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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2023 TO 11/09/2023

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
2023/09/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/11	2025	02/11/2023		Bond Future	172.9174	172.9174	172.8835	0.020	0.0000	0.0000
2023/09/11	2025	01/02/2024		Bond Future	175.0104	175.0104	174.9759	0.020	0.0000	0.0000
2023/09/11	2025	02/05/2024		Bond Future	178.9267	178.9267	178.8918	0.019	0.0000	0.0000
2023/09/11	2025	01/08/2024		Bond Future	181.0826	181.0826	181.0467	0.020	0.0000	0.0000
2023/09/11	2025	07/11/2024		Bond Future	185.3238	185.3238	185.2877	0.019	0.0000	0.0000
2023/09/11	2029	02/11/2023		Bond Future	125.1592	125.1592	124.9578	0.161	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	
2023/09/11	2029	01/02/2024		Bond Future	127.9732	127.9732	127.7673	127.7673	0.161	0.0000	0.0000
2023/09/11	2029	02/05/2024		Bond Future	129.4702	129.4702	129.2593	129.2593	0.163	0.0000	0.0000
2023/09/11	2029	01/08/2024		Bond Future	132.3609	132.3609	132.1456	132.1456	0.163	0.0000	0.0000
2023/09/11	2029	07/11/2024		Bond Future	134.0605	134.0605	133.8405	133.8405	0.164	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.80 Put	Bond Future	586.7200	0.5867	574.3600	0.5744	2.107	0.0000	0.0000
2023/09/11	2030	02/11/2023	12.27 Call	Bond Future	7506.6900	7.5067	7440.6600	7.4407	0.880	0.0000	0.0000
2023/09/11	2030	02/11/2023		Bond Future	10.3900	91.3611	10.4047	91.2998	0.141	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.81 Call	Bond Future	2316.9000	2.3169	2243.1700	2.2432	3.182	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.82 Call	Bond Future	2347.9200	2.3479	2274.0800	2.2741	3.145	0.0000	0.0000
2023/09/11	2030	02/11/2023	9.57 Put	Bond Future	3615.6400	3.6156	3662.3800	3.6624	1.293	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.07 Put	Bond Future	1905.4000	1.9054	1921.0700	1.9211	0.822	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.07 Call	Bond Future	549.9300	0.5499	504.3300	0.5043	8.292	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.57 Put	Bond Future	145.1300	0.1451	134.7700	0.1348	7.138	0.0000	0.0000
2023/09/11	2030	02/11/2023	9.89 Put	Bond Future	2448.7000	2.4487	2476.2500	2.4763	1.125	0.0000	0.0000
2023/09/11	2030	02/11/2023	9.89 Call	Bond Future	319.5500	0.3196	285.8300	0.2858	10.552	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.39 Call	Bond Future	1166.5500	1.1666	1103.5300	1.1035	5.402	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.43 Put	Bond Future	188.4900	0.1885	176.9200	0.1769	6.138	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.82 Put	Bond Future	566.6300	0.5666	554.0600	0.5541	2.218	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.80 Call	Bond Future	2286.1500	2.2862	2212.5200	2.2125	3.221	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.62 Put	Bond Future	798.5400	0.7985	789.2600	0.7893	1.162	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.12 Call	Bond Future	3329.7200	3.3297	3255.0400	3.2550	2.243	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.81 Put	Bond Future	576.5300	0.5765	564.0700	0.5641	2.161	0.0000	0.0000
2023/09/11	2030	02/11/2023	9.57 Call	Bond Future	90.5800	0.0906	76.0500	0.0761	16.041	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.57 Call	Bond Future	4928.1100	4.9281	4856.4800	4.8565	1.453	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.39 Put	Bond Future	1166.7200	1.1667	1164.9700	1.1650	0.150	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.43 Call	Bond Future	4421.1100	4.4211	4348.2700	4.3483	1.648	0.0000	0.0000
2023/09/11	2030	02/11/2023	10.62 Call	Bond Future	1756.8500	1.7569	1686.3000	1.6863	4.016	0.0000	0.0000
2023/09/11	2030	02/11/2023	11.12 Put	Bond Future	331.9100	0.3319	318.5000	0.3185	4.040	0.0000	0.0000
2023/09/11	2030	02/11/2023	12.27 Put	Bond Future	38.2800	0.0383	33.5200	0.0335	12.435	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.85 Call	Bond Future	5931.8400	5.9318	5864.6000	5.8646	1.134	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.00 Put	Bond Future	3105.1900	3.1052	3125.9100	3.1259	0.667	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.00 Call	Bond Future	1208.9400	1.2089	1166.9500	1.1670	3.473	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.16 Put	Bond Future	2699.0200	2.6990	2715.6400	2.7156	0.616	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.00 Call	Bond Future	3363.9400	3.3639	3301.9800	3.3020	1.842	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.00 Put	Bond Future	1202.7800	1.2028	1203.5300	1.2035	0.062	0.0000	0.0000
