	322.4000	0.3224	9.624	0.0000	0.0000
2023/09/15	R035	02/11/2023	11.41 Call	Bond Future	336.8500	0.3369	303.7200	0.3037	9.835	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.19 Put	Bond Future	2876.3900	2.8764	2829.4300	2.8294	1.633	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.20 Call	Bond Future	2724.5800	2.7246	2598.9500	2.5990	4.611	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.20 Put	Bond Future	2852.3800	2.8524	2805.1800	2.8052	1.655	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.18 Call	Bond Future	2670.2700	2.6703	2545.3200	2.5453	4.679	0.0000	0.0000
2023/09/15	R035	01/02/2024		Bond Future	12.2250	83.8569	12.2403	83.7784	0.126	0.0000	0.0000
2023/09/15	R035	01/02/2024	10.62 Call	Bond Future	274.9000	0.2749	259.7300	0.2597	5.518	0.0000	0.0000
2023/09/15	R035	01/02/2024	11.12 Put	Bond Future	6586.3100	6.5863	6622.3600	6.6224	0.547	0.0000	0.0000
2023/09/15	R035	01/02/2024	13.46 Call	Bond Future	6917.4000	6.9174	6797.1900	6.7972	1.738	0.0000	0.0000
2023/09/15	R035	01/02/2024	13.46 Put	Bond Future	943.2800	0.9433	901.5000	0.9015	4.429	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.18 Put	Bond Future	2900.5900	2.9006	2854.0700	2.8541	1.604	0.0000	0.0000
2023/09/15	R035	01/02/2024	10.62 Put	Bond Future	9103.8700	9.1039	9167.1300	9.1671	0.695	0.0000	0.0000
2023/09/15	R035	01/02/2024	11.12 Call	Bond Future	647.6400	0.6476	605.2600	0.6053	6.544	0.0000	0.0000
2023/09/15	R035	01/02/2024	12.19 Call	Bond Future	2697.3600	2.6974	2571.9700	2.5720	4.649	0.0000	0.0000
2023/09/15	R035	02/05/2024	11.20 Put	Bond Future	7195.7600	7.1958	7240.3000	7.2403	0.619	0.0000	0.0000
2023/09/15	R035	02/05/2024	11.19 Put	Bond Future	7239.2100	7.2392	7284.0000	7.2840	0.619	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	
2023/09/15	R035	02/05/2024	11.20 Call	Bond Future	1141.1300	1.1411	1100.5800	1.1006	3.553	0.0000	0.0000
2023/09/15	R035	02/05/2024	11.21 Call	Bond Future	1153.3500	1.1534	1112.3400	1.1123	3.556	0.0000	0.0000
2023/09/15	R035	02/05/2024	11.21 Put	Bond Future	7152.4700	7.1525	7196.5500	7.1966	0.616	0.0000	0.0000
2023/09/15	R035	02/05/2024	11.19 Call	Bond Future	1129.0100	1.1290	1088.7100	1.0887	3.569	0.0000	0.0000
2023/09/15	R035	02/05/2024		Bond Future	12.3469	81.2022	12.3639	81.1171	0.138	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.81 Put	Bond Future	5826.8200	5.8268	5842.6000	5.8426	0.271	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.79 Call	Bond Future	2420.2900	2.4203	2336.4800	2.3365	3.463	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.79 Put	Bond Future	5890.3300	5.8903	5908.1800	5.9082	0.303	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.80 Call	Bond Future	2440.7800	2.4408	2355.7900	2.3558	3.482	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.80 Put	Bond Future	5858.6600	5.8587	5875.3300	5.8753	0.285	0.0000	0.0000
2023/09/15	R035	01/08/2024	11.81 Call	Bond Future	2461.0600	2.4611	2375.1800	2.3752	3.490	0.0000	0.0000
2023/09/15	R035	01/08/2024		Bond Future	12.4751	82.9970	12.4958	82.8953	0.166	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.18 Put	Bond Future	5488.5900	5.4886	5501.1000	5.5011	0.228	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.19 Call	Bond Future	3260.5900	3.2606	3171.2500	3.1713	2.740	0.0000	0.0000
2023/09/15	R035	07/11/2024		Bond Future	12.6394	80.4036	12.6605	80.3027	0.166	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.18 Call	Bond Future	3238.6300	3.2386	3150.1900	3.1502	2.731	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.19 Put	Bond Future	5460.6300	5.4606	5472.2400	5.4722	0.213	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.17 Call	Bond Future	3216.4000	3.2164	3129.2000	3.1292	2.711	0.0000	0.0000
