



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](http://www.jse.co.za)

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2023 TO 02/10/2023

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
2023/10/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	2025	02/11/2023		Bond Future	172.6159	172.6159	172.6787	0.036	0.0000	0.0000
2023/10/02	2025	01/02/2024		Bond Future	174.6889	174.6889	174.7527	0.037	0.0000	0.0000
2023/10/02	2025	02/05/2024		Bond Future	178.6823	178.6823	178.7475	0.037	0.0000	0.0000
2023/10/02	2025	01/08/2024		Bond Future	180.9164	180.9164	180.9829	0.037	0.0000	0.0000
2023/10/02	2025	07/11/2024		Bond Future	185.2432	185.2432	185.3120	0.037	0.0000	0.0000
2023/10/02	2029	02/11/2023		Bond Future	124.8899	124.8899	124.8478	0.034	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	
2023/10/02	2029	01/02/2024		Bond Future	127.6866	127.6866	127.6434	127.6434	0.034	0.0000	0.0000
2023/10/02	2029	02/05/2024		Bond Future	129.2400	129.2400	129.1954	129.1954	0.034	0.0000	0.0000
2023/10/02	2029	01/08/2024		Bond Future	132.1854	132.1854	132.1400	132.1400	0.034	0.0000	0.0000
2023/10/02	2029	07/11/2024		Bond Future	133.9459	133.9459	133.8996	133.8996	0.035	0.0000	0.0000
2023/10/02	2030	02/11/2023		Bond Future	10.8573	89.4273	10.9123	89.2034	0.506	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.81 Call	Bond Future	779.7900	0.7798	640.5900	0.6406	17.851	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.81 Put	Bond Future	973.2200	0.9732	1057.8700	1.0579	8.698	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.82 Call	Bond Future	801.8100	0.8018	660.6400	0.6606	17.606	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.82 Put	Bond Future	954.3200	0.9543	1037.0000	1.0370	8.664	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.80 Call	Bond Future	757.9700	0.7580	620.7700	0.6208	18.101	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.80 Put	Bond Future	992.3400	0.9923	1078.9900	1.0790	8.732	0.0000	0.0000
2023/10/02	2030	02/11/2023	9.57 Put	Bond Future	5458.9000	5.4589	5682.7200	5.6827	4.100	0.0000	0.0000
2023/10/02	2030	02/11/2023	9.57 Call	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.07 Put	Bond Future	3298.7600	3.2988	3517.4600	3.5175	6.630	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.07 Call	Bond Future	9.4900	0.0095	4.3400	0.0043	54.268	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.57 Call	Bond Future	3046.5600	3.0466	2827.1500	2.8272	7.202	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.57 Put	Bond Future	197.3800	0.1974	201.8200	0.2018	2.249	0.0000	0.0000
2023/10/02	2030	02/11/2023	9.89 Put	Bond Future	4064.3500	4.0644	4287.2900	4.2873	5.485	0.0000	0.0000
2023/10/02	2030	02/11/2023	9.89 Call	Bond Future	1.4000	0.0014	0.4900	0.0005	65.000	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.39 Put	Bond Future	2074.2800	2.0743	2251.4700	2.2515	8.542	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.39 Call	Bond Future	140.3100	0.1403	93.6500	0.0937	33.255	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.43 Call	Bond Future	2567.4700	2.5675	2354.0200	2.3540	8.314	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.43 Put	Bond Future	268.6500	0.2687	279.0500	0.2791	3.871	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.62 Put	Bond Future	1393.4900	1.3935	1519.3200	1.5193	9.030	0.0000	0.0000
2023/10/02	2030	02/11/2023	10.62 Call	Bond Future	418.0000	0.4180	319.9800	0.3200	23.450	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.12 Put	Bond Future	520.0800	0.5201	555.8600	0.5559	6.880	0.0000	0.0000
2023/10/02	2030	02/11/2023	11.12 Call	Bond Future	1584.0900	1.5841	1396.0200	1.3960	11.872	0.0000	0.0000
2023/10/02	2030	02/11/2023	12.27 Call	Bond Future	5574.7100	5.5747	5347.9100	5.3479	4.068	0.0000	0.0000
2023/10/02	2030	02/11/2023	12.27 Put	Bond Future	40.1000	0.0401	37.1500	0.0372	7.357	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.89 Put	Bond Future	4828.4900	4.8285	5000.2500	5.0003	3.557	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.89 Call	Bond Future	486.5400	0.4865	429.3900	0.4294	11.746	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.39 Put	Bond Future	3201.7600	3.2018	3339.9400	3.3399	4.316	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.39 Call	Bond Future	930.3200	0.9303	839.5900	0.8396	9.753	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.86 Call	Bond Future	4160.3100	4.1603	3966.5900	3.9666	4.656	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.86 Put	Bond Future	674.3400	0.6743	709.5300	0.7095	5.218	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.16 Put	Bond Future	3903.5700	3.9036	4058.7700	4.0588	3.976	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.16 Call	Bond Future	687.0200	0.6870	613.3100	0.6133	10.729	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.00 Call	Bond Future	1931.9200	1.9319	1791.6300	1.7916	7.262	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	
2023/10/02	2030	01/02/2024	11.00 Put	Bond Future	1755.8700	1.7559	1844.4900	1.8445	5.047	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.75 Call	Bond Future	3835.6800	3.8357	3646.9600	3.6470	4.920	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.75 Put	Bond Future	764.1500	0.7642	804.3400	0.8043	5.259	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.57 Put	Bond Future	6015.3400	6.0153	6203.1500	6.2032	3.122	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.57 Call	Bond Future	316.8800	0.3169	275.7800	0.2758	12.970	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.07 Put	Bond Future	4203.1800	4.2032	4364.2000	4.3642	3.831	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.07 Call	Bond Future	613.4200	0.6134	545.5300	0.5455	11.067	0.0000	0.0000
2023/10/02	2030	01/02/2024	12.10 Call	Bond Future	4892.5700	4.8926	4689.6700	4.6897	4.147	0.0000	0.0000
2023/10/02	2030	01/02/2024	12.10 Put	Bond Future	511.2200	0.5112	537.2300	0.5372	5.088	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.31 Call	Bond Future	2644.6600	2.6447	2481.4700	2.4815	6.171	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.31 Put	Bond Future	1256.9000	1.2569	1322.6200	1.3226	5.229	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.93 Put	Bond Future	4686.5900	4.6866	4856.0800	4.8561	3.616	0.0000	0.0000
2023/10/02	2030	01/02/2024	9.93 Call	Bond Future	512.4600	0.5125	453.0400	0.4530	11.595	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.36 Call	Bond Future	2770.7100	2.7707	2604.1700	2.6042	6.011	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.36 Put	Bond Future	1189.5000	1.1895	1251.8700	1.2519	5.243	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.37 Call	Bond Future	2796.1100	2.7961	2628.9200	2.6289	5.979	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.37 Put	Bond Future	1176.2700	1.1763	1237.9900	1.2380	5.247	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.35 Call	Bond Future	2745.2200	2.7452	2579.3500	2.5794	6.042	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.35 Put	Bond Future	1202.6500	1.2027	1265.6900	1.2657	5.242	0.0000	0.0000
2023/10/02	2030	01/02/2024		Bond Future	10.9554	87.4021	11.0134	87.1732	0.529	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.85 Call	Bond Future	4130.4500	4.1305	3937.1700	3.9372	4.679	0.0000	0.0000
2023/10/02	2030	01/02/2024	11.85 Put	Bond Future	682.0500	0.6821	717.6800	0.7177	5.224	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.00 Put	Bond Future	4442.4100	4.4424	4607.7500	4.6078	3.722	0.0000	0.0000
2023/10/02	2030	01/02/2024	10.00 Call	Bond Future	561.0500	0.5611	497.4800	0.4975	11.331	0.0000	0.0000
2023/10/02	2030	02/05/2024		Bond Future	11.0556	89.3796	11.1169	89.1456	0.554	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.66 Put	Bond Future	6150.9900	6.1510	6331.0100	6.3310	2.927	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.66 Call	Bond Future	601.4000	0.6014	547.3400	0.5473	8.989	0.0000	0.0000
2023/10/02	2030	02/05/2024	10.16 Put	Bond Future	4498.4100	4.4984	4654.1900	4.6542	3.463	0.0000	0.0000
2023/10/02	2030	02/05/2024	10.16 Call	Bond Future	986.2000	0.9862	907.9000	0.9079	7.940	0.0000	0.0000
2023/10/02	2030	02/05/2024	11.94 Call	Bond Future	4475.5000	4.4755	4294.4800	4.2945	4.045	0.0000	0.0000
2023/10/02	2030	02/05/2024	11.94 Put	Bond Future	1171.9500	1.1720	1225.0100	1.2250	4.527	0.0000	0.0000
2023/10/02	2030	02/05/2024	10.62 Put	Bond Future	3256.6800	3.2567	3384.1500	3.3842	3.914	0.0000	0.0000
2023/10/02	2030	02/05/2024	10.62 Call	Bond Future	1569.9900	1.5700	1463.3800	1.4634	6.790	0.0000	0.0000
2023/10/02	2030	02/05/2024	11.12 Put	Bond Future	2229.4400	2.2294	2325.0100	2.3250	4.287	0.0000	0.0000
2023/10/02	2030	02/05/2024	11.12 Call	Bond Future	2475.4500	2.4755	2336.9400	2.3369	5.595	0.0000	0.0000
2023/10/02	2030	02/05/2024	13.15 Call	Bond Future	8027.7100	8.0277	7813.0800	7.8131	2.674	0.0000	0.0000
2023/10/02	2030	02/05/2024	13.15 Put	Bond Future	454.0600	0.4541	473.5100	0.4735	4.284	0.0000	0.0000
2023/10/02	2030	02/05/2024	12.38 Call	Bond Future	5717.5900	5.7176	5520.8200	5.5208	3.441	0.0000	0.0000
2023/10/02	2030	02/05/2024	12.38 Put	Bond Future	828.8000	0.8288	866.1100	0.8661	4.502	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	
2023/10/02	2030	02/05/2024	10.82 Put	Bond Future	2803.5200	2.8035	2918.0900	2.9181	4.087	0.0000	0.0000
2023/10/02	2030	02/05/2024	10.82 Call	Bond Future	1896.2700	1.8963	1776.7600	1.7768	6.302	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.82 Call	Bond Future	707.4300	0.7074	646.2300	0.6462	8.651	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.82 Put	Bond Future	5598.9400	5.5989	5771.8200	5.7718	3.088	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.83 Call	Bond Future	714.3900	0.7144	652.7400	0.6527	8.630	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.83 Put	Bond Future	5564.9600	5.5650	5737.3900	5.7374	3.098	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.81 Call	Bond Future	700.3200	0.7003	639.5900	0.6396	8.672	0.0000	0.0000