2023/09/11	2030	01/02/2024	9.93 Put	Bond Future	3299.2100	3.2992	3321.7200	3.3217	0.682	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.07 Put	Bond Future	2922.8800	2.9229	2941.7800	2.9418	0.647	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.35 Put	Bond Future	841.2500	0.8413	838.7400	0.8387	0.298	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	
2023/09/11	2030	01/02/2024	9.89 Call	Bond Future	1056.4300	1.0564	1017.2500	1.0173	3.709	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.86 Call	Bond Future	5964.2300	5.9642	5896.9700	5.8970	1.128	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.75 Call	Bond Future	5610.3800	5.6104	5543.3500	5.5434	1.195	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.36 Put	Bond Future	832.5500	0.8326	829.9800	0.8300	0.309	0.0000	0.0000
2023/09/11	2030	01/02/2024	12.10 Put	Bond Future	382.2400	0.3822	377.4700	0.3775	1.248	0.0000	0.0000
2023/09/11	2030	01/02/2024	9.89 Put	Bond Future	3413.2700	3.4133	3436.8000	3.4368	0.689	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.39 Put	Bond Future	2185.4800	2.1855	2196.6800	2.1967	0.512	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.39 Call	Bond Future	1899.1500	1.8992	1847.6400	1.8476	2.712	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.86 Put	Bond Future	493.1500	0.4932	488.6000	0.4886	0.923	0.0000	0.0000
2023/09/11	2030	01/02/2024	9.57 Put	Bond Future	4403.7400	4.4037	4435.5900	4.4356	0.723	0.0000	0.0000
2023/09/11	2030	01/02/2024	9.57 Call	Bond Future	690.3900	0.6904	659.5300	0.6595	4.470	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.07 Call	Bond Future	1318.2300	1.3182	1274.4200	1.2744	3.323	0.0000	0.0000
2023/09/11	2030	01/02/2024	12.10 Call	Bond Future	6748.7000	6.7487	6681.2200	6.6812	1.000	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.31 Call	Bond Future	4249.7600	4.2498	4184.8200	4.1848	1.528	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.31 Put	Bond Future	876.8900	0.8769	874.6600	0.8747	0.254	0.0000	0.0000
2023/09/11	2030	01/02/2024	9.93 Call	Bond Future	1110.1900	1.1102	1069.9900	1.0700	3.621	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.36 Call	Bond Future	4398.8700	4.3989	4333.5900	4.3336	1.484	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.37 Call	Bond Future	4428.8800	4.4289	4363.5400	4.3635	1.475	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.35 Call	Bond Future	4368.9300	4.3689	4303.7100	4.3037	1.493	0.0000	0.0000
2023/09/11	2030	01/02/2024		Bond Future	10.4603	89.3872	10.4757	89.3245	0.148	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.75 Put	Bond Future	553.7400	0.5537	549.4200	0.5494	0.780	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.37 Put	Bond Future	823.9300	0.8239	821.3000	0.8213	0.319	0.0000	0.0000
2023/09/11	2030	01/02/2024	11.85 Put	Bond Future	498.3300	0.4983	493.8000	0.4938	0.909	0.0000	0.0000
2023/09/11	2030	01/02/2024	10.16 Call	Bond Future	1467.5800	1.4676	1421.4900	1.4215	3.141	0.0000	0.0000
2023/09/11	2030	02/05/2024	12.38 Put	Bond Future	652.3600	0.6524	651.0300	0.6510	0.204	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.62 Call	Bond Future	2701.9200	2.7019	2651.8600	2.6519	1.853	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.66 Call	Bond Future	1091.7000	1.0917	1059.7800	1.0598	2.924	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.82 Call	Bond Future	1290.7400	1.2907	1255.6400	1.2556	2.719	0.0000	0.0000
2023/09/11	2030	02/05/2024		Bond Future	10.5438	91.3658	10.5600	91.3019	0.154	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.83 Call	Bond Future	1303.9400	1.3039	1268.6400	1.2686	2.707	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.83 Put	Bond Future	4168.4000	4.1684	4196.9800	4.1970	0.686	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.81 Call	Bond Future	1277.6300	1.2776	1242.7400	1.2427	2.731	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.82 Put	Bond Future	4196.1400	4.1961	4224.9200	4.2249	0.686	0.0000	0.0000
2023/09/11	2030	02/05/2024	13.15 Call	Bond Future	9861.4900	9.8615	9795.5700	9.7956	0.668	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.81 Put	Bond Future	4223.9900	4.2240	4252.9800	4.2530	0.686	0.0000	0.0000