2023/09/15	R035	07/11/2024	12.17 Put	Bond Future	5516.3200	5.5163	5530.0700	5.5301	0.249	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.82 Call	Bond Future	3135.0200	3.1350	3149.4300	3.1494	0.460	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.82 Put	Bond Future	1739.6200	1.7396	1630.5300	1.6305	6.271	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.83 Call	Bond Future	3178.1600	3.1782	3193.3000	3.1933	0.476	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.81 Put	Bond Future	1766.2200	1.7662	1656.4200	1.6564	6.217	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.83 Put	Bond Future	1713.2200	1.7132	1604.8600	1.6049	6.325	0.0000	0.0000
2023/09/15	R053	02/11/2023	12.81 Call	Bond Future	3091.9900	3.0920	3105.6900	3.1057	0.443	0.0000	0.0000
2023/09/15	R053	02/11/2023		Bond Future	12.6223	93.4931	12.6051	93.6166	0.137	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.93 Call	Bond Future	4811.3800	4.8114	4731.3500	4.7314	1.663	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.93 Put	Bond Future	3467.5300	3.4675	3264.5200	3.2645	5.855	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.94 Call	Bond Future	4851.9400	4.8519	4772.4200	4.7724	1.639	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.92 Call	Bond Future	4770.9400	4.7709	4690.4100	4.6904	1.688	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.92 Put	Bond Future	3495.6100	3.4956	3292.1000	3.2921	5.822	0.0000	0.0000
2023/09/15	R053	01/02/2024	12.94 Put	Bond Future	3439.6600	3.4397	3237.1600	3.2372	5.887	0.0000	0.0000
2023/09/15	R053	01/02/2024		Bond Future	12.7364	95.5722	12.7190	95.6951	0.137	0.0000	0.0000
2023/09/15	R053	02/05/2024		Bond Future	12.8571	91.8244	12.8398	91.9447	0.135	0.0000	0.0000
2023/09/15	R053	02/05/2024	13.03 Call	Bond Future	5718.0600	5.7181	5723.5100	5.7235	0.095	0.0000	0.0000
2023/09/15	R053	02/05/2024	13.04 Put	Bond Future	4509.2700	4.5093	4394.7800	4.3948	2.539	0.0000	0.0000
2023/09/15	R053	02/05/2024	13.02 Call	Bond Future	5679.1700	5.6792	5684.3300	5.6843	0.091	0.0000	0.0000
2023/09/15	R053	02/05/2024	13.02 Put	Bond Future	4566.0700	4.5661	4450.9900	4.4510	2.520	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	
2023/09/15	R053	02/05/2024	13.03 Put	Bond Future	4537.4400	4.5374	4422.6500	4.4227	2.530	0.0000	0.0000
2023/09/15	R053	02/05/2024	13.04 Call	Bond Future	5757.3100	5.7573	5763.0600	5.7631	0.100	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.13 Put	Bond Future	5425.1300	5.4251	5202.4000	5.2024	4.106	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.14 Call	Bond Future	6451.8700	6.4519	6335.3900	6.3354	1.805	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.15 Put	Bond Future	5368.0200	5.3680	5145.2100	5.1452	4.151	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.13 Call	Bond Future	6414.0500	6.4141	6297.6100	6.2976	1.815	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.14 Put	Bond Future	5396.4900	5.3965	5173.7200	5.1737	4.128	0.0000	0.0000
2023/09/15	R053	01/08/2024	13.15 Call	Bond Future	6489.7600	6.4898	6373.2400	6.3732	1.795	0.0000	0.0000
2023/09/15	R053	01/08/2024		Bond Future	12.9828	93.8531	12.9672	93.9594	0.120	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.80 Put	Bond Future	7485.5900	7.4856	7263.0200	7.2630	2.973	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.81 Call	Bond Future	5239.1700	5.2392	5128.9800	5.1290	2.103	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.80 Call	Bond Future	5206.4400	5.2064	5096.4900	5.0965	2.112	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.81 Put	Bond Future	7448.7600	7.4488	7225.9500	7.2260	2.991	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.79 Call	Bond Future	5173.4200	5.1734	5064.0700	5.0641	2.114	0.0000	0.0000
2023/09/15	R053	07/11/2024		Bond Future	13.1352	90.1534	13.1183	90.2661	0.129	0.0000	0.0000