2023/10/02	2030	02/05/2024	9.81 Put	Bond Future	5632.7900	5.6328	5806.1400	5.8061	3.078	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.38 Call	Bond Future	1365.8500	1.3659	1275.8500	1.2759	6.589	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.38 Put	Bond Future	4338.1100	4.3381	4487.2900	4.4873	3.439	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.39 Call	Bond Future	1376.9500	1.3770	1286.4300	1.2864	6.574	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.39 Put	Bond Future	4310.7300	4.3107	4459.3900	4.4594	3.449	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.37 Call	Bond Future	1354.8300	1.3548	1265.3400	1.2653	6.605	0.0000	0.0000
2023/10/02	2030	01/08/2024	10.37 Put	Bond Future	4365.5800	4.3656	4515.2700	4.5153	3.429	0.0000	0.0000
2023/10/02	2030	01/08/2024		Bond Future	11.1685	87.3900	11.2334	87.1508	0.581	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.75 Call	Bond Future	1852.3600	1.8524	1746.7700	1.7468	5.700	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.75 Put	Bond Future	3865.1100	3.8651	4004.0000	4.0040	3.593	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.76 Call	Bond Future	1867.3600	1.8674	1761.2500	1.7613	5.682	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.76 Put	Bond Future	3843.6300	3.8436	3982.0000	3.9820	3.600	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.74 Call	Bond Future	1837.4200	1.8374	1732.3700	1.7324	5.717	0.0000	0.0000
2023/10/02	2030	07/11/2024	10.74 Put	Bond Future	3886.6800	3.8867	4026.1100	4.0261	3.587	0.0000	0.0000
2023/10/02	2030	07/11/2024		Bond Future	11.3093	89.4546	11.3784	89.2101	0.610	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.85 Put	Bond Future	4302.7500	4.3028	4550.5200	4.5505	5.758	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.85 Call	Bond Future	3.3000	0.0033	1.2900	0.0013	60.909	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.78 Call	Bond Future	1055.7600	1.0558	884.9300	0.8849	16.181	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.78 Put	Bond Future	943.8700	0.9439	1022.8200	1.0228	8.364	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.28 Call	Bond Future	137.0400	0.1370	89.6100	0.0896	34.610	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.28 Put	Bond Future	2358.9100	2.3589	2561.2600	2.5613	8.578	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.71 Put	Bond Future	4991.2600	4.9913	5240.4500	5.2405	4.993	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.71 Call	Bond Future	0.8800	0.0009	0.2900	0.0003	67.045	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.50 Call	Bond Future	426.4400	0.4264	322.6800	0.3227	24.332	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.50 Put	Bond Future	1610.7900	1.6108	1756.8100	1.7568	9.065	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.00 Call	Bond Future	11.4600	0.0115	5.2700	0.0053	54.014	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.00 Put	Bond Future	3578.6000	3.5786	3822.1900	3.8222	6.807	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.58 Put	Bond Future	5638.6900	5.6387	5888.3000	5.8883	4.427	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.58 Call	Bond Future	0.2300	0.0002	0.0600	0.0001	73.913	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.60 Call	Bond Future	618.2500	0.6183	488.7200	0.4887	20.951	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.60 Put	Bond Future	1336.5700	1.3366	1456.8200	1.4568	8.997	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	
2023/10/02	2032	02/11/2023	10.35 Put	Bond Future	6800.6300	6.8006	7050.4000	7.0504	3.673	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.35 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.90 Put	Bond Future	742.1800	0.7422	799.0000	0.7990	7.656	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.90 Call	Bond Future	1401.4200	1.4014	1208.4600	1.2085	13.769	0.0000	0.0000
2023/10/02	2032	02/11/2023		Bond Future	11.7556	82.4450	11.8101	82.1952	0.464	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.23 Call	Bond Future	97.8800	0.0979	61.1500	0.0612	37.526	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.23 Put	Bond Future	2557.9300	2.5579	2770.9800	2.7710	8.329	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.24 Call	Bond Future	105.0300	0.1050	66.2500	0.0663	36.923	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.24 Put	Bond Future	2517.3700	2.5174	2728.3700	2.7284	8.382	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.22 Call	Bond Future	91.1200	0.0911	56.3700	0.0564	38.137	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.22 Put	Bond Future	2598.9100	2.5989	2813.9400	2.8139	8.274	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.59 Put	Bond Future	5588.6300	5.5886	5838.2300	5.8382	4.466	0.0000	0.0000
2023/10/02	2032	02/11/2023	10.59 Call	Bond Future	0.2500	0.0003	0.0700	0.0001	72.000	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.09 Put	Bond Future	3162.1400	3.1621	3397.6000	3.3976	7.446	0.0000	0.0000
2023/10/02	2032	02/11/2023	11.09 Call	Bond Future	30.4700	0.0305	16.1500	0.0162	46.997	0.0000	0.0000
2023/10/02	2032	02/11/2023	12.26 Call	Bond Future	2626.5200	2.6265	2392.3600	2.3924	8.915	0.0000	0.0000
2023/10/02	2032	02/11/2023	12.26 Put	Bond Future	354.0200	0.3540	369.6400	0.3696	4.412	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.59 Put	Bond Future	6440.2600	6.4403	6645.9800	6.6460	3.194	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.59 Call	Bond Future	389.9900	0.3900	340.3400	0.3403	12.731	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.09 Put	Bond Future	4444.3300	4.4443	4615.0000	4.6150	3.840	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.09 Call	Bond Future	811.0100	0.8110	726.3100	0.7263	10.444	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.73 Call	Bond Future	4663.7300	4.6637	4451.0300	4.4510	4.561	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.73 Put	Bond Future	956.9300	0.9569	999.6000	0.9996	4.459	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.78 Put	Bond Future	5639.0700	5.6391	5832.9800	5.8330	3.439	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.78 Call	Bond Future	517.6300	0.5176	456.1700	0.4562	11.873	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.75 Call	Bond Future	1925.4300	1.9254	1781.1600	1.7812	7.493	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.75 Put	Bond Future	2499.9100	2.4999	2611.0100	2.6110	4.444	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.50 Call	Bond Future	3935.3700	3.9354	3734.8600	3.7349	5.095	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.50 Put	Bond Future	1206.4400	1.2064	1261.3000	1.2613	4.547	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.01 Put	Bond Future	9117.6300	9.1176	9349.6100	9.3496	2.544	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.01 Call	Bond Future	150.8500	0.1509	127.4600	0.1275	15.505	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.76 Put	Bond Future	5721.3500	5.7214	5916.5800	5.9166	3.412	0.0000	0.0000
2023/10/02	2032	01/02/2024	10.76 Call	Bond Future	502.7500	0.5028	442.6100	0.4426	11.962	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.62 Call	Bond Future	4310.6400	4.3106	4103.4800	4.1035	4.806	0.0000	0.0000
2023/10/02	2032	01/02/2024	12.62 Put	Bond Future	1069.5000	1.0695	1117.7100	1.1177	4.508	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.84 Call	Bond Future	2129.9300	2.1299	1977.7400	1.9777	7.145	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.84 Put	Bond Future	2298.5100	2.2985	2401.6900	2.4017	4.489	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.85 Call	Bond Future	2153.3100	2.1533	2000.2500	2.0003	7.108	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.85 Put	Bond Future	2276.9500	2.2770	2379.2600	2.3793	4.493	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	
2023/10/02	2032	01/02/2024	11.83 Call	Bond Future	2106.6800	2.1067	1955.3600	1.9554	7.183	0.0000	0.0000
2023/10/02	2032	01/02/2024	11.83 Put	Bond Future	2320.2300	2.3202	2424.2800	2.4243	4.484	0.0000	0.0000
2023/10/02	2032	01/02/2024		Bond Future	11.8776	84.2710	11.9346	84.0156	0.481	0.0000	0.0000
2023/10/02	2032	02/05/2024		Bond Future	11.9994	82.0147	12.0592	81.7536	0.498	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.36 Put	Bond Future	8185.3400	8.1853	8393.9800	8.3940	2.549	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.36 Call	Bond Future	578.3600	0.5784	525.8400	0.5258	9.081	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.86 Put	Bond Future	6172.4900	6.1725	6355.7600	6.3558	2.969	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.86 Call	Bond Future	980.0400	0.9800	902.1500	0.9022	7.948	0.0000	0.0000
2023/10/02	2032	02/05/2024	12.90 Call	Bond Future	5301.0000	5.3010	5098.4400	5.0984	3.821	0.0000	0.0000
2023/10/02	2032	02/05/2024	12.90 Put	Bond Future	1481.4100	1.4814	1540.0100	1.5400	3.956	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.59 Put	Bond Future	7227.7100	7.2277	7425.4100	7.4254	2.735	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.59 Call	Bond Future	742.1000	0.7421	678.6400	0.6786	8.551	0.0000	0.0000
2023/10/02	2032	02/05/2024	11.09 Put	Bond Future	5336.8400	5.3368	5506.6000	5.5066	3.181	0.0000	0.0000
2023/10/02	2032	02/05/2024	11.09 Call	Bond Future	1226.5800	1.2266	1135.1800	1.1352	7.452	0.0000	0.0000
2023/10/02	2032	02/05/2024	13.18 Call	Bond Future	6167.9900	6.1680	5954.3300	5.9543	3.464	0.0000	0.0000
2023/10/02	2032	02/05/2024	13.18 Put	Bond Future	1209.1100	1.2091	1256.6100	1.2566	3.929	0.0000	0.0000
2023/10/02	2032	02/05/2024	13.35 Call	Bond Future	6708.4700	6.7085	6488.9900	6.4890	3.272	0.0000	0.0000
2023/10/02	2032	02/05/2024	13.35 Put	Bond Future	1068.6500	1.0687	1110.3300	1.1103	3.900	0.0000	0.0000
2023/10/02	2032	02/05/2024	11.35 Put	Bond Future	4486.9900	4.4870	4639.8400	4.6398	3.407	0.0000	0.0000