2023/09/11	2030	02/05/2024	11.94 Call	Bond Future	6195.9100	6.1959	6132.3700	6.1324	1.026	0.0000	0.0000
2023/09/11	2030	02/05/2024	9.66 Put	Bond Future	4655.1800	4.6552	4687.1400	4.6871	0.687	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.16 Put	Bond Future	3329.3300	3.3293	3351.4100	3.3514	0.663	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.16 Call	Bond Future	1803.2300	1.8032	1761.4300	1.7614	2.318	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	
2023/09/11	2030	02/05/2024	11.94 Put	Bond Future	906.2500	0.9063	906.5900	0.9066	0.038	0.0000	0.0000
2023/09/11	2030	02/05/2024	12.38 Call	Bond Future	7527.2600	7.5273	7462.0500	7.4621	0.866	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.82 Put	Bond Future	2077.7400	2.0777	2088.5100	2.0885	0.518	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.82 Call	Bond Future	3156.6000	3.1566	3103.4900	3.1035	1.683	0.0000	0.0000
2023/09/11	2030	02/05/2024	10.62 Put	Bond Future	2402.5000	2.4025	2416.3200	2.4163	0.575	0.0000	0.0000
2023/09/11	2030	02/05/2024	11.12 Put	Bond Future	1666.9500	1.6670	1673.8500	1.6739	0.414	0.0000	0.0000
2023/09/11	2030	02/05/2024	11.12 Call	Bond Future	3899.0700	3.8991	3842.0900	3.8421	1.461	0.0000	0.0000
2023/09/11	2030	02/05/2024	13.15 Put	Bond Future	301.7300	0.3017	299.6900	0.2997	0.676	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.37 Call	Bond Future	2302.8100	2.3028	2260.6000	2.2606	1.833	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.38 Put	Bond Future	3305.0100	3.3050	3327.6800	3.3277	0.686	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.38 Call	Bond Future	2321.2900	2.3213	2278.9100	2.2789	1.826	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.39 Call	Bond Future	2339.5100	2.3395	2296.9700	2.2970	1.818	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.37 Put	Bond Future	3325.0200	3.3250	3347.8600	3.3479	0.687	0.0000	0.0000
2023/09/11	2030	01/08/2024	10.39 Put	Bond Future	3284.7500	3.2848	3307.2600	3.3073	0.685	0.0000	0.0000
2023/09/11	2030	01/08/2024		Bond Future	10.6373	89.3785	10.6545	89.3135	0.161	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.75 Put	Bond Future	3108.3100	3.1083	3129.5600	3.1296	0.684	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.76 Call	Bond Future	3106.5800	3.1066	3061.5000	3.0615	1.451	0.0000	0.0000
2023/09/11	2030	07/11/2024		Bond Future	10.7561	91.4453	10.7742	91.3791	0.169	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.75 Call	Bond Future	3086.2000	3.0862	3041.2600	3.0413	1.456	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.76 Put	Bond Future	3092.2100	3.0922	3113.3200	3.1133	0.683	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.74 Call	Bond Future	3066.2800	3.0663	3021.4700	3.0215	1.461	0.0000	0.0000
2023/09/11	2030	07/11/2024	10.74 Put	Bond Future	3124.9000	3.1249	3146.2800	3.1463	0.684	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.50 Call	Bond Future	1986.0600	1.9861	1847.4300	1.8474	6.980	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.50 Put	Bond Future	1028.5100	1.0285	1054.5900	1.0546	2.536	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.00 Put	Bond Future	2153.8800	2.1539	2231.6100	2.2316	3.609	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.58 Put	Bond Future	3680.9200	3.6809	3810.0500	3.8101	3.508	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.35 Put	Bond Future	4721.3200	4.7213	4870.3600	4.8704	3.157	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.78 Put	Bond Future	658.4900	0.6585	667.9900	0.6680	1.443	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.28 Call	Bond Future	1358.7700	1.3588	1239.5600	1.2396	8.773	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.71 Put	Bond Future	3150.3200	3.1503	3264.8000	3.2648	3.634	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.90 Call	Bond Future	3342.1800	3.3422	3182.2900	3.1823	4.784	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.22 Put	Bond Future	1572.6200	1.5726	1624.4100	1.6244	3.293	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.85 Put	Bond Future	2636.0000	2.6360	2732.9400	2.7329	3.678	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.85 Call	Bond Future	478.4500	0.4785	410.6800	0.4107	14.164	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.78 Call	Bond Future	2912.2800	2.9123	2757.0700	2.7571	5.330	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.28 Put	Bond Future	1438.7400	1.4387	1484.2400	1.4842	3.162	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.59 Call	Bond Future	191.9700	0.1920	155.3500	0.1554	19.076	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.23 Call	Bond Future	1231.4700	1.2315	1117.4800	1.1175	9.256	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	