2023/09/15	R053	07/11/2024	12.79 Put	Bond Future	7522.2200	7.5222	7300.2500	7.3003	2.951	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.15 Put	Bond Future	475.6900	0.4757	509.9300	0.5099	7.198	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.39 Call	Bond Future	1233.7900	1.2338	1156.3700	1.1564	6.275	0.0000	0.0000
2023/09/15	R186	02/11/2023	10.42 Put	Bond Future	21.7400	0.0217	25.2200	0.0252	16.007	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.39 Put	Bond Future	279.7400	0.2797	303.8600	0.3039	8.622	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.40 Call	Bond Future	1254.4700	1.2545	1176.8100	1.1768	6.191	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.40 Put	Bond Future	273.4000	0.2734	297.2800	0.2973	8.734	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.38 Call	Bond Future	1213.1000	1.2131	1136.1900	1.1362	6.340	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.38 Put	Bond Future	286.0800	0.2861	310.7100	0.3107	8.609	0.0000	0.0000
2023/09/15	R186	02/11/2023		Bond Future	9.0390	107.8629	9.0762	107.7613	0.411	0.0000	0.0000
2023/09/15	R186	02/11/2023	10.42 Call	Bond Future	3712.8000	3.7128	3614.7400	3.6147	2.641	0.0000	0.0000
2023/09/15	R186	02/11/2023	9.15 Call	Bond Future	778.5200	0.7785	711.2200	0.7112	8.645	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.51 Call	Bond Future	1754.8900	1.7549	1669.7100	1.6697	4.854	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.52 Put	Bond Future	559.4800	0.5595	581.6600	0.5817	3.964	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.50 Put	Bond Future	573.5000	0.5735	596.2900	0.5963	3.974	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.51 Put	Bond Future	566.5700	0.5666	588.8100	0.5888	3.925	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.52 Call	Bond Future	1772.8200	1.7728	1687.5800	1.6876	4.808	0.0000	0.0000
2023/09/15	R186	01/02/2024	9.50 Call	Bond Future	1736.7900	1.7368	1652.1600	1.6522	4.873	0.0000	0.0000
2023/09/15	R186	01/02/2024		Bond Future	9.0386	104.9512	9.0809	104.8438	0.468	0.0000	0.0000
2023/09/15	R186	02/05/2024	9.73 Put	Bond Future	681.1000	0.6811	706.1300	0.7061	3.675	0.0000	0.0000
2023/09/15	R186	02/05/2024	8.00 Call	Bond Future	256.6700	0.2567	226.3800	0.2264	11.801	0.0000	0.0000
2023/09/15	R186	02/05/2024	7.99 Put	Bond Future	2752.1900	2.7522	2838.3800	2.8384	3.132	0.0000	0.0000
2023/09/15	R186	02/05/2024	10.40 Call	Bond Future	3506.8200	3.5068	3403.9100	3.4039	2.935	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	
2023/09/15	R186	02/05/2024	10.40 Put	Bond Future	389.5400	0.3895	402.7900	0.4028	3.401	0.0000	0.0000
2023/09/15	R186	02/05/2024	9.73 Call	Bond Future	2275.7800	2.2758	2184.6500	2.1847	4.004	0.0000	0.0000
2023/09/15	R186	02/05/2024		Bond Future	9.0418	107.2760	9.0915	107.1599	0.549	0.0000	0.0000
2023/09/15	R186	02/05/2024	8.00 Put	Bond Future	2731.8000	2.7318	2817.6700	2.8177	3.143	0.0000	0.0000
2023/09/15	R186	02/05/2024	8.01 Call	Bond Future	261.5800	0.2616	230.9000	0.2309	11.729	0.0000	0.0000
2023/09/15	R186	02/05/2024	8.01 Put	Bond Future	2712.5900	2.7126	2798.0700	2.7981	3.151	0.0000	0.0000
2023/09/15	R186	02/05/2024	7.99 Call	Bond Future	252.9400	0.2529	222.9700	0.2230	11.849	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.69 Call	Bond Future	912.2900	0.9123	843.9000	0.8439	7.497	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.69 Put	Bond Future	1682.1200	1.6821	1751.4800	1.7515	4.123	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.70 Call	Bond Future	922.8100	0.9228	854.0000	0.8540	7.457	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.68 Put	Bond Future	1693.6200	1.6936	1763.3900	1.7634	4.120	0.0000	0.0000
2023/09/15	R186	01/08/2024		Bond Future	9.0485	104.3381	9.1130	104.2003	0.713	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.68 Call	Bond Future	902.2100	0.9022	834.2300	0.8342	7.535	0.0000	0.0000