2023/10/02	2032	02/05/2024	11.35 Call	Bond Future	1578.9900	1.5790	1470.6800	1.4707	6.859	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.65 Put	Bond Future	6986.5500	6.9866	7181.1900	7.1812	2.786	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.65 Call	Bond Future	790.4600	0.7905	723.9400	0.7239	8.415	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.55 Call	Bond Future	711.2100	0.7112	649.7500	0.6498	8.642	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.55 Put	Bond Future	7390.5200	7.3905	7590.2200	7.5902	2.702	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.56 Call	Bond Future	718.7400	0.7187	656.7900	0.6568	8.619	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.56 Put	Bond Future	7349.5800	7.3496	7548.7900	7.5488	2.710	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.54 Call	Bond Future	703.5600	0.7036	642.6000	0.6426	8.665	0.0000	0.0000
2023/10/02	2032	02/05/2024	10.54 Put	Bond Future	7431.3900	7.4314	7631.5900	7.6316	2.694	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.14 Call	Bond Future	1396.9200	1.3969	1305.0400	1.3050	6.577	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.14 Put	Bond Future	5771.2000	5.7712	5946.2100	5.9462	3.032	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.15 Call	Bond Future	1408.8500	1.4089	1316.4100	1.3164	6.561	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.15 Put	Bond Future	5737.4500	5.7375	5911.9000	5.9119	3.041	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.13 Call	Bond Future	1385.0700	1.3851	1293.7400	1.2937	6.594	0.0000	0.0000
2023/10/02	2032	01/08/2024	11.13 Put	Bond Future	5805.0600	5.8051	5980.6200	5.9806	3.024	0.0000	0.0000
2023/10/02	2032	01/08/2024		Bond Future	12.1303	83.8644	12.1930	83.5975	0.517	0.0000	0.0000
2023/10/02	2032	07/11/2024		Bond Future	12.2972	81.6791	12.3632	81.4063	0.537	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.48 Call	Bond Future	1806.8100	1.8068	1701.4000	1.7014	5.834	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.48 Put	Bond Future	5288.0500	5.2881	5455.5300	5.4555	3.167	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.49 Call	Bond Future	1820.4100	1.8204	1714.4600	1.7145	5.820	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	
2023/10/02	2032	07/11/2024	11.49 Put	Bond Future	5257.9000	5.2579	5424.8400	5.4248	3.175	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.47 Call	Bond Future	1793.2800	1.7933	1688.4100	1.6884	5.848	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.47 Put	Bond Future	5318.3100	5.3183	5486.3300	5.4863	3.159	0.0000	0.0000
2023/10/02	2032	07/11/2024	13.36 Call	Bond Future	6112.4400	6.1124	5910.3500	5.9104	3.306	0.0000	0.0000
2023/10/02	2032	07/11/2024	13.36 Put	Bond Future	1858.7300	1.8587	1929.5300	1.9295	3.809	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.64 Put	Bond Future	4845.3400	4.8453	5003.4900	5.0035	3.264	0.0000	0.0000
2023/10/02	2032	07/11/2024	11.64 Call	Bond Future	2060.7200	2.0607	1945.9800	1.9460	5.568	0.0000	0.0000
2023/10/02	2033	02/11/2023		Bond Future	116.8666	116.8666	116.8889	116.8889	0.019	0.0000	0.0000
2023/10/02	2033	01/02/2024		Bond Future	119.4837	119.4837	119.5063	119.5063	0.019	0.0000	0.0000
2023/10/02	2033	02/05/2024		Bond Future	120.7544	120.7544	120.7771	120.7771	0.019	0.0000	0.0000
2023/10/02	2033	01/08/2024		Bond Future	123.5063	123.5063	123.5299	123.5299	0.019	0.0000	0.0000
2023/10/02	2033	07/11/2024		Bond Future	124.9612	124.9612	124.9852	124.9852	0.019	0.0000	0.0000
2023/10/02	2037	02/11/2023		Bond Future	12.7654	75.3394	12.8248	75.0427	0.465	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.56 Call	Bond Future	16.6900	0.0167	8.6600	0.0087	48.113	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.56 Put	Bond Future	6447.7600	6.4478	6736.4100	6.7364	4.477	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.57 Call	Bond Future	17.5600	0.0176	9.1600	0.0092	47.836	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.57 Put	Bond Future	6391.9200	6.3919	6680.2000	6.6802	4.510	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.55 Call	Bond Future	15.8700	0.0159	8.1800	0.0082	48.456	0.0000	0.0000
2023/10/02	2037	02/11/2023	11.55 Put	Bond Future	6503.7100	6.5037	6792.7000	6.7927	4.443	0.0000	0.0000
2023/10/02	2037	02/11/2023	13.89 Call	Bond Future	5418.4400	5.4184	5120.3500	5.1204	5.501	0.0000	0.0000
2023/10/02	2037	02/11/2023	13.89 Put	Bond Future	90.4500	0.0905	89.0400	0.0890	1.559	0.0000	0.0000
2023/10/02	2037	02/11/2023	12.52 Put	Bond Future	1935.1200	1.9351	2086.1500	2.0862	7.805	0.0000	0.0000
2023/10/02	2037	02/11/2023	12.52 Call	Bond Future	689.4700	0.6895	543.8200	0.5438	21.125	0.0000	0.0000
2023/10/02	2037	02/11/2023	12.02 Put	Bond Future	4011.0900	4.0111	4263.2100	4.2632	6.286	0.0000	0.0000
2023/10/02	2037	02/11/2023	12.02 Call	Bond Future	128.7400	0.1287	84.1800	0.0842	34.612	0.0000	0.0000
2023/10/02	2037	01/02/2024	13.93 Call	Bond Future	5774.5100	5.7745	5515.3200	5.5153	4.489	0.0000	0.0000
2023/10/02	2037	01/02/2024	13.93 Put	Bond Future	962.3300	0.9623	1006.4400	1.0064	4.584	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.93 Call	Bond Future	2587.1800	2.5872	2400.1900	2.4002	7.228	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.93 Put	Bond Future	2444.6400	2.4446	2560.9500	2.5610	4.758	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.09 Put	Bond Future	5023.4300	5.0234	5229.6800	5.2297	4.106	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.09 Call	Bond Future	865.1500	0.8652	768.1000	0.7681	11.218	0.0000	0.0000
2023/10/02	2037	01/02/2024		Bond Future	12.9010	72.7518	12.9628	72.4485	0.479	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.32 Call	Bond Future	1225.0200	1.2250	1103.1100	1.1031	9.952	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.32 Put	Bond Future	4169.1600	4.1692	4350.5500	4.3506	4.351	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.33 Call	Bond Future	1242.4000	1.2424	1119.3900	1.1194	9.901	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.33 Put	Bond Future	4134.3900	4.1344	4314.6800	4.3147	4.361	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.31 Call	Bond Future	1207.7900	1.2078	1086.9700	1.0870	10.003	0.0000	0.0000
2023/10/02	2037	01/02/2024	12.31 Put	Bond Future	4204.1300	4.2041	4386.6100	4.3866	4.340	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	
2023/10/02	2037	02/05/2024		Bond Future	13.0373	74.3979	13.1017	74.0877	0.494	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.44 Call	Bond Future	615.4900	0.6155	554.8500	0.5549	9.852	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.44 Put	Bond Future	8987.1300	8.9871	9236.6900	9.2367	2.777	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.45 Call	Bond Future	623.3000	0.6233	562.0800	0.5621	9.822	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.45 Put	Bond Future	8938.2400	8.9382	9187.2200	9.1872	2.786	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.43 Call	Bond Future	607.9000	0.6079	547.8300	0.5478	9.882	0.0000	0.0000
2023/10/02	2037	02/05/2024	11.43 Put	Bond Future	9036.2900	9.0363	9286.4200	9.2864	2.768	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.10 Call	Bond Future	1604.5600	1.6046	1496.2500	1.4963	6.750	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.10 Put	Bond Future	7031.5800	7.0316	7240.2800	7.2403	2.968	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.11 Call	Bond Future	1618.0300	1.6180	1509.0700	1.5091	6.734	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.11 Put	Bond Future	6992.3300	6.9923	7200.3800	7.2004	2.975	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.09 Call	Bond Future	1591.1700	1.5912	1483.5000	1.4835	6.767	0.0000	0.0000
2023/10/02	2037	01/08/2024	12.09 Put	Bond Future	7070.9600	7.0710	7280.3000	7.2803	2.961	0.0000	0.0000
2023/10/02	2037	01/08/2024		Bond Future	13.1848	71.8197	13.2519	71.5027	0.509	0.0000	0.0000
2023/10/02	2037	07/11/2024		Bond Future	13.3533	73.5149	13.4233	73.1906	0.525	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.58 Call	Bond Future	2424.1400	2.4241	2289.0100	2.2890	5.574	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.58 Put	Bond Future	6152.5000	6.1525	6341.6100	6.3416	3.074	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.59 Call	Bond Future	2442.5200	2.4425	2306.7300	2.3067	5.559	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.59 Put	Bond Future	6120.8700	6.1209	6309.3200	6.3093	3.079	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.57 Call	Bond Future	2405.8500	2.4059	2271.3700	2.2714	5.590	0.0000	0.0000
2023/10/02	2037	07/11/2024	12.57 Put	Bond Future	6184.2600	6.1843	6374.0200	6.3740	3.068	0.0000	0.0000
2023/10/02	2038	02/11/2023		Bond Future	126.1823	126.1823	126.2069	126.2069	0.019	0.0000	0.0000
2023/10/02	2038	01/02/2024		Bond Future	126.9914	126.9914	127.0161	127.0161	0.019	0.0000	0.0000
2023/10/02	2038	02/05/2024		Bond Future	129.8944	129.8944	129.9196	129.9196	0.019	0.0000	0.0000
2023/10/02	2038	01/08/2024		Bond Future	130.7868	130.7868	130.8121	130.8121	0.019	0.0000	0.0000
2023/10/02	2038	07/11/2024		Bond Future	133.9133	133.9133	133.9399	133.9399	0.020	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.50 Put	Bond Future	8281.5300	8.2815	8697.4900	8.6975	5.023	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.50 Call	Bond Future	4.6000	0.0046	1.8000	0.0018	60.870	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.10 Put	Bond Future	4751.0900	4.7511	5130.7400	5.1307	7.991	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.10 Call	Bond Future	91.0200	0.0910	51.9100	0.0519	42.969	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.97 Call	Bond Future	1374.9600	1.3750	1106.6500	1.1067	19.514	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.97 Put	Bond Future	1218.8400	1.2188	1369.2900	1.3693	12.344	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.59 Call	Bond Future	7.7200	0.0077	3.2300	0.0032	58.161	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.59 Put	Bond Future	7725.7500	7.7258	8140.0200	8.1400	5.362	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.60 Call	Bond Future	8.1700	0.0082	3.4400	0.0034	57.895	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.60 Put	Bond Future	7664.4700	7.6645	8078.5000	8.0785	5.402	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.58 Call	Bond Future	7.3000	0.0073	3.0300	0.0030	58.493	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.58 Put	Bond Future	7787.1400	7.7871	8201.6300	8.2016	5.323	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	