2023/09/11	2032	02/11/2023	11.60 Put	Bond Future	878.7100	0.8787	897.8800	0.8979	2.182	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.90 Put	Bond Future	541.0400	0.5410	545.8600	0.5459	0.891	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.09 Put	Bond Future	1898.3400	1.8983	1964.9900	1.9650	3.511	0.0000	0.0000
2023/09/11	2032	02/11/2023	12.26 Call	Bond Future	4712.0600	4.7121	4544.3200	4.5443	3.560	0.0000	0.0000
2023/09/11	2032	02/11/2023	12.26 Put	Bond Future	297.6600	0.2977	294.6300	0.2946	1.018	0.0000	0.0000
2023/09/11	2032	02/11/2023		Bond Future	11.2968	84.5869	11.3316	84.4222	0.307	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.23 Put	Bond Future	1549.6200	1.5496	1600.3400	1.6003	3.273	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.24 Call	Bond Future	1256.4700	1.2565	1141.4000	1.1414	9.158	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.24 Put	Bond Future	1526.9100	1.5269	1576.5500	1.5766	3.251	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.22 Call	Bond Future	1206.7300	1.2067	1093.8100	1.0938	9.358	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.00 Call	Bond Future	728.6400	0.7286	641.6600	0.6417	11.937	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.58 Call	Bond Future	184.3600	0.1844	148.7800	0.1488	19.299	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.71 Call	Bond Future	301.8400	0.3018	251.6100	0.2516	16.641	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.60 Call	Bond Future	2302.2900	2.3023	2156.7500	2.1568	6.322	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.35 Call	Bond Future	62.6000	0.0626	46.9300	0.0469	25.032	0.0000	0.0000
2023/09/11	2032	02/11/2023	10.59 Put	Bond Future	3638.4500	3.6385	3766.5400	3.7665	3.520	0.0000	0.0000
2023/09/11	2032	02/11/2023	11.09 Call	Bond Future	908.5700	0.9086	810.5100	0.8105	10.793	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.59 Put	Bond Future	4804.1200	4.8041	4907.7200	4.9077	2.156	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.75 Call	Bond Future	3415.7600	3.4158	3287.6300	3.2876	3.751	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.62 Call	Bond Future	6231.0900	6.2311	6076.3100	6.0763	2.484	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.50 Put	Bond Future	888.7500	0.8888	904.9100	0.9049	1.818	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.85 Put	Bond Future	1635.7400	1.6357	1671.8900	1.6719	2.210	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.83 Call	Bond Future	3649.9200	3.6499	3518.4400	3.5184	3.602	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.84 Put	Bond Future	1650.9200	1.6509	1687.4700	1.6875	2.214	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.85 Call	Bond Future	3709.3500	3.7094	3577.0700	3.5771	3.566	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.83 Put	Bond Future	1666.2200	1.6662	1703.1700	1.7032	2.218	0.0000	0.0000
2023/09/11	2032	01/02/2024		Bond Future	11.3959	86.4682	11.4323	86.2998	0.319	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.59 Call	Bond Future	951.1000	0.9511	886.2700	0.8863	6.816	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.09 Put	Bond Future	3213.8000	3.2138	3288.1600	3.2882	2.314	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.73 Call	Bond Future	6617.6000	6.6176	6460.7800	6.4608	2.370	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.73 Put	Bond Future	713.5500	0.7136	725.1600	0.7252	1.627	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.01 Call	Bond Future	434.0200	0.4340	396.4700	0.3965	8.652	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.76 Put	Bond Future	4215.0100	4.2150	4308.7200	4.3087	2.223	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.62 Put	Bond Future	792.7000	0.7927	806.3500	0.8064	1.722	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.09 Call	Bond Future	1777.7300	1.7777	1683.6600	1.6837	5.292	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.01 Put	Bond Future	7203.5500	7.2036	7334.4300	7.3344	1.817	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.76 Call	Bond Future	1193.6600	1.1937	1118.9400	1.1189	6.260	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.84 Call	Bond Future	3679.5900	3.6796	3547.7100	3.5477	3.584	0.0000	0.0000