2023/09/15	R186	01/08/2024	8.70 Put	Bond Future	1671.0600	1.6711	1740.0000	1.7400	4.126	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.14 Call	Bond Future	1422.3500	1.4224	1341.9100	1.3419	5.655	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.13 Put	Bond Future	1340.7000	1.3407	1397.5100	1.3975	4.237	0.0000	0.0000
2023/09/15	R186	07/11/2024		Bond Future	9.0933	106.7542	9.1649	106.6173	0.788	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.14 Put	Bond Future	1333.0300	1.3330	1389.5300	1.3895	4.238	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.15 Call	Bond Future	1433.8200	1.4338	1353.0800	1.3531	5.631	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.15 Put	Bond Future	1325.4000	1.3254	1381.6000	1.3816	4.240	0.0000	0.0000
2023/09/15	R186	07/11/2024	9.13 Call	Bond Future	1410.9100	1.4109	1330.7800	1.3308	5.679	0.0000	0.0000
2023/09/15	R197	02/11/2023		Bond Future	341.4325	341.4325	341.3997	341.3997	0.010	0.0000	0.0000
2023/09/15	R202	02/11/2023		Bond Future	253.8035	253.8035	252.5097	252.5097	0.510	0.0000	0.0000
2023/09/15	R202	01/02/2024		Bond Future	254.5321	254.5321	253.2007	253.2007	0.523	0.0000	0.0000
2023/09/15	R202	02/05/2024		Bond Future	260.2313	260.2313	258.8549	258.8549	0.529	0.0000	0.0000
2023/09/15	R202	01/08/2024		Bond Future	260.9436	260.9436	259.4906	259.4906	0.557	0.0000	0.0000
2023/09/15	R202	07/11/2024		Bond Future	267.0594	267.0594	265.5813	265.5813	0.553	0.0000	0.0000
2023/09/15	R209	02/11/2023		Bond Future	12.1783	63.1981	12.1920	63.1359	0.112	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.35 Put	Bond Future	4135.0300	4.1350	4160.9600	4.1610	0.627	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.34 Call	Bond Future	190.8100	0.1908	155.2000	0.1552	18.663	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.33 Put	Bond Future	4222.0600	4.2221	4249.4200	4.2494	0.648	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.34 Put	Bond Future	4178.4600	4.1785	4205.0900	4.2051	0.637	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.35 Call	Bond Future	197.0000	0.1970	160.6900	0.1607	18.431	0.0000	0.0000
2023/09/15	R209	02/11/2023	11.33 Call	Bond Future	184.7400	0.1847	149.8600	0.1499	18.881	0.0000	0.0000
2023/09/15	R209	01/02/2024	12.14 Put	Bond Future	2712.0500	2.7121	2733.6100	2.7336	0.795	0.0000	0.0000
2023/09/15	R209	01/02/2024		Bond Future	12.2846	64.6035	12.2992	64.5377	0.119	0.0000	0.0000
2023/09/15	R209	01/02/2024	12.13 Call	Bond Future	2035.8100	2.0358	1991.8000	1.9918	2.162	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	
2023/09/15	R209	01/02/2024	12.13 Put	Bond Future	2735.3400	2.7353	2757.1200	2.7571	0.796	0.0000	0.0000
2023/09/15	R209	01/02/2024	12.14 Call	Bond Future	2058.1000	2.0581	2013.8700	2.0139	2.149	0.0000	0.0000
2023/09/15	R209	01/02/2024	12.12 Call	Bond Future	2013.4700	2.0135	1969.6900	1.9697	2.174	0.0000	0.0000
2023/09/15	R209	01/02/2024	12.12 Put	Bond Future	2758.6400	2.7586	2780.6500	2.7807	0.798	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.19 Put	Bond Future	6606.8700	6.6069	6645.7400	6.6457	0.588	0.0000	0.0000
2023/09/15	R209	02/05/2024		Bond Future	12.3976	62.8816	12.4136	62.8106	0.130	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.18 Put	Bond Future	6646.7700	6.6468	6685.8500	6.6859	0.588	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.19 Call	Bond Future	932.0800	0.9321	899.9600	0.9000	3.446	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.17 Put	Bond Future	6686.6600	6.6867	6725.9600	6.7260	0.588	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.18 Call	Bond Future	922.0800	0.9221	890.1700	0.8902	3.461	0.0000	0.0000
2023/09/15	R209	02/05/2024	11.17 Call	Bond Future	912.0100	0.9120	880.3200	0.8803	3.475	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.78 Put	Bond Future	5358.7800	5.3588	5406.4500	5.4065	0.890	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.79 Put	Bond Future	5328.9200	5.3289	5376.4100	5.3764	0.891	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.80 Call	Bond Future	2068.8000	2.0688	2032.2000	2.0322	1.769	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.80 Put	Bond Future	5299.1800	5.2992	5346.4800	5.3465	0.893	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.78 Call	Bond Future	2034.9000	2.0349	1998.6700	1.9987	1.780	0.0000	0.0000