2023/10/02	2040	02/11/2023	11.80 Put	Bond Future	6460.1300	6.4601	6866.7200	6.8667	6.294	0.0000	0.0000
2023/10/02	2040	02/11/2023	11.80 Call	Bond Future	23.4200	0.0234	11.2500	0.0113	51.964	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.60 Put	Bond Future	2382.7200	2.3827	2646.9800	2.6470	11.091	0.0000	0.0000
2023/10/02	2040	02/11/2023	12.60 Call	Bond Future	549.4300	0.5494	394.9300	0.3949	28.120	0.0000	0.0000
2023/10/02	2040	02/11/2023	13.64 Call	Bond Future	3825.0500	3.8251	3433.3800	3.4334	10.240	0.0000	0.0000
2023/10/02	2040	02/11/2023	13.64 Put	Bond Future	273.1000	0.2731	300.1900	0.3002	9.919	0.0000	0.0000
2023/10/02	2040	02/11/2023		Bond Future	12.9404	75.9143	13.0200	75.4955	0.616	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.34 Call	Bond Future	1009.1300	1.0091	871.5900	0.8716	13.630	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.34 Put	Bond Future	4990.0600	4.9901	5280.6300	5.2806	5.823	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.35 Call	Bond Future	1025.0500	1.0251	886.0300	0.8860	13.562	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.35 Put	Bond Future	4949.6100	4.9496	5238.7000	5.2387	5.841	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.33 Call	Bond Future	993.3700	0.9934	857.3100	0.8573	13.697	0.0000	0.0000
2023/10/02	2040	01/02/2024	12.33 Put	Bond Future	5030.7300	5.0307	5322.7800	5.3228	5.805	0.0000	0.0000
2023/10/02	2040	01/02/2024		Bond Future	13.0759	73.0891	13.1589	72.6610	0.634	0.0000	0.0000
2023/10/02	2040	02/05/2024		Bond Future	13.2117	74.7428	13.2980	74.3050	0.653	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.61 Call	Bond Future	633.5300	0.6335	554.5400	0.5545	12.468	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.61 Put	Bond Future	9584.6300	9.5846	9943.4300	9.9434	3.743	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.62 Call	Bond Future	641.6000	0.6416	561.8300	0.5618	12.433	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.62 Put	Bond Future	9531.5900	9.5316	9889.6100	9.8896	3.756	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.60 Call	Bond Future	625.4000	0.6254	547.2000	0.5472	12.504	0.0000	0.0000
2023/10/02	2040	02/05/2024	11.60 Put	Bond Future	9637.6900	9.6377	9997.2800	9.9973	3.731	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.33 Call	Bond Future	1781.4800	1.7815	1629.4000	1.6294	8.537	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.33 Put	Bond Future	7230.3300	7.2303	7525.7900	7.5258	4.086	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.34 Call	Bond Future	1796.3000	1.7963	1643.3100	1.6433	8.517	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.34 Put	Bond Future	7189.0900	7.1891	7483.6400	7.4836	4.097	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.32 Call	Bond Future	1766.7500	1.7668	1615.5600	1.6156	8.558	0.0000	0.0000
2023/10/02	2040	01/08/2024	12.32 Put	Bond Future	7271.7300	7.2717	7568.0800	7.5681	4.075	0.0000	0.0000
2023/10/02	2040	01/08/2024		Bond Future	13.3583	71.9219	13.4482	71.4744	0.673	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.85 Call	Bond Future	2793.5200	2.7935	2598.3000	2.5983	6.988	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.85 Put	Bond Future	6225.2200	6.2252	6487.8300	6.4878	4.218	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.86 Call	Bond Future	2813.7300	2.8137	2617.6100	2.6176	6.970	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.86 Put	Bond Future	6192.6800	6.1927	6454.3900	6.4544	4.226	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.84 Call	Bond Future	2773.0800	2.7731	2578.7700	2.5788	7.007	0.0000	0.0000
2023/10/02	2040	07/11/2024	12.84 Put	Bond Future	6257.5900	6.2576	6521.1100	6.5211	4.211	0.0000	0.0000
2023/10/02	2040	07/11/2024		Bond Future	13.5246	73.6191	13.6184	73.1613	0.694	0.0000	0.0000
2023/10/02	2044	02/11/2023	12.00 Put	Bond Future	5835.1900	5.8352	6206.0700	6.2061	6.356	0.0000	0.0000
2023/10/02	2044	02/11/2023	12.00 Call	Bond Future	37.9400	0.0379	19.8900	0.0199	47.575	0.0000	0.0000
2023/10/02	2044	02/11/2023	12.75 Call	Bond Future	650.1700	0.6502	485.3900	0.4854	25.344	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	
2023/10/02	2044	02/11/2023	12.75 Put	Bond Future	2166.8700	2.1669	2391.0200	2.3910	10.344	0.0000	0.0000
2023/10/02	2044	02/11/2023	13.00 Call	Bond Future	1205.8300	1.2058	968.4900	0.9685	19.683	0.0000	0.0000
2023/10/02	2044	02/11/2023	13.00 Put	Bond Future	1385.9400	1.3859	1537.5300	1.5375	10.938	0.0000	0.0000
2023/10/02	2044	02/11/2023		Bond Future	13.0343	72.0048	13.1089	71.6159	0.572	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.56 Call	Bond Future	3.5200	0.0035	1.3800	0.0014	60.795	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.56 Put	Bond Future	8516.3600	8.5164	8903.1500	8.9032	4.542	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.57 Call	Bond Future	3.7400	0.0037	1.4800	0.0015	60.428	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.57 Put	Bond Future	8453.0800	8.4531	8839.7500	8.8398	4.574	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.55 Call	Bond Future	3.3100	0.0033	1.2900	0.0013	61.027	0.0000	0.0000
2023/10/02	2044	02/11/2023	11.55 Put	Bond Future	8579.7400	8.5797	8966.6500	8.9667	4.510	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.28 Call	Bond Future	787.4400	0.7874	677.7800	0.6778	13.926	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.28 Put	Bond Future	5619.6600	5.6197	5907.5700	5.9076	5.123	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.29 Call	Bond Future	799.5700	0.7996	688.6900	0.6887	13.867	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.29 Put	Bond Future	5574.1600	5.5742	5860.8500	5.8609	5.143	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.27 Call	Bond Future	775.5600	0.7756	667.1100	0.6671	13.983	0.0000	0.0000
2023/10/02	2044	01/02/2024	12.27 Put	Bond Future	5665.4900	5.6655	5954.6100	5.9546	5.103	0.0000	0.0000
2023/10/02	2044	01/02/2024		Bond Future	13.1669	69.2182	13.2446	68.8206	0.590	0.0000	0.0000
2023/10/02	2044	01/02/2024	13.25 Call	Bond Future	2791.6500	2.7917	2548.9500	2.5490	8.694	0.0000	0.0000
2023/10/02	2044	01/02/2024	13.25 Put	Bond Future	2366.4800	2.3665	2521.3500	2.5214	6.544	0.0000	0.0000
2023/10/02	2044	02/05/2024		Bond Future	13.2995	70.7843	13.3802	70.3778	0.607	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.66 Call	Bond Future	592.1100	0.5921	521.0600	0.5211	11.999	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.66 Put	Bond Future	9818.1200	9.8181	10153.6300	10.1536	3.417	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.67 Call	Bond Future	600.0200	0.6000	528.2300	0.5282	11.965	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.67 Put	Bond Future	9763.5900	9.7636	10098.3600	10.0984	3.429	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.65 Call	Bond Future	584.2800	0.5843	513.9700	0.5140	12.034	0.0000	0.0000
2023/10/02	2044	02/05/2024	11.65 Put	Bond Future	9872.8100	9.8728	10209.0600	10.2091	3.406	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.29 Call	Bond Future	1598.3500	1.5984	1465.7500	1.4658	8.296	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.29 Put	Bond Future	7753.4600	7.7535	8036.4700	8.0365	3.650	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.30 Call	Bond Future	1612.2000	1.6122	1478.7700	1.4788	8.276	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.30 Put	Bond Future	7709.9000	7.7099	7992.0800	7.9921	3.660	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.28 Call	Bond Future	1584.5900	1.5846	1452.8100	1.4528	8.316	0.0000	0.0000
2023/10/02	2044	01/08/2024	12.28 Put	Bond Future	7797.1700	7.7972	8081.0000	8.0810	3.640	0.0000	0.0000
2023/10/02	2044	01/08/2024		Bond Future	13.4422	67.9994	13.5263	67.5837	0.626	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.91 Call	Bond Future	2764.4500	2.7645	2582.5100	2.5825	6.581	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.91 Put	Bond Future	6287.7900	6.2878	6531.0100	6.5310	3.868	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.92 Call	Bond Future	2784.7100	2.7847	2601.9200	2.6019	6.564	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.92 Put	Bond Future	6255.0500	6.2551	6497.4200	6.4974	3.875	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.90 Call	Bond Future	2744.2800	2.7443	2563.1800	2.5632	6.599	0.0000	0.0000
2023/10/02	2044	07/11/2024	12.90 Put	Bond Future	6320.6900	6.3207	6564.7500	6.5648	3.861	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	
2023/10/02	2044	07/11/2024		Bond Future	13.6035	69.6038	13.6913	69.1786	0.646	0.0000	0.0000
2023/10/02	2046	02/11/2023		Bond Future	107.9619	107.9619	108.6505	108.6505	0.638	0.0000	0.0000
2023/10/02	2046	01/02/2024		Bond Future	110.3796	110.3796	111.0835	111.0835	0.638	0.0000	0.0000
2023/10/02	2046	02/05/2024		Bond Future	110.7571	110.7571	111.4765	111.4765	0.650	0.0000	0.0000
2023/10/02	2046	01/08/2024		Bond Future	113.2808	113.2808	114.0169	114.0169	0.650	0.0000	0.0000
2023/10/02	2046	07/11/2024		Bond Future	113.7873	113.7873	114.5408	114.5408	0.662	0.0000	0.0000
2023/10/02	2050	02/11/2023		Bond Future	109.8359	109.8359	110.0430	110.0430	0.189	0.0000	0.0000
2023/10/02	2050	01/02/2024		Bond Future	110.0481	110.0481	110.2595	110.2595	0.192	0.0000	0.0000
2023/10/02	2050	02/05/2024		Bond Future	112.5638	112.5638	112.7801	112.7801	0.192	0.0000	0.0000
2023/10/02	2050	01/08/2024		Bond Future	112.8245	112.8245	113.0453	113.0453	0.196	0.0000	0.0000
2023/10/02	2050	07/11/2024		Bond Future	115.5213	115.5213	115.7479	115.7479	0.196	0.0000	0.0000