2023/09/11	2032	01/02/2024	10.78 Put	Bond Future	4148.8900	4.1489	4241.4200	4.2414	2.230	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	
2023/09/11	2032	01/02/2024	10.78 Call	Bond Future	1224.7000	1.2247	1148.8000	1.1488	6.197	0.0000	0.0000
2023/09/11	2032	01/02/2024	11.75 Put	Bond Future	1792.9900	1.7930	1833.2900	1.8333	2.248	0.0000	0.0000
2023/09/11	2032	01/02/2024	12.50 Call	Bond Future	5814.9300	5.8149	5662.6600	5.6627	2.619	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.36 Put	Bond Future	6466.2900	6.4663	6580.8600	6.5809	1.772	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.86 Put	Bond Future	4748.1800	4.7482	4840.8800	4.8409	1.952	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.86 Call	Bond Future	1761.5700	1.7616	1682.2900	1.6823	4.501	0.0000	0.0000
2023/09/11	2032	02/05/2024	12.90 Call	Bond Future	7210.1300	7.2101	7060.1100	7.0601	2.081	0.0000	0.0000
2023/09/11	2032	02/05/2024	11.35 Put	Bond Future	3439.7700	3.4398	3510.2700	3.5103	2.050	0.0000	0.0000
2023/09/11	2032	02/05/2024	11.35 Call	Bond Future	2737.6100	2.7376	2636.1300	2.6361	3.707	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.65 Call	Bond Future	1429.4800	1.4295	1359.7700	1.3598	4.877	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.54 Put	Bond Future	5795.1000	5.7951	5902.3400	5.9023	1.851	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.36 Call	Bond Future	1065.1500	1.0652	1007.7400	1.0077	5.390	0.0000	0.0000
2023/09/11	2032	02/05/2024		Bond Future	11.5041	84.2206	11.5421	84.0486	0.330	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.59 Put	Bond Future	5622.5500	5.6226	5727.5400	5.7275	1.867	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.55 Call	Bond Future	1286.7100	1.2867	1221.5200	1.2215	5.066	0.0000	0.0000
2023/09/11	2032	02/05/2024	11.09 Call	Bond Future	2182.4900	2.1825	2092.6800	2.0927	4.115	0.0000	0.0000
2023/09/11	2032	02/05/2024	13.35 Call	Bond Future	8713.2500	8.7133	8555.9800	8.5560	1.805	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.55 Put	Bond Future	5760.1800	5.7602	5866.9700	5.8670	1.854	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.56 Call	Bond Future	1300.6400	1.3006	1235.0000	1.2350	5.047	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.56 Put	Bond Future	5725.6400	5.7256	5831.9800	5.8320	1.857	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.59 Call	Bond Future	1342.7800	1.3428	1275.7900	1.2758	4.989	0.0000	0.0000
2023/09/11	2032	02/05/2024	11.09 Put	Bond Future	4086.9100	4.0869	4169.0800	4.1691	2.011	0.0000	0.0000
2023/09/11	2032	02/05/2024	13.18 Call	Bond Future	8140.4100	8.1404	7985.6000	7.9856	1.902	0.0000	0.0000
2023/09/11	2032	02/05/2024	13.18 Put	Bond Future	975.6900	0.9757	992.8600	0.9929	1.760	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.65 Put	Bond Future	5419.7300	5.4197	5522.0000	5.5220	1.887	0.0000	0.0000
2023/09/11	2032	02/05/2024	10.54 Call	Bond Future	1273.1100	1.2731	1208.3700	1.2084	5.085	0.0000	0.0000
2023/09/11	2032	02/05/2024	13.35 Put	Bond Future	867.5900	0.8676	882.3000	0.8823	1.696	0.0000	0.0000
2023/09/11	2032	02/05/2024	12.90 Put	Bond Future	1184.7000	1.1847	1206.6600	1.2067	1.854	0.0000	0.0000
2023/09/11	2032	01/08/2024		Bond Future	11.6202	86.0804	11.6599	85.9049	0.342	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.14 Call	Bond Future	2352.0500	2.3521	2265.1200	2.2651	3.696	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.14 Put	Bond Future	4510.3100	4.5103	4598.9100	4.5989	1.964	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.15 Call	Bond Future	2371.0300	2.3710	2283.6800	2.2837	3.684	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.15 Put	Bond Future	4483.6100	4.4836	4571.7900	4.5718	1.967	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.13 Call	Bond Future	2333.4900	2.3335	2246.9500	2.2470	3.709	0.0000	0.0000
2023/09/11	2032	01/08/2024	11.13 Put	Bond Future	4537.4600	4.5375	4626.4500	4.6265	1.961	0.0000	0.0000
2023/09/11	2032	07/11/2024	11.48 Put	Bond Future	4367.2100	4.3672	4450.3600	4.4504	1.904	0.0000	0.0000