2023/09/15	R209	01/08/2024	11.79 Call	Bond Future	2051.8100	2.0518	2015.4000	2.0154	1.775	0.0000	0.0000
2023/09/15	R209	01/08/2024		Bond Future	12.5161	64.2712	12.5354	64.1873	0.154	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.23 Put	Bond Future	4841.2600	4.8413	4844.2300	4.8442	0.061	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.21 Call	Bond Future	2917.6100	2.9176	2838.9200	2.8389	2.697	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.22 Call	Bond Future	2937.4100	2.9374	2857.7400	2.8577	2.712	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.22 Put	Bond Future	4866.2400	4.8662	4869.9200	4.8699	0.076	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.23 Call	Bond Future	2957.0100	2.9570	2876.6300	2.8766	2.718	0.0000	0.0000
2023/09/15	R209	07/11/2024	12.21 Put	Bond Future	4891.0700	4.8911	4895.7300	4.8957	0.095	0.0000	0.0000
2023/09/15	R209	07/11/2024		Bond Future	12.6616	62.6032	12.6812	62.5198	0.154	0.0000	0.0000
2023/09/15	R210	02/11/2023		Bond Future	226.0595	226.0595	226.6204	226.6204	0.248	0.0000	0.0000
2023/09/15	R210	01/02/2024		Bond Future	231.1415	231.1415	231.7072	231.7072	0.245	0.0000	0.0000
2023/09/15	R210	02/05/2024		Bond Future	233.0586	233.0586	233.6233	233.6233	0.242	0.0000	0.0000
2023/09/15	R210	01/08/2024		Bond Future	238.2655	238.2655	238.8011	238.8011	0.225	0.0000	0.0000
2023/09/15	R210	07/11/2024		Bond Future	240.5115	240.5115	241.0678	241.0678	0.231	0.0000	0.0000
2023/09/15	R213	02/11/2023	12.70 Call	Bond Future	6786.5900	6.7866	6688.4100	6.6884	1.447	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.44 Put	Bond Future	606.7300	0.6067	636.8200	0.6368	4.959	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.44 Call	Bond Future	2298.5100	2.2985	2222.4600	2.2225	3.309	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.11 Put	Bond Future	1061.7300	1.0617	1100.6800	1.1007	3.669	0.0000	0.0000
2023/09/15	R213	02/11/2023	10.94 Put	Bond Future	1394.2500	1.3943	1438.1500	1.4382	3.149	0.0000	0.0000
2023/09/15	R213	02/11/2023		Bond Future	11.0397	81.3786	11.0645	81.2724	0.225	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.12 Call	Bond Future	1387.5900	1.3876	1320.0300	1.3200	4.869	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.12 Put	Bond Future	1044.5100	1.0445	1083.0900	1.0831	3.694	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	
2023/09/15	R213	02/11/2023	11.13 Call	Bond Future	1413.0800	1.4131	1345.3900	1.3454	4.790	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.13 Put	Bond Future	1027.4100	1.0274	1065.8600	1.0659	3.742	0.0000	0.0000
2023/09/15	R213	02/11/2023	11.11 Call	Bond Future	1362.1900	1.3622	1295.0000	1.2950	4.932	0.0000	0.0000
2023/09/15	R213	02/11/2023	12.70 Put	Bond Future	57.0800	0.0571	65.0400	0.0650	13.945	0.0000	0.0000
2023/09/15	R213	02/11/2023	10.94 Call	Bond Future	965.8000	0.9658	903.5600	0.9036	6.444	0.0000	0.0000
2023/09/15	R213	01/02/2024		Bond Future	11.1397	83.1882	11.1663	83.0769	0.240	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.71 Put	Bond Future	1276.8700	1.2769	1253.7200	1.2537	1.813	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.72 Call	Bond Future	3641.8300	3.6418	3507.1200	3.5071	3.699	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.72 Put	Bond Future	1264.8000	1.2648	1241.3600	1.2414	1.853	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.70 Call	Bond Future	3585.8400	3.5858	3451.5200	3.4515	3.746	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.70 Put	Bond Future	1289.2400	1.2892	1266.1900	1.2662	1.788	0.0000	0.0000