2023/10/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	AL37	02/11/2023		Index Future	894.3500	894.3500	892.7730	892.7730	0.176	0.0000	0.0000
2023/10/02	AL37	01/02/2024		Index Future	914.1590	914.1590	912.5450	912.5450	0.177	0.0000	0.0000
2023/10/02	AL37	02/05/2024		Index Future	934.8420	934.8420	933.1920	933.1920	0.177	0.0000	0.0000
2023/10/02	AL37	01/08/2024		Index Future	955.9410	955.9410	954.2580	954.2580	0.176	0.0000	0.0000
2023/10/02	AL37	07/11/2024		Index Future	978.6000	978.6000	976.8880	976.8880	0.175	0.0000	0.0000
2023/10/02	AL7T	02/11/2023		Index Future	1001.1930	1001.1930	997.9700	997.9700	0.322	0.0000	0.0000
2023/10/02	AL7T	01/02/2024		Index Future	1023.3680	1023.3680	1020.0710	1020.0710	0.322	0.0000	0.0000
2023/10/02	AL7T	02/05/2024		Index Future	1046.5220	1046.5220	1043.1510	1043.1510	0.322	0.0000	0.0000
2023/10/02	AL7T	01/08/2024		Index Future	1070.1420	1070.1420	1066.7000	1066.7000	0.322	0.0000	0.0000
2023/10/02	AL7T	07/11/2024		Index Future	1095.5070	1095.5070	1091.9960	1091.9960	0.320	0.0000	0.0000
2023/10/02	ALBI	02/11/2023		Index Future	877.1490	877.1490	874.1870	874.1870	0.338	0.0000	0.0000
2023/10/02	ALBI	01/02/2024		Index Future	896.5760	896.5760	893.5460	893.5460	0.338	0.0000	0.0000
2023/10/02	ALBI	02/05/2024		Index Future	916.8620	916.8620	913.7630	913.7630	0.338	0.0000	0.0000
2023/10/02	ALBI	01/08/2024		Index Future	937.5550	937.5550	934.3920	934.3920	0.337	0.0000	0.0000
2023/10/02	ALBI	07/11/2024		Index Future	959.7780	959.7780	956.5500	956.5500	0.336	0.0000	0.0000
2023/10/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/02	ES33	02/11/2023		Bond Future	13.2432	69.9567	13.3073	69.6879	0.484	0.0000
2023/10/02	ES33	01/02/2024		Bond Future	13.4152	71.5233	13.4823	71.2484	0.500	0.0000
2023/10/02	ES33	02/05/2024		Bond Future	13.5852	69.3584	13.6553	69.0772	0.516	0.0000
2023/10/02	ES33	01/08/2024		Bond Future	13.7647	70.9381	13.8380	70.6507	0.532	0.0000
2023/10/02	ES33	07/11/2024		Bond Future	13.9885	68.8274	14.0654	68.5334	0.550	0.0000
2023/10/02	ES42	02/11/2023		Bond Future	13.6999	65.6231	13.7742	65.2749	0.543	0.0000
2023/10/02	ES42	01/02/2024		Bond Future	13.8562	67.0927	13.9336	66.7367	0.559	0.0000
2023/10/02	ES42	02/05/2024		Bond Future	14.0165	64.3636	14.0973	63.9994	0.577	0.0000
2023/10/02	ES42	01/08/2024		Bond Future	14.1815	65.8288	14.2657	65.4565	0.594	0.0000
2023/10/02	ES42	07/11/2024		Bond Future	14.3825	63.1307	14.4708	62.7498	0.614	0.0000
2023/10/02	GOVI	02/11/2023		GOVI	864.4630	864.4630	861.5440	861.5440	0.338	0.0000
2023/10/02	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/11/2023	885.81 Put	GOVI	213470.0000	21.3470	242660.0000	24.2660	13.674	0.0000
2023/10/02	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/11/2023	885.82 Put	GOVI	213570.0000	21.3570	242760.0000	24.2760	13.668	0.0000
2023/10/02	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/11/2023	885.80 Put	GOVI	213370.0000	21.3370	242560.0000	24.2560	13.680	0.0000
2023/10/02	GOVI	01/02/2024	879.99 Call	GOVI	36200.0000	3.6200	6340.0000	0.6340	82.486	0.0000
2023/10/02	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	01/02/2024	880.00 Call	GOVI	36100.0000	3.6100	6240.0000	0.6240	82.715	0.0000
2023/10/02	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	01/02/2024	879.98 Call	GOVI	36300.0000	3.6300	6440.0000	0.6440	82.259	0.0000
2023/10/02	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	01/02/2024		GOVI	883.6100	883.6100	880.6240	880.6240	0.338	0.0000
2023/10/02	GOVI	02/05/2024		GOVI	903.6020	903.6020	900.5490	900.5490	0.338	0.0000
2023/10/02	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/05/2024	950.98 Put	GOVI	473780.0000	47.3780	504310.0000	50.4310	6.444	0.0000
2023/10/02	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/05/2024	950.99 Put	GOVI	473880.0000	47.3880	504410.0000	50.4410	6.443	0.0000
2023/10/02	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	02/05/2024	950.97 Put	GOVI	473680.0000	47.3680	504210.0000	50.4210	6.445	0.0000
2023/10/02	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	01/08/2024	943.38 Put	GOVI	193840.0000	19.3840	225010.0000	22.5010	16.080	0.0000
2023/10/02	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/02	GOVI	01/08/2024	943.39 Put	GOVI	193940.0000	19.3940	225110.0000	22.5110	16.072	0.0000
2023/10/02	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/02	GOVI	01/08/2024	943.37 Put	GOVI	193740.0000	19.3740	224910.0000	22.4910	16.089	0.0000	0.0000
2023/10/02	GOVI	01/08/2024		GOVI	923.9960	923.9960	920.8790	920.8790	0.337	0.0000	0.0000
2023/10/02	GOVI	07/11/2024		GOVI	945.8970	945.8970	942.7160	942.7160	0.336	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.79 Put	GOVI	28930.0000	2.8930	60740.0000	6.0740	109.955	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.80 Put	GOVI	29030.0000	2.9030	60840.0000	6.0840	109.576	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	GOVI	07/11/2024	948.78 Put	GOVI	28830.0000	2.8830	60640.0000	6.0640	110.336	0.0000	0.0000
2023/10/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/02	IGOV	02/11/2023		Index Future	328.2830	328.2830	328.6740	328.6740	0.119	0.0000	0.0000
2023/10/02	IGOV	01/02/2024		Index Future	335.6350	335.6350	336.0340	336.0340	0.119	0.0000	0.0000
2023/10/02	IGOV	02/05/2024		Index Future	343.3070	343.3070	343.7160	343.7160	0.119	0.0000	0.0000
2023/10/02	IGOV	01/08/2024		Index Future	351.1320	351.1320	351.5520	351.5520	0.120	0.0000	0.0000
2023/10/02	IGOV	07/11/2024		Index Future	359.5360	359.5360	359.9700	359.9700	0.121	0.0000	0.0000
2023/10/02	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/10/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/02	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/10/02	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000
2023/10/02	JBAF	15/11/2023		Jibar Tradeable Future	8.3800	91.6200	8.4000	91.6000	0.239	0.0000	0.0000
2023/10/02	JBAF	20/12/2023		Jibar Tradeable Future	8.5700	91.4300	8.6100	91.3900	0.467	0.0000	0.0000
2023/10/02	JBAF	17/01/2024		Jibar Tradeable Future	8.5900	91.4100	8.6400	91.3600	0.582	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	
2023/10/02	JBAF	21/02/2024		Jibar Tradeable Future	8.6500	91.3500	8.6900	91.3100	0.462	0.0000	0.0000
2023/10/02	JBAF	20/03/2024		Jibar Tradeable Future	8.6700	91.3300	8.7000	91.3000	0.346	0.0000	0.0000
2023/10/02	JBAF	19/06/2024		Jibar Tradeable Future	8.5900	91.4100	8.6400	91.3600	0.582	0.0000	0.0000
2023/10/02	JBAF	18/09/2024		Jibar Tradeable Future	8.4900	91.5100	8.5500	91.4500	0.707	0.0000	0.0000
2023/10/02	JBAF	18/12/2024		Jibar Tradeable Future	8.4300	91.5700	8.4800	91.5200	0.593	0.0000	0.0000
2023/10/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.4200	91.5800	0.597	0.0000	0.0000
2023/10/02	JBAF	18/06/2025		Jibar Tradeable Future	8.3300	91.6700	8.3800	91.6200	0.600	0.0000	0.0000
2023/10/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3800	91.6200	8.4300	91.5700	0.597	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.70 Put	Bond Future	3910.9600	3.9110	4187.4400	4.1874	7.069	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.70 Call	Bond Future	136.3800	0.1364	87.6400	0.0876	35.738	0.0000	0.0000
2023/10/02	R035	02/11/2023	13.59 Call	Bond Future	5682.4200	5.6824	5356.9500	5.3570	5.728	0.0000	0.0000
2023/10/02	R035	02/11/2023	13.59 Put	Bond Future	71.6600	0.0717	71.4100	0.0714	0.349	0.0000	0.0000
2023/10/02	R035	02/11/2023	12.24 Put	Bond Future	1721.9800	1.7220	1878.7100	1.8787	9.102	0.0000	0.0000
2023/10/02	R035	02/11/2023	12.24 Call	Bond Future	796.0300	0.7960	627.5400	0.6275	21.166	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.74 Put	Bond Future	3716.9700	3.7170	3987.3900	3.9874	7.275	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.74 Call	Bond Future	158.2900	0.1583	103.4900	0.1035	34.620	0.0000	0.0000
2023/10/02	R035	02/11/2023		Bond Future	12.4215	80.3892	12.4859	80.0639	0.519	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.42 Call	Bond Future	42.7000	0.0427	23.9600	0.0240	43.888	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.42 Put	Bond Future	5351.0900	5.3511	5657.5700	5.6576	5.727	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.43 Call	Bond Future	44.6700	0.0447	25.2000	0.0252	43.586	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.43 Put	Bond Future	5297.5900	5.2976	5603.3400	5.6033	5.771	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.41 Call	Bond Future	40.8000	0.0408	22.7700	0.0228	44.191	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.41 Put	Bond Future	5404.7000	5.4047	5711.8900	5.7119	5.684	0.0000	0.0000
2023/10/02	R035	02/11/2023	10.62 Put	Bond Future	9917.2500	9.9173	10242.1700	10.2422	3.276	0.0000	0.0000
2023/10/02	R035	02/11/2023	10.62 Call	Bond Future	0.4500	0.0005	0.1500	0.0002	66.667	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.12 Put	Bond Future	7006.1700	7.0062	7326.2700	7.3263	4.569	0.0000	0.0000
2023/10/02	R035	02/11/2023	11.12 Call	Bond Future	9.6900	0.0097	4.5700	0.0046	52.838	0.0000	0.0000
2023/10/02	R035	02/11/2023	12.85 Call	Bond Future	2608.5600	2.6086	2320.1900	2.3202	11.055	0.0000	0.0000
2023/10/02	R035	02/11/2023	12.85 Put	Bond Future	481.5400	0.4815	518.3900	0.5184	7.653	0.0000	0.0000
2023/10/02	R035	01/02/2024	10.62 Put	Bond Future	10622.8300	10.6228	10934.9100	10.9349	2.938	0.0000	0.0000
2023/10/02	R035	01/02/2024	10.62 Call	Bond Future	106.6200	0.1066	86.2600	0.0863	19.096	0.0000	0.0000
2023/10/02	R035	01/02/2024	11.12 Put	Bond Future	7920.1700	7.9202	8206.1800	8.2062	3.611	0.0000	0.0000
2023/10/02	R035	01/02/2024	11.12 Call	Bond Future	294.2600	0.2943	247.8300	0.2478	15.779	0.0000	0.0000
2023/10/02	R035	01/02/2024	13.46 Call	Bond Future	5336.4200	5.3364	5061.8500	5.0619	5.145	0.0000	0.0000
2023/10/02	R035	01/02/2024	13.46 Put	Bond Future	1049.5400	1.0495	1107.4100	1.1074	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	
2023/10/02	R035	01/02/2024	12.19 Call	Bond Future	1591.8900	1.5919	1437.7400	1.4377	9.683	0.0000	0.0000