2023/09/11	2032	07/11/2024	11.49 Call	Bond Future	3132.8000	3.1328	3036.3400	3.0363	3.079	0.0000	0.0000
2023/09/11	2032	07/11/2024		Bond Future	11.7695	83.9052	11.8114	83.7259	0.355	0.0000	0.0000
2023/09/11	2032	07/11/2024	11.48 Call	Bond Future	3112.0100	3.1120	3015.9100	3.0159	3.088	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	
2023/09/11	2032	07/11/2024	11.49 Put	Bond Future	4344.2500	4.3443	4427.0400	4.4270	1.906	0.0000	0.0000
2023/09/11	2032	07/11/2024	11.47 Call	Bond Future	3090.9400	3.0909	2995.1900	2.9952	3.098	0.0000	0.0000
2023/09/11	2032	07/11/2024	11.47 Put	Bond Future	4389.9300	4.3899	4473.4300	4.4734	1.902	0.0000	0.0000
2023/09/11	2033	02/11/2023		Bond Future	117.8263	117.8263	117.8211	117.8211	0.004	0.0000	0.0000
2023/09/11	2033	01/02/2024		Bond Future	120.4755	120.4755	120.4701	120.4701	0.004	0.0000	0.0000
2023/09/11	2033	02/05/2024		Bond Future	121.7093	121.7093	121.7038	121.7038	0.004	0.0000	0.0000
2023/09/11	2033	01/08/2024		Bond Future	124.4268	124.4268	124.4215	124.4215	0.004	0.0000	0.0000
2023/09/11	2033	07/11/2024		Bond Future	125.8420	125.8420	125.8367	125.8367	0.004	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.55 Put	Bond Future	4645.0600	4.6451	4774.8000	4.7748	2.793	0.0000	0.0000
2023/09/11	2037	02/11/2023		Bond Future	12.3460	77.4874	12.3805	77.3073	0.279	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.56 Call	Bond Future	313.9600	0.3140	262.5700	0.2626	16.368	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.56 Put	Bond Future	4597.0600	4.5971	4725.7900	4.7258	2.800	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.57 Call	Bond Future	322.9900	0.3230	270.5800	0.2706	16.227	0.0000	0.0000
2023/09/11	2037	02/11/2023	13.89 Call	Bond Future	7609.6600	7.6097	7423.4900	7.4235	2.446	0.0000	0.0000
2023/09/11	2037	02/11/2023	13.89 Put	Bond Future	133.7000	0.1337	127.6500	0.1277	4.525	0.0000	0.0000
2023/09/11	2037	02/11/2023	12.52 Call	Bond Future	2247.8500	2.2479	2094.6800	2.0947	6.814	0.0000	0.0000
2023/09/11	2037	02/11/2023	12.02 Put	Bond Future	2695.0000	2.6950	2771.4000	2.7714	2.835	0.0000	0.0000
2023/09/11	2037	02/11/2023	12.02 Call	Bond Future	960.6200	0.9606	856.9000	0.8569	10.797	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.57 Put	Bond Future	4549.3800	4.5494	4677.0900	4.6771	2.807	0.0000	0.0000
2023/09/11	2037	02/11/2023	12.52 Put	Bond Future	1345.5300	1.3455	1372.4800	1.3725	2.003	0.0000	0.0000
2023/09/11	2037	02/11/2023	11.55 Call	Bond Future	305.1900	0.3052	254.8100	0.2548	16.508	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.31 Put	Bond Future	3207.3100	3.2073	3276.7800	3.2768	2.166	0.0000	0.0000
2023/09/11	2037	01/02/2024	13.93 Call	Bond Future	7801.0500	7.8011	7627.0000	7.6270	2.231	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.93 Put	Bond Future	1893.3100	1.8933	1930.9000	1.9309	1.985	0.0000	0.0000
2023/09/11	2037	01/02/2024	13.93 Put	Bond Future	786.0800	0.7861	796.2100	0.7962	1.289	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.09 Put	Bond Future	3841.8000	3.8418	3925.1100	3.9251	2.169	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.32 Call	Bond Future	2439.4600	2.4395	2324.1400	2.3241	4.727	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.32 Put	Bond Future	3180.8100	3.1808	3249.6700	3.2497	2.165	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.33 Call	Bond Future	2465.4700	2.4655	2349.5500	2.3496	4.702	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.33 Put	Bond Future	3154.6700	3.1547	3222.9300	3.2229	2.164	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.31 Call	Bond Future	2413.7600	2.4138	2299.0500	2.2991	4.752	0.0000	0.0000
2023/09/11	2037	01/02/2024		Bond Future	12.4631	74.9546	12.4990	74.7704	0.288	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.93 Call	Bond Future	4238.6400	4.2386	4092.0500	4.0921	3.458	0.0000	0.0000
2023/09/11	2037	01/02/2024	12.09 Call	Bond Future	1886.3100	1.8863	1785.4400	1.7854	5.347	0.0000	0.0000
2023/09/11	2037	02/05/2024		Bond Future	12.5892	76.6134	12.6265	76.4253	0.296	0.0000	0.0000
2023/09/11	2037	02/05/2024	11.44 Call	Bond Future	1205.3400	1.2053	1141.4500	1.1415	5.301	0.0000	0.0000
2023/09/11	2037	02/05/2024	11.44 Put	Bond Future	7361.5200	7.3615	7485.7200	7.4857	1.687	0.0000	0.0000