2023/09/15	R213	01/02/2024	11.71 Call	Bond Future	3613.7000	3.6137	3479.2800	3.4793	3.720	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.28 Put	Bond Future	5106.7500	5.1068	5193.9900	5.1940	1.708	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.29 Call	Bond Future	1096.9600	1.0970	1065.0800	1.0651	2.906	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.29 Put	Bond Future	5075.5700	5.0756	5162.3300	5.1623	1.709	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.30 Call	Bond Future	1108.8800	1.1089	1076.7400	1.0767	2.898	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.30 Put	Bond Future	5044.2800	5.0443	5130.7800	5.1308	1.715	0.0000	0.0000
2023/09/15	R213	02/05/2024	10.28 Call	Bond Future	1084.9100	1.0849	1053.5100	1.0535	2.894	0.0000	0.0000
2023/09/15	R213	02/05/2024		Bond Future	11.2388	81.4721	11.2680	81.3535	0.260	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.86 Call	Bond Future	2114.2700	2.1143	2067.2400	2.0672	2.224	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.87 Put	Bond Future	4037.2200	4.0372	4126.1300	4.1261	2.202	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.87 Call	Bond Future	2131.6600	2.1317	2084.6400	2.0846	2.206	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.88 Put	Bond Future	4013.9400	4.0139	4102.5700	4.1026	2.208	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.86 Put	Bond Future	4060.6000	4.0606	4149.5000	4.1495	2.189	0.0000	0.0000
2023/09/15	R213	01/08/2024	10.88 Call	Bond Future	2149.1200	2.1491	2101.8200	2.1018	2.201	0.0000	0.0000
2023/09/15	R213	01/08/2024		Bond Future	11.3444	83.2733	11.3788	83.1374	0.303	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.23 Put	Bond Future	3826.7200	3.8267	3922.6000	3.9226	2.506	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.21 Call	Bond Future	2781.0900	2.7811	2741.4300	2.7414	1.426	0.0000	0.0000
2023/09/15	R213	07/11/2024		Bond Future	11.4909	81.6417	11.5264	81.5057	0.309	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.22 Call	Bond Future	2800.2400	2.8002	2759.9800	2.7600	1.438	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.22 Put	Bond Future	3846.7900	3.8468	3942.5800	3.9426	2.490	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.23 Call	Bond Future	2819.1000	2.8191	2778.9300	2.7789	1.425	0.0000	0.0000
2023/09/15	R213	07/11/2024	11.21 Put	Bond Future	3866.6000	3.8666	3962.9900	3.9630	2.493	0.0000	0.0000
2023/09/15	R214	02/11/2023	11.46 Call	Bond Future	68.6600	0.0687	62.5200	0.0625	8.943	0.0000	0.0000
2023/09/15	R214	02/11/2023		Bond Future	12.5924	58.6577	12.5811	58.7091	0.089	0.0000	0.0000
2023/09/15	R214	02/11/2023	11.47 Put	Bond Future	5566.7900	5.5668	5509.1300	5.5091	1.036	0.0000	0.0000
2023/09/15	R214	02/11/2023	11.45 Call	Bond Future	66.2500	0.0663	60.2500	0.0603	9.057	0.0000	0.0000
2023/09/15	R214	02/11/2023	11.45 Put	Bond Future	5667.1500	5.6672	5609.7500	5.6098	1.013	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	
2023/09/15	R214	02/11/2023	11.46 Put	Bond Future	5616.9100	5.6169	5559.3700	5.5594	1.024	0.0000	0.0000
2023/09/15	R214	02/11/2023	11.47 Call	Bond Future	71.1300	0.0711	64.8700	0.0649	8.801	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.16 Put	Bond Future	3889.0100	3.8890	3786.5800	3.7866	2.634	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.15 Call	Bond Future	1323.0700	1.3231	1271.7900	1.2718	3.876	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.16 Call	Bond Future	1340.5400	1.3405	1288.6300	1.2886	3.872	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.14 Put	Bond Future	3950.5300	3.9505	3849.3400	3.8493	2.561	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.15 Put	Bond Future	3919.6700	3.9197	3817.8700	3.8179	2.597	0.0000	0.0000
2023/09/15	R214	01/02/2024		Bond Future	12.7083	59.9621	12.6970	60.0126	0.088	0.0000	0.0000