2023/10/02	R035	01/02/2024	12.19 Put	Bond Future	3458.1600	3.4582	3636.4500	3.6365	5.156	0.0000	0.0000
2023/10/02	R035	01/02/2024	12.20 Call	Bond Future	1612.5200	1.6125	1457.1700	1.4572	9.634	0.0000	0.0000
2023/10/02	R035	01/02/2024	12.20 Put	Bond Future	3427.5600	3.4276	3604.6500	3.6047	5.167	0.0000	0.0000
2023/10/02	R035	01/02/2024	12.18 Call	Bond Future	1571.4000	1.5714	1418.4600	1.4185	9.733	0.0000	0.0000
2023/10/02	R035	01/02/2024	12.18 Put	Bond Future	3488.9600	3.4890	3668.4600	3.6685	5.145	0.0000	0.0000
2023/10/02	R035	01/02/2024		Bond Future	12.5602	82.1696	12.6274	81.8372	0.535	0.0000	0.0000
2023/10/02	R035	02/05/2024		Bond Future	12.6884	79.5151	12.7585	79.1752	0.552	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.20 Call	Bond Future	693.6700	0.6937	622.4200	0.6224	10.271	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.20 Put	Bond Future	8435.3600	8.4354	8704.0800	8.7041	3.186	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.21 Call	Bond Future	702.2200	0.7022	630.3100	0.6303	10.240	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.21 Put	Bond Future	8388.4000	8.3884	8656.4600	8.6565	3.196	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.19 Call	Bond Future	685.1900	0.6852	614.6000	0.6146	10.302	0.0000	0.0000
2023/10/02	R035	02/05/2024	11.19 Put	Bond Future	8482.4500	8.4825	8751.8300	8.7518	3.176	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.80 Call	Bond Future	1593.1500	1.5932	1475.6200	1.4756	7.377	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.80 Put	Bond Future	6699.4200	6.6994	6929.4200	6.9294	3.433	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.81 Call	Bond Future	1606.8500	1.6069	1488.6100	1.4886	7.358	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.81 Put	Bond Future	6661.0000	6.6610	6890.2900	6.8903	3.442	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.79 Call	Bond Future	1579.5300	1.5795	1462.7100	1.4627	7.396	0.0000	0.0000
2023/10/02	R035	01/08/2024	11.79 Put	Bond Future	6737.9600	6.7380	6968.6700	6.9687	3.424	0.0000	0.0000
2023/10/02	R035	01/08/2024		Bond Future	12.8238	81.3086	12.8969	80.9611	0.570	0.0000	0.0000
2023/10/02	R035	07/11/2024		Bond Future	12.9968	78.7133	13.0733	78.3579	0.589	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.18 Call	Bond Future	2123.0500	2.1231	1985.0500	1.9851	6.500	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.18 Put	Bond Future	6063.3200	6.0633	6280.7300	6.2807	3.586	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.19 Call	Bond Future	2138.6200	2.1386	1999.9200	1.9999	6.485	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.19 Put	Bond Future	6028.9700	6.0290	6245.6800	6.2457	3.594	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.17 Call	Bond Future	2107.8600	2.1079	1970.5500	1.9706	6.514	0.0000	0.0000
2023/10/02	R035	07/11/2024	12.17 Put	Bond Future	6098.0900	6.0981	6316.1900	6.3162	3.577	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.82 Call	Bond Future	1520.7500	1.5208	1217.0200	1.2170	19.972	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.82 Put	Bond Future	1983.6800	1.9837	2192.0600	2.1921	10.505	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.83 Call	Bond Future	1554.3700	1.5544	1247.0400	1.2470	19.772	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.83 Put	Bond Future	1947.7600	1.9478	2152.5400	2.1525	10.514	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.81 Call	Bond Future	1487.5200	1.4875	1187.4300	1.1874	20.174	0.0000	0.0000
2023/10/02	R053	02/11/2023	12.81 Put	Bond Future	2020.0800	2.0201	2232.1000	2.2321	10.496	0.0000	0.0000
2023/10/02	R053	02/11/2023		Bond Future	12.8868	91.6348	12.9615	91.1226	0.580	0.0000	0.0000
2023/10/02	R053	01/02/2024		Bond Future	13.0129	93.6643	13.0906	93.1408	0.598	0.0000	0.0000
2023/10/02	R053	01/02/2024	12.93 Call	Bond Future	3151.8600	3.1519	2859.7800	2.8598	9.267	0.0000	0.0000
2023/10/02	R053	01/02/2024	12.93 Put	Bond Future	3715.8800	3.7159	3947.2700	3.9473	6.227	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/02	R053	01/02/2024	12.94 Call	Bond Future	3186.6500	3.1867	2892.8100	2.8928	9.221	0.0000	0.0000
2023/10/02	R053	01/02/2024	12.94 Put	Bond Future	3682.2400	3.6822	3911.8700	3.9119	6.236	0.0000	0.0000
2023/10/02	R053	01/02/2024	12.92 Call	Bond Future	3117.2500	3.1173	2826.9300	2.8269	9.313	0.0000	0.0000
2023/10/02	R053	01/02/2024	12.92 Put	Bond Future	3749.7900	3.7498	3982.9400	3.9829	6.218	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.03 Call	Bond Future	4142.0100	4.1420	3848.8300	3.8488	7.078	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.03 Put	Bond Future	4868.2600	4.8683	5110.4500	5.1105	4.975	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.04 Call	Bond Future	4176.8100	4.1768	3882.2900	3.8823	7.051	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.04 Put	Bond Future	4835.6400	4.8356	5076.4900	5.0765	4.981	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.02 Call	Bond Future	4107.5900	4.1076	3815.7600	3.8158	7.105	0.0000	0.0000
2023/10/02	R053	02/05/2024	13.02 Put	Bond Future	4901.3600	4.9014	5144.9000	5.1449	4.969	0.0000	0.0000
2023/10/02	R053	02/05/2024		Bond Future	13.1385	89.9176	13.2195	89.3822	0.617	0.0000	0.0000
2023/10/02	R053	01/08/2024		Bond Future	13.2696	91.9451	13.3539	91.3978	0.636	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.14 Call	Bond Future	4797.2000	4.7972	4501.6900	4.5017	6.160	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.14 Put	Bond Future	5649.8300	5.6498	5901.5600	5.9016	4.456	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.15 Call	Bond Future	4830.9000	4.8309	4534.2300	4.5342	6.141	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.15 Put	Bond Future	5617.1700	5.6172	5867.7400	5.8677	4.461	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.13 Call	Bond Future	4763.9300	4.7639	4469.5700	4.4696	6.179	0.0000	0.0000
2023/10/02	R053	01/08/2024	13.13 Put	Bond Future	5683.0200	5.6830	5935.9000	5.9359	4.450	0.0000	0.0000
2023/10/02	R053	07/11/2024		Bond Future	13.4286	88.2442	13.5169	87.6843	0.658	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.80 Call	Bond Future	3827.9800	3.8280	3580.3100	3.5803	6.470	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.80 Put	Bond Future	8016.4000	8.0164	8328.5700	8.3286	3.894	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.81 Call	Bond Future	3855.2500	3.8553	3606.4700	3.6065	6.453	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.81 Put	Bond Future	7974.1100	7.9741	8285.1700	8.2852	3.901	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.79 Call	Bond Future	3800.8100	3.8008	3554.2500	3.5543	6.487	0.0000	0.0000
2023/10/02	R053	07/11/2024	12.79 Put	Bond Future	8058.8800	8.0589	8372.1600	8.3722	3.887	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.39 Call	Bond Future	408.7200	0.4087	327.9500	0.3280	19.762	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.39 Put	Bond Future	531.2500	0.5313	588.2100	0.5882	10.722	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.40 Call	Bond Future	423.1200	0.4231	340.8700	0.3409	19.439	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.40 Put	Bond Future	518.6300	0.5186	574.1100	0.5741	10.697	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.38 Call	Bond Future	394.4500	0.3945	315.1800	0.3152	20.096	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.38 Put	Bond Future	544.0100	0.5440	602.4700	0.6025	10.746	0.0000	0.0000
2023/10/02	R186	02/11/2023		Bond Future	9.4354	106.7863	9.4865	106.6485	0.541	0.0000	0.0000
2023/10/02	R186	02/11/2023	10.42 Call	Bond Future	2646.6800	2.6467	2508.3700	2.5084	5.226	0.0000	0.0000
2023/10/02	R186	02/11/2023	10.42 Put	Bond Future	32.2000	0.0322	31.6200	0.0316	1.801	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.15 Put	Bond Future	915.2100	0.9152	1010.8200	1.0108	10.447	0.0000	0.0000
2023/10/02	R186	02/11/2023	9.15 Call	Bond Future	141.4600	0.1415	99.3400	0.0993	29.775	0.0000	0.0000
2023/10/02	R186	01/02/2024	9.51 Call	Bond Future	951.9300	0.9519	869.7000	0.8697	8.638	0.0000	0.0000
2023/10/02	R186	01/02/2024	9.51 Put	Bond Future	873.4400	0.8734	932.0400	0.9320	6.709	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	
2023/10/02	R186	01/02/2024	9.52 Call	Bond Future	965.7000	0.9657	882.8400	0.8828	8.580	0.0000	0.0000
2023/10/02	R186	01/02/2024	9.52 Put	Bond Future	862.1900	0.8622	920.1600	0.9202	6.724	0.0000	0.0000
2023/10/02	R186	01/02/2024	9.50 Call	Bond Future	938.2700	0.9383	856.6700	0.8567	8.697	0.0000	0.0000
2023/10/02	R186	01/02/2024	9.50 Put	Bond Future	884.8100	0.8848	944.0400	0.9440	6.694	0.0000	0.0000
2023/10/02	R186	01/02/2024		Bond Future	9.4787	103.8414	9.5349	103.7006	0.594	0.0000	0.0000
2023/10/02	R186	02/05/2024		Bond Future	9.5086	106.1909	9.5711	106.0468	0.657	0.0000	0.0000
2023/10/02	R186	02/05/2024	10.40 Call	Bond Future	2548.2700	2.5483	2435.0700	2.4351	4.442	0.0000	0.0000
2023/10/02	R186	02/05/2024	10.40 Put	Bond Future	516.1600	0.5162	546.9900	0.5470	5.973	0.0000	0.0000
2023/10/02	R186	02/05/2024	9.73 Put	Bond Future	923.2900	0.9233	977.9000	0.9779	5.915	0.0000	0.0000
2023/10/02	R186	02/05/2024	9.73 Call	Bond Future	1432.8000	1.4328	1343.3800	1.3434	6.241	0.0000	0.0000
2023/10/02	R186	02/05/2024	8.00 Call	Bond Future	120.0800	0.1201	103.8600	0.1039	13.508	0.0000	0.0000
2023/10/02	R186	02/05/2024	8.00 Put	Bond Future	3680.3800	3.6804	3808.1900	3.8082	3.473	0.0000	0.0000
2023/10/02	R186	02/05/2024	8.01 Call	Bond Future	122.0400	0.1220	105.6000	0.1056	13.471	0.0000	0.0000
2023/10/02	R186	02/05/2024	8.01 Put	Bond Future	3658.2200	3.6582	3785.8100	3.7858	3.488	0.0000	0.0000
2023/10/02	R186	02/05/2024	7.99 Call	Bond Future	118.1400	0.1181	102.1400	0.1021	13.543	0.0000	0.0000