2023/09/11	2037	02/05/2024	11.45 Call	Bond Future	1217.9500	1.2180	1153.6100	1.1536	5.283	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
2023/09/11	2037	02/05/2024	11.43 Put	Bond Future		7405.9500	7.4060	7530.6000	7.5306	1.683	0.0000	0.0000
2023/09/11	2037	02/05/2024	11.45 Put	Bond Future		7317.4300	7.3174	7441.1800	7.4412	1.691	0.0000	0.0000
2023/09/11	2037	02/05/2024	11.43 Call	Bond Future		1193.0200	1.1930	1129.5800	1.1296	5.318	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.11 Call	Bond Future		2648.1600	2.6482	2553.9900	2.5540	3.556	0.0000	0.0000
2023/09/11	2037	01/08/2024		Bond Future		12.7250	74.0495	12.7638	73.8574	0.305	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.10 Call	Bond Future		2627.7100	2.6277	2533.9800	2.5340	3.567	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.11 Put	Bond Future		5792.6700	5.7927	5890.5300	5.8905	1.689	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.09 Call	Bond Future		2607.3600	2.6074	2514.0500	2.5141	3.579	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.09 Put	Bond Future		5857.3600	5.8574	5956.0800	5.9561	1.685	0.0000	0.0000
2023/09/11	2037	01/08/2024	12.10 Put	Bond Future		5824.9400	5.8249	5923.2400	5.9232	1.688	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.58 Call	Bond Future		3711.1500	3.7112	3603.2400	3.6032	2.908	0.0000	0.0000
2023/09/11	2037	07/11/2024		Bond Future		12.8808	75.7599	12.9212	75.5638	0.314	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.57 Put	Bond Future		5221.0200	5.2210	5309.6600	5.3097	1.698	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.58 Put	Bond Future		5194.4700	5.1945	5282.7300	5.2827	1.699	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.59 Call	Bond Future		3735.0500	3.7351	3626.7600	3.6268	2.899	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.59 Put	Bond Future		5168.3600	5.1684	5256.2400	5.2562	1.700	0.0000	0.0000
2023/09/11	2037	07/11/2024	12.57 Call	Bond Future		3687.6500	3.6877	3580.1200	3.5801	2.916	0.0000	0.0000
2023/09/11	2038	02/11/2023		Bond Future		127.0050	127.0050	126.5609	126.5609	0.350	0.0000	0.0000
2023/09/11	2038	01/02/2024		Bond Future		127.8413	127.8413	127.3874	127.3874	0.355	0.0000	0.0000
2023/09/11	2038	02/05/2024		Bond Future		130.7019	130.7019	130.2381	130.2381	0.355	0.0000	0.0000
2023/09/11	2038	01/08/2024		Bond Future		131.5507	131.5507	131.0761	131.0761	0.361	0.0000	0.0000
2023/09/11	2038	07/11/2024		Bond Future		134.6304	134.6304	134.1450	134.1450	0.361	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.50 Call	Bond Future		121.3800	0.1214	90.8700	0.0909	25.136	0.0000	0.0000
2023/09/11	2040	02/11/2023	12.10 Call	Bond Future		691.1400	0.6911	583.3300	0.5833	15.599	0.0000	0.0000
2023/09/11	2040	02/11/2023	12.97 Call	Bond Future		3025.9300	3.0259	2797.1200	2.7971	7.562	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.80 Call	Bond Future		318.2900	0.3183	254.8800	0.2549	19.922	0.0000	0.0000
2023/09/11	2040	02/11/2023	12.60 Put	Bond Future		1862.2800	1.8623	1948.8300	1.9488	4.648	0.0000	0.0000
2023/09/11	2040	02/11/2023	13.64 Call	Bond Future		5707.4800	5.7075	5441.1400	5.4411	4.667	0.0000	0.0000
2023/09/11	2040	02/11/2023	13.64 Put	Bond Future		366.3200	0.3663	372.3800	0.3724	1.654	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.60 Call	Bond Future		171.4700	0.1715	131.5300	0.1315	23.293	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.50 Put	Bond Future		6609.1000	6.6091	6850.9900	6.8510	3.660	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.58 Put	Bond Future		6150.9900	6.1510	6385.4500	6.3855	3.812	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.59 Call	Bond Future		165.8200	0.1658	126.8900	0.1269	23.477	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.60 Put	Bond Future		6038.5600	6.0386	6271.0200	6.2710	3.850	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.58 Call	Bond Future		160.3600	0.1604	122.4200	0.1224	23.659	0.0000	0.0000
2023/09/11	2040	02/11/2023		Bond Future		12.6080	77.7035	12.6578	77.4311	0.395	0.0000	0.0000
2023/09/11	2040	02/11/2023	12.60 Call	Bond Future		1818.2000	1.8182	1632.3500	1.6324	10.222	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.59 Put	Bond Future		6094.6400	6.0946	6328.1100	6.3281	3.831	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	
2023/09/11	2040	02/11/2023	12.10 Put	Bond Future	3562.0000	3.5620	3726.5900	3.7266	4.621	0.0000	0.0000