2023/09/15	R214	01/02/2024	12.14 Call	Bond Future	1305.7500	1.3058	1255.0800	1.2551	3.881	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.47 Call	Bond Future	826.2600	0.8263	813.2300	0.8132	1.577	0.0000	0.0000
2023/09/15	R214	02/05/2024		Bond Future	12.8217	57.9855	12.8108	58.0337	0.085	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.47 Put	Bond Future	7344.6800	7.3447	7283.5100	7.2835	0.833	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.48 Put	Bond Future	7301.7300	7.3017	7240.5300	7.2405	0.838	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.46 Call	Bond Future	817.0400	0.8170	804.0500	0.8041	1.590	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.46 Put	Bond Future	7387.9000	7.3879	7326.7700	7.3268	0.827	0.0000	0.0000
2023/09/15	R214	02/05/2024	11.48 Call	Bond Future	835.6900	0.8357	822.6300	0.8226	1.563	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.16 Put	Bond Future	5592.9200	5.5929	5503.7000	5.5037	1.595	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.17 Call	Bond Future	2039.0200	2.0390	1988.6400	1.9886	2.471	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.17 Put	Bond Future	5561.6500	5.5617	5472.6000	5.4726	1.601	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.18 Call	Bond Future	2056.0400	2.0560	2005.4100	2.0054	2.463	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.16 Call	Bond Future	2022.2900	2.0223	1971.7400	1.9717	2.500	0.0000	0.0000
2023/09/15	R214	01/08/2024		Bond Future	12.9394	59.2672	12.9306	59.3059	0.068	0.0000	0.0000
2023/09/15	R214	01/08/2024	12.18 Put	Bond Future	5530.7300	5.5307	5441.4300	5.4414	1.615	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.61 Call	Bond Future	2901.6400	2.9016	2898.8400	2.8988	0.096	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.62 Put	Bond Future	4980.2100	4.9802	4935.6800	4.9357	0.894	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.60 Call	Bond Future	2881.8800	2.8819	2879.0100	2.8790	0.100	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.60 Put	Bond Future	5031.5200	5.0315	4986.8600	4.9869	0.888	0.0000	0.0000
2023/09/15	R214	07/11/2024		Bond Future	13.0864	57.3325	13.0767	57.3743	0.074	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.61 Put	Bond Future	5005.8100	5.0058	4961.2200	4.9612	0.891	0.0000	0.0000
2023/09/15	R214	07/11/2024	12.62 Call	Bond Future	2921.4700	2.9215	2918.7300	2.9187	0.094	0.0000	0.0000
2023/09/15	R248	02/11/2023	12.50 Put	Bond Future	2382.5500	2.3826	2232.2900	2.2323	6.307	0.0000	0.0000
2023/09/15	R248	02/11/2023	13.60 Put	Bond Future	426.0100	0.4260	353.6100	0.3536	16.995	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.80 Put	Bond Future	5504.1600	5.5042	5383.9600	5.3840	2.184	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.80 Call	Bond Future	213.2900	0.2133	183.8100	0.1838	13.822	0.0000	0.0000
2023/09/15	R248	02/11/2023	12.50 Call	Bond Future	1264.0300	1.2640	1204.4900	1.2045	4.710	0.0000	0.0000
2023/09/15	R248	02/11/2023	13.60 Call	Bond Future	5090.2200	5.0902	5108.5400	5.1085	0.360	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.49 Put	Bond Future	7345.5400	7.3455	7247.7800	7.2478	1.331	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.47 Call	Bond Future	63.2300	0.0632	56.5300	0.0565	10.596	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	
2023/09/15	R248	02/11/2023		Bond Future	12.7001	72.0677	12.6837	72.1584	0.129	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.48 Call	Bond Future	65.6300	0.0656	58.7500	0.0588	10.483	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.48 Put	Bond Future	7408.6800	7.4087	7311.0800	7.3111	1.317	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.49 Call	Bond Future	68.0900	0.0681	61.0500	0.0611	10.339	0.0000	0.0000