2023/10/02	R186	02/05/2024	7.99 Put	Bond Future	3702.5600	3.7026	3830.5900	3.8306	3.458	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.69 Call	Bond Future	429.3700	0.4294	388.1200	0.3881	9.607	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.69 Put	Bond Future	2261.3900	2.2614	2367.2200	2.3672	4.680	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.70 Call	Bond Future	434.8300	0.4348	393.2000	0.3932	9.574	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.70 Put	Bond Future	2245.2700	2.2453	2350.7200	2.3507	4.697	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.68 Call	Bond Future	424.2700	0.4243	383.3900	0.3834	9.635	0.0000	0.0000
2023/10/02	R186	01/08/2024	8.68 Put	Bond Future	2277.8700	2.2779	2384.0700	2.3841	4.662	0.0000	0.0000
2023/10/02	R186	01/08/2024		Bond Future	9.5487	103.2759	9.6185	103.1288	0.731	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.14 Call	Bond Future	767.5700	0.7676	707.9100	0.7079	7.773	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.14 Put	Bond Future	1715.7500	1.7158	1806.2500	1.8063	5.275	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.15 Call	Bond Future	775.9200	0.7759	715.8500	0.7159	7.742	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.15 Put	Bond Future	1705.0000	1.7050	1795.0900	1.7951	5.284	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.13 Call	Bond Future	758.8400	0.7588	699.6000	0.6996	7.807	0.0000	0.0000
2023/10/02	R186	07/11/2024	9.13 Put	Bond Future	1726.1300	1.7261	1817.0500	1.8171	5.267	0.0000	0.0000
2023/10/02	R186	07/11/2024		Bond Future	9.6392	105.7167	9.7189	105.5665	0.826	0.0000	0.0000
2023/10/02	R197	02/11/2023		Bond Future	341.9087	341.9087	341.9510	341.9510	0.012	0.0000	0.0000
2023/10/02	R202	02/11/2023		Bond Future	252.9646	252.9646	253.0124	253.0124	0.019	0.0000	0.0000
2023/10/02	R202	01/02/2024		Bond Future	253.6576	253.6576	253.7061	253.7061	0.019	0.0000	0.0000
2023/10/02	R202	02/05/2024		Bond Future	259.4561	259.4561	259.5058	259.5058	0.019	0.0000	0.0000
2023/10/02	R202	01/08/2024		Bond Future	260.2733	260.2733	260.3232	260.3232	0.019	0.0000	0.0000
2023/10/02	R202	07/11/2024		Bond Future	266.4961	266.4961	266.5483	266.5483	0.020	0.0000	0.0000
2023/10/02	R209	02/11/2023		Bond Future	12.4946	61.7799	12.5592	61.4962	0.516	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	
2023/10/02	R209	02/11/2023	11.34 Put	Bond Future	5423.2800	5.4233	5698.5100	5.6985	5.075	0.0000	0.0000
2023/10/02	R209	02/11/2023	11.35 Call	Bond Future	18.3700	0.0184	9.4700	0.0095	48.449	0.0000	0.0000
2023/10/02	R209	02/11/2023	11.35 Put	Bond Future	5374.5600	5.3746	5649.4100	5.6494	5.114	0.0000	0.0000
2023/10/02	R209	02/11/2023	11.33 Call	Bond Future	16.6200	0.0166	8.4700	0.0085	49.037	0.0000	0.0000
2023/10/02	R209	02/11/2023	11.33 Put	Bond Future	5472.1000	5.4721	5747.7000	5.7477	5.036	0.0000	0.0000
2023/10/02	R209	02/11/2023	11.34 Call	Bond Future	17.4700	0.0175	8.9500	0.0090	48.769	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.13 Call	Bond Future	1198.9700	1.1990	1075.8400	1.0758	10.270	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.13 Put	Bond Future	3353.7200	3.3537	3520.6700	3.5207	4.978	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.14 Call	Bond Future	1215.4400	1.2154	1091.2600	1.0913	10.217	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.14 Put	Bond Future	3324.6100	3.3246	3490.5100	3.4905	4.990	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.12 Call	Bond Future	1182.4900	1.1825	1060.4300	1.0604	10.322	0.0000	0.0000
2023/10/02	R209	01/02/2024	12.12 Put	Bond Future	3382.8800	3.3829	3550.9000	3.5509	4.967	0.0000	0.0000
2023/10/02	R209	01/02/2024		Bond Future	12.6140	63.1482	12.6810	62.8582	0.531	0.0000	0.0000
2023/10/02	R209	02/05/2024		Bond Future	12.7327	61.4233	12.8022	61.1266	0.546	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.18 Call	Bond Future	553.3200	0.5533	495.0400	0.4950	10.533	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.18 Put	Bond Future	7736.3100	7.7363	7974.6500	7.9747	3.081	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.19 Call	Bond Future	560.2300	0.5602	501.3900	0.5014	10.503	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.19 Put	Bond Future	7693.3200	7.6933	7931.1000	7.9311	3.091	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.17 Call	Bond Future	546.3700	0.5464	488.6500	0.4887	10.564	0.0000	0.0000
2023/10/02	R209	02/05/2024	11.17 Put	Bond Future	7779.3200	7.7793	8018.2200	8.0182	3.071	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.79 Call	Bond Future	1379.4300	1.3794	1278.0000	1.2780	7.353	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.79 Put	Bond Future	6119.2300	6.1192	6321.0100	6.3210	3.297	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.80 Call	Bond Future	1391.3100	1.3913	1289.2500	1.2893	7.336	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.80 Put	Bond Future	6084.3800	6.0844	6285.5300	6.2855	3.306	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.78 Call	Bond Future	1367.4300	1.3674	1266.6200	1.2666	7.372	0.0000	0.0000
2023/10/02	R209	01/08/2024	11.78 Put	Bond Future	6154.0000	6.1540	6356.4000	6.3564	3.289	0.0000	0.0000
2023/10/02	R209	01/08/2024		Bond Future	12.8575	62.8086	12.9297	62.5053	0.562	0.0000	0.0000
2023/10/02	R209	07/11/2024		Bond Future	13.0105	61.1359	13.0857	60.8257	0.578	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.22 Call	Bond Future	2006.0100	2.0060	1881.0000	1.8810	6.232	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.22 Put	Bond Future	5402.1500	5.4022	5587.2900	5.5873	3.427	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.23 Call	Bond Future	2020.1600	2.0202	1894.5500	1.8946	6.218	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.23 Put	Bond Future	5371.7200	5.3717	5556.2600	5.5563	3.435	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.21 Call	Bond Future	1991.9200	1.9919	1867.5200	1.8675	6.245	0.0000	0.0000
2023/10/02	R209	07/11/2024	12.21 Put	Bond Future	5432.6900	5.4327	5618.4400	5.6184	3.419	0.0000	0.0000
2023/10/02	R210	02/11/2023		Bond Future	226.5742	226.5742	226.6134	226.6134	0.017	0.0000	0.0000
2023/10/02	R210	01/02/2024		Bond Future	231.6480	231.6480	231.6879	231.6879	0.017	0.0000	0.0000
2023/10/02	R210	02/05/2024		Bond Future	233.6906	233.6906	233.7305	233.7305	0.017	0.0000	0.0000
2023/10/02	R210	01/08/2024		Bond Future	239.0161	239.0161	239.0574	239.0574	0.017	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	
2023/10/02	R210	07/11/2024		Bond Future	241.3945	241.3945	241.4367	241.4367	0.017	0.0000	0.0000
2023/10/02	R213	02/11/2023		Bond Future	11.4150	79.7912	11.4696	79.5636	0.478	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.12 Call	Bond Future	375.8000	0.3758	284.4800	0.2845	24.300	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.12 Put	Bond Future	1620.0500	1.6201	1756.3500	1.7564	8.413	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.13 Call	Bond Future	390.8300	0.3908	297.2300	0.2972	23.949	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.13 Put	Bond Future	1592.4900	1.5925	1726.5100	1.7265	8.416	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.11 Call	Bond Future	361.1800	0.3612	272.1400	0.2721	24.653	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.11 Put	Bond Future	1648.0500	1.6481	1786.6300	1.7866	8.409	0.0000	0.0000
2023/10/02	R213	02/11/2023	12.70 Call	Bond Future	5209.4200	5.2094	4978.0900	4.9781	4.441	0.0000	0.0000
2023/10/02	R213	02/11/2023	12.70 Put	Bond Future	67.2400	0.0672	63.5300	0.0635	5.518	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.44 Put	Bond Future	907.7000	0.9077	977.3300	0.9773	7.671	0.0000	0.0000
2023/10/02	R213	02/11/2023	11.44 Call	Bond Future	1012.1500	1.0122	854.1600	0.8542	15.609	0.0000	0.0000
2023/10/02	R213	02/11/2023	10.94 Put	Bond Future	2178.3400	2.1783	2354.4200	2.3544	8.083	0.0000	0.0000
2023/10/02	R213	02/11/2023	10.94 Call	Bond Future	162.5600	0.1626	111.0200	0.1110	31.705	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.71 Call	Bond Future	2357.8100	2.3578	2203.8100	2.2038	6.531	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.71 Put	Bond Future	1650.7000	1.6507	1729.4500	1.7295	4.771	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.72 Call	Bond Future	2381.2600	2.3813	2226.5200	2.2265	6.498	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.72 Put	Bond Future	1633.9500	1.6340	1711.9600	1.7120	4.774	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.70 Call	Bond Future	2334.4700	2.3345	2181.2000	2.1812	6.566	0.0000	0.0000
2023/10/02	R213	01/02/2024	11.70 Put	Bond Future	1667.5900	1.6676	1747.0700	1.7471	4.766	0.0000	0.0000
2023/10/02	R213	01/02/2024		Bond Future	11.5352	81.5584	11.5925	81.3257	0.497	0.0000	0.0000
2023/10/02	R213	02/05/2024		Bond Future	11.6443	79.8437	11.7044	79.6057	0.516	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.29 Call	Bond Future	684.0900	0.6841	625.2100	0.6252	8.607	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.29 Put	Bond Future	6291.1300	6.2911	6470.2300	6.4702	2.847	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.30 Call	Bond Future	691.2800	0.6913	631.9400	0.6319	8.584	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.30 Put	Bond Future	6255.1100	6.2551	6433.7500	6.4338	2.856	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.28 Call	Bond Future	677.1300	0.6771	618.7000	0.6187	8.629	0.0000	0.0000
2023/10/02	R213	02/05/2024	10.28 Put	Bond Future	6327.4000	6.3274	6506.9500	6.5070	2.838	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.87 Call	Bond Future	1373.1200	1.3731	1284.6500	1.2847	6.443	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.87 Put	Bond Future	4907.2000	4.9072	5061.9200	5.0619	3.153	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.88 Call	Bond Future	1384.5300	1.3845	1295.5400	1.2955	6.427	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.88 Put	Bond Future	4877.8700	4.8779	5032.0700	5.0321	3.161	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.86 Call	Bond Future	1362.0500	1.3621	1274.0800	1.2741	6.459	0.0000	0.0000
2023/10/02	R213	01/08/2024	10.86 Put	Bond Future	4936.9000	4.9369	5092.1200	5.0921	3.144	0.0000	0.0000
2023/10/02	R213	01/08/2024		Bond Future	11.7612	81.6448	11.8243	81.4016	0.537	0.0000	0.0000
2023/10/02	R213	07/11/2024		Bond Future	11.9214	80.0130	11.9881	79.7643	0.559	0.0000	0.0000
2023/10/02	R213	07/11/2024	11.22 Call	Bond Future	1806.5700	1.8066	1704.5400	1.7045	5.648	0.0000	0.0000
2023/10/02	R213	07/11/2024	11.22 Put	Bond Future	4481.8500	4.4819	4628.4900	4.6285	3.272	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	
2023/10/02	R213	07/11/2024	11.23 Call	Bond Future	1819.6000	1.8196	1717.0800	1.7171	5.634	0.0000	0.0000
2023/10/02	R213	07/11/2024	11.23 Put	Bond Future	4455.9500	4.4560	4602.1000	4.6021	3.280	0.0000	0.0000
2023/10/02	R213	07/11/2024	11.21 Call	Bond Future	1793.6000	1.7936	1692.0700	1.6921	5.661	0.0000	0.0000
2023/10/02	R213	07/11/2024	11.21 Put	Bond Future	4507.8400	4.5078	4654.9800	4.6550	3.264	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.46 Call	Bond Future	5.0700	0.0051	2.1100	0.0021	58.383	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.46 Put	Bond Future	6651.1500	6.6512	6976.4200	6.9764	4.890	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.47 Call	Bond Future	5.3700	0.0054	2.2500	0.0023	58.101	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.47 Put	Bond Future	6598.8600	6.5989	6923.9700	6.9240	4.927	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.45 Call	Bond Future	4.7800	0.0048	1.9800	0.0020	58.577	0.0000	0.0000
2023/10/02	R214	02/11/2023	11.45 Put	Bond Future	6703.5100	6.7035	7028.9400	7.0289	4.855	0.0000	0.0000
2023/10/02	R214	02/11/2023		Bond Future	12.8370	57.5599	12.9116	57.2316	0.581	0.0000	0.0000
2023/10/02	R214	01/02/2024		Bond Future	12.9633	58.8347	13.0407	58.4991	0.598	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.15 Call	Bond Future	726.8500	0.7269	627.7200	0.6277	13.638	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.15 Put	Bond Future	4450.8100	4.4508	4687.2900	4.6873	5.313	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.16 Call	Bond Future	737.8300	0.7378	637.6300	0.6376	13.580	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.16 Put	Bond Future	4413.6600	4.4137	4649.0700	4.6491	5.334	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.14 Call	Bond Future	716.1000	0.7161	618.0200	0.6180	13.696	0.0000	0.0000
2023/10/02	R214	01/02/2024	12.14 Put	Bond Future	4488.2400	4.4882	4725.7700	4.7258	5.292	0.0000	0.0000
2023/10/02	R214	02/05/2024		Bond Future	13.0797	56.8601	13.1600	56.5170	0.614	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.47 Call	Bond Future	510.9500	0.5110	449.5900	0.4496	12.009	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.47 Put	Bond Future	8154.8000	8.1548	8436.5800	8.4366	3.455	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.48 Call	Bond Future	517.6000	0.5176	455.6300	0.4556	11.973	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.48 Put	Bond Future	8109.0700	8.1091	8390.2400	8.3902	3.467	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.46 Call	Bond Future	504.2500	0.5043	443.5200	0.4435	12.044	0.0000	0.0000
2023/10/02	R214	02/05/2024	11.46 Put	Bond Future	8200.5400	8.2005	8482.9500	8.4830	3.444	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.17 Call	Bond Future	1467.0400	1.4670	1347.8400	1.3478	8.125	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.17 Put	Bond Future	6114.3000	6.1143	6345.9200	6.3459	3.788	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.18 Call	Bond Future	1479.7100	1.4797	1359.7900	1.3598	8.104	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.18 Put	Bond Future	6079.0300	6.0790	6309.9300	6.3099	3.798	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.16 Call	Bond Future	1454.6200	1.4546	1336.1500	1.3362	8.144	0.0000	0.0000
2023/10/02	R214	01/08/2024	12.16 Put	Bond Future	6149.8800	6.1499	6382.2300	6.3822	3.778	0.0000	0.0000
2023/10/02	R214	01/08/2024		Bond Future	13.2011	58.1426	13.2844	57.7917	0.631	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.61 Call	Bond Future	2228.0600	2.2281	2078.3100	2.0783	6.721	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.61 Put	Bond Future	5456.2900	5.4563	5665.4200	5.6654	3.833	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.62 Call	Bond Future	2244.7800	2.2448	2094.3000	2.0943	6.704	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.62 Put	Bond Future	5427.5800	5.4276	5635.9800	5.6360	3.840	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.60 Call	Bond Future	2211.4200	2.2114	2062.3800	2.0624	6.740	0.0000	0.0000
2023/10/02	R214	07/11/2024	12.60 Put	Bond Future	5485.1200	5.4851	5694.9600	5.6950	3.826	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	
2023/10/02	R214	07/11/2024		Bond Future	13.3525	56.2084	13.4392	55.8495	0.650	0.0000	0.0000
2023/10/02	R248	02/11/2023		Bond Future	12.9289	70.8265	13.0035	70.4301	0.577	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.48 Call	Bond Future	4.0900	0.0041	1.6300	0.0016	60.147	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.48 Put	Bond Future	8588.3400	8.5883	8982.2900	8.9823	4.587	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.49 Call	Bond Future	4.3500	0.0044	1.7500	0.0018	59.770	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.49 Put	Bond Future	8523.0000	8.5230	8916.8100	8.9168	4.621	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.47 Call	Bond Future	3.8500	0.0039	1.5200	0.0015	60.519	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.47 Put	Bond Future	8653.7900	8.6538	9047.8700	9.0479	4.554	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.80 Put	Bond Future	6556.3600	6.5564	6940.5100	6.9405	5.859	0.0000	0.0000
2023/10/02	R248	02/11/2023	11.80 Call	Bond Future	24.2900	0.0243	12.0300	0.0120	50.473	0.0000	0.0000
2023/10/02	R248	02/11/2023	12.50 Put	Bond Future	2784.4400	2.7844	3056.1200	3.0561	9.757	0.0000	0.0000
2023/10/02	R248	02/11/2023	12.50 Call	Bond Future	424.7200	0.4247	299.9900	0.3000	29.368	0.0000	0.0000
2023/10/02	R248	02/11/2023	13.60 Call	Bond Future	3723.1200	3.7231	3352.3300	3.3523	9.959	0.0000	0.0000
2023/10/02	R248	02/11/2023	13.60 Put	Bond Future	300.1100	0.3001	325.7300	0.3257	8.537	0.0000	0.0000
2023/10/02	R248	01/02/2024		Bond Future	13.0608	72.3952	13.1385	71.9900	0.595	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.15 Call	Bond Future	771.2900	0.7713	662.8900	0.6629	14.054	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.15 Put	Bond Future	5860.1400	5.8601	6156.9400	6.1569	5.065	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.16 Call	Bond Future	783.3000	0.7833	673.6700	0.6737	13.996	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.16 Put	Bond Future	5812.6600	5.8127	6108.2300	6.1082	5.085	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.14 Call	Bond Future	759.4200	0.7594	652.2400	0.6522	14.113	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.14 Put	Bond Future	5907.8400	5.9078	6205.8600	6.2059	5.044	0.0000	0.0000
2023/10/02	R248	01/02/2024	11.50 Put	Bond Future	9385.6600	9.3857	9746.7400	9.7467	3.847	0.0000	0.0000
2023/10/02	R248	01/02/2024	11.50 Call	Bond Future	241.1200	0.2411	197.0000	0.1970	18.298	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.30 Put	Bond Future	5180.3300	5.1803	5457.4900	5.4575	5.350	0.0000	0.0000
2023/10/02	R248	01/02/2024	12.30 Call	Bond Future	974.9800	0.9750	846.9400	0.8469	13.133	0.0000	0.0000
2023/10/02	R248	01/02/2024	13.37 Call	Bond Future	3582.2700	3.5823	3307.3300	3.3073	7.675	0.0000	0.0000
2023/10/02	R248	01/02/2024	13.37 Put	Bond Future	1995.2300	1.9952	2125.4900	2.1255	6.529	0.0000	0.0000
2023/10/02	R248	02/05/2024		Bond Future	13.1825	69.5831	13.2634	69.1687	0.613	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.47 Call	Bond Future	544.7700	0.5448	477.9300	0.4779	12.269	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.47 Put	Bond Future	10516.3800	10.5164	10863.9600	10.8640	3.305	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.48 Call	Bond Future	552.3100	0.5523	484.7500	0.4848	12.232	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.48 Put	Bond Future	10458.3600	10.4584	10805.2200	10.8052	3.317	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.46 Call	Bond Future	537.3000	0.5373	471.1900	0.4712	12.304	0.0000	0.0000
2023/10/02	R248	02/05/2024	11.46 Put	Bond Future	10574.5700	10.5746	10922.8800	10.9229	3.294	0.0000	0.0000
2023/10/02	R248	01/08/2024	12.31 Call	Bond Future	1843.3800	1.8434	1696.0100	1.6960	7.995	0.0000	0.0000
2023/10/02	R248	01/08/2024	12.31 Put	Bond Future	7271.5600	7.2716	7547.8000	7.5478	3.799	0.0000	0.0000
2023/10/02	R248	01/08/2024	12.32 Call	Bond Future	1858.9300	1.8589	1710.6700	1.7107	7.976	0.0000	0.0000
2023/10/02	R248	01/08/2024	12.32 Put	Bond Future	7229.0100	7.2290	7504.3600	7.5044	3.809	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	
2023/10/02	R248	01/08/2024	12.30 Call	Bond Future	1827.9300	1.8279	1681.4200	1.6814	8.015	0.0000	0.0000
2023/10/02	R248	01/08/2024	12.30 Put	Bond Future	7314.2900	7.3143	7591.3900	7.5914	3.788	0.0000	0.0000
2023/10/02	R248	01/08/2024		Bond Future	13.3098	71.1524	13.3938	70.7288	0.632	0.0000	0.0000
2023/10/02	R248	07/11/2024		Bond Future	13.4681	68.3801	13.5559	67.9467	0.652	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.79 Call	Bond Future	2825.6900	2.8257	2639.0500	2.6391	6.605	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.79 Put	Bond Future	6348.5500	6.3486	6595.3100	6.5953	3.887	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.80 Call	Bond Future	2846.4200	2.8464	2658.9100	2.6589	6.588	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.80 Put	Bond Future	6314.9300	6.3149	6560.8200	6.5608	3.894	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.78 Call	Bond Future	2804.7500	2.8048	2618.9900	2.6190	6.623	0.0000	0.0000
2023/10/02	R248	07/11/2024	12.78 Put	Bond Future	6382.0400	6.3820	6629.6800	6.6297	3.880	0.0000	0.0000
2023/10/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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