2023/09/15	R248	02/11/2023	11.47 Put	Bond Future	7471.9700	7.4720	7374.5500	7.3746	1.304	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.15 Call	Bond Future	1395.1200	1.3951	1390.1000	1.3901	0.360	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.15 Put	Bond Future	5208.8300	5.2088	5113.5600	5.1136	1.829	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.16 Call	Bond Future	1414.0700	1.4141	1409.1800	1.4092	0.346	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.16 Put	Bond Future	5168.2900	5.1683	5073.1500	5.0732	1.841	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.14 Call	Bond Future	1376.3200	1.3763	1371.1700	1.3712	0.374	0.0000	0.0000
2023/09/15	R248	01/02/2024		Bond Future	12.8215	73.6703	12.8048	73.7605	0.130	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.14 Put	Bond Future	5249.6000	5.2496	5154.2000	5.1542	1.817	0.0000	0.0000
2023/09/15	R248	01/02/2024	11.50 Put	Bond Future	8384.7900	8.3848	8285.3500	8.2854	1.186	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.30 Put	Bond Future	4628.0800	4.6281	4535.4000	4.5354	2.003	0.0000	0.0000
2023/09/15	R248	01/02/2024	12.30 Call	Bond Future	1697.8700	1.6979	1695.4400	1.6954	0.143	0.0000	0.0000
2023/09/15	R248	01/02/2024	13.37 Put	Bond Future	1921.8400	1.9218	1859.8200	1.8598	3.227	0.0000	0.0000
2023/09/15	R248	01/02/2024	13.37 Call	Bond Future	4784.0200	4.7840	4812.2500	4.8123	0.590	0.0000	0.0000
2023/09/15	R248	01/02/2024	11.50 Call	Bond Future	515.3900	0.5154	506.2000	0.5062	1.783	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.46 Call	Bond Future	901.0600	0.9011	883.4400	0.8834	1.955	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.48 Put	Bond Future	9557.9900	9.5580	9452.3700	9.4524	1.105	0.0000	0.0000
2023/09/15	R248	02/05/2024		Bond Future	12.9402	70.8534	12.9237	70.9414	0.127	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.47 Call	Bond Future	911.5300	0.9115	893.8700	0.8939	1.937	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.47 Put	Bond Future	9612.8400	9.6128	9507.2500	9.5073	1.098	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.48 Call	Bond Future	922.2400	0.9222	904.5500	0.9046	1.918	0.0000	0.0000
2023/09/15	R248	02/05/2024	11.46 Put	Bond Future	9668.0300	9.6680	9562.4800	9.5625	1.092	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.31 Put	Bond Future	6712.9500	6.7130	6621.6500	6.6217	1.360	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.32 Put	Bond Future	6675.7900	6.6758	6584.5800	6.5846	1.366	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.30 Call	Bond Future	2530.8000	2.5308	2516.4100	2.5164	0.569	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.30 Put	Bond Future	6750.2700	6.7503	6658.9000	6.6589	1.354	0.0000	0.0000
2023/09/15	R248	01/08/2024		Bond Future	13.0639	72.4193	13.0492	72.4963	0.112	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.32 Call	Bond Future	2572.6000	2.5726	2558.3700	2.5584	0.553	0.0000	0.0000
2023/09/15	R248	01/08/2024	12.31 Call	Bond Future	2551.6600	2.5517	2537.3400	2.5373	0.561	0.0000	0.0000
2023/09/15	R248	07/11/2024	12.79 Put	Bond Future	6018.4800	6.0185	5852.0200	5.8520	2.766	0.0000	0.0000
2023/09/15	R248	07/11/2024	12.78 Put	Bond Future	6048.3300	6.0483	5882.0800	5.8821	2.749	0.0000	0.0000
2023/09/15	R248	07/11/2024	12.80 Call	Bond Future	3784.2000	3.7842	3698.8000	3.6988	2.257	0.0000	0.0000
2023/09/15	R248	07/11/2024		Bond Future	13.2176	69.6437	13.2018	69.7253	0.120	0.0000	0.0000
2023/09/15	R248	07/11/2024	12.79 Call	Bond Future	3759.2500	3.7593	3674.3600	3.6744	2.258	0.0000	0.0000
2023/09/15	R248	07/11/2024	12.80 Put	Bond Future	5989.0800	5.9891	5822.1100	5.8221	2.788	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	
2023/09/15	R248	07/11/2024	12.78 Call	Bond Future	3734.6700	3.7347	3649.9900	3.6500	2.267	0.0000	0.0000
2023/09/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/15	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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