2023/09/11	2040	02/11/2023	12.97 Put	Bond Future	1080.6000	1.0806	1124.1900	1.1242	4.034	0.0000	0.0000
2023/09/11	2040	02/11/2023	11.80 Put	Bond Future	4965.7900	4.9658	5174.7800	5.1748	4.209	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.35 Call	Bond Future	1997.0300	1.9970	1857.3400	1.8573	6.995	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.34 Put	Bond Future	4118.4100	4.1184	4258.1900	4.2582	3.394	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.35 Put	Bond Future	4085.5400	4.0855	4224.3700	4.2244	3.398	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.33 Call	Bond Future	1950.1800	1.9502	1812.3800	1.8124	7.066	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.33 Put	Bond Future	4151.4900	4.1515	4292.2100	4.2922	3.390	0.0000	0.0000
2023/09/11	2040	01/02/2024		Bond Future	12.7288	74.9251	12.7806	74.6466	0.407	0.0000	0.0000
2023/09/11	2040	01/02/2024	12.34 Call	Bond Future	1973.5300	1.9735	1834.7900	1.8348	7.030	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.62 Put	Bond Future	8221.7600	8.2218	8422.7700	8.4228	2.445	0.0000	0.0000
2023/09/11	2040	02/05/2024		Bond Future	12.8579	76.5832	12.9117	76.2987	0.418	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.61 Call	Bond Future	1159.7000	1.1597	1076.8300	1.0768	7.146	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.61 Put	Bond Future	8270.3900	8.2704	8472.0400	8.4720	2.438	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.62 Call	Bond Future	1172.1800	1.1722	1088.6700	1.0887	7.124	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.60 Call	Bond Future	1147.5000	1.1475	1065.2600	1.0653	7.167	0.0000	0.0000
2023/09/11	2040	02/05/2024	11.60 Put	Bond Future	8319.3800	8.3194	8521.6600	8.5217	2.431	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.33 Call	Bond Future	2671.8700	2.6719	2540.9200	2.5409	4.901	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.33 Put	Bond Future	6274.4800	6.2745	6434.0900	6.4341	2.544	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.34 Call	Bond Future	2693.2000	2.6932	2561.6100	2.5616	4.886	0.0000	0.0000
2023/09/11	2040	01/08/2024		Bond Future	12.9965	73.7681	13.0525	73.4776	0.431	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.32 Call	Bond Future	2650.6300	2.6506	2520.3200	2.5203	4.916	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.34 Put	Bond Future	6239.7500	6.2398	6398.7200	6.3987	2.548	0.0000	0.0000
2023/09/11	2040	01/08/2024	12.32 Put	Bond Future	6309.3700	6.3094	6469.6200	6.4696	2.540	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.86 Put	Bond Future	5433.6600	5.4337	5574.1500	5.5742	2.586	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.84 Call	Bond Future	3857.4100	3.8574	3702.0400	3.7020	4.028	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.85 Call	Bond Future	3882.2500	3.8823	3726.3100	3.7263	4.017	0.0000	0.0000
2023/09/11	2040	07/11/2024		Bond Future	13.1543	75.4715	13.2126	75.1745	0.444	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.85 Put	Bond Future	5461.5000	5.4615	5602.5500	5.6026	2.583	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.86 Call	Bond Future	3907.1600	3.9072	3750.6600	3.7507	4.005	0.0000	0.0000
2023/09/11	2040	07/11/2024	12.84 Put	Bond Future	5489.4700	5.4895	5631.0900	5.6311	2.580	0.0000	0.0000
2023/09/11	2044	02/11/2023	12.00 Put	Bond Future	4407.5400	4.4075	4601.7900	4.6018	4.407	0.0000	0.0000
2023/09/11	2044	02/11/2023	12.75 Put	Bond Future	1677.7200	1.6777	1756.2200	1.7562	4.679	0.0000	0.0000
2023/09/11	2044	02/11/2023	13.00 Call	Bond Future	2785.5400	2.7855	2563.1900	2.5632	7.982	0.0000	0.0000
2023/09/11	2044	02/11/2023	11.57 Call	Bond Future	115.0900	0.1151	85.8900	0.0859	25.371	0.0000	0.0000
2023/09/11	2044	02/11/2023	12.75 Call	Bond Future	1970.7600	1.9708	1777.6300	1.7776	9.800	0.0000	0.0000
2023/09/11	2044	02/11/2023	12.00 Call	Bond Future	420.0300	0.4200	342.6500	0.3427	18.422	0.0000	0.0000
2023/09/11	2044	02/11/2023		Bond Future	12.6963	73.8146	12.7461	73.5429	0.392	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	
2023/09/11	2044	02/11/2023	11.56 Call	Bond Future	111.4000	0.1114	82.9400	0.0829	25.548	0.0000	0.0000
2023/09/11	2044	02/11/2023	11.57 Put	Bond Future	6754.6900	6.7547	6997.1200	6.9971	3.589	0.0000	0.0000
2023/09/11	2044	02/11/2023	11.55 Call	Bond Future	107.8400	0.1078	80.1200	0.0801	25.705	0.0000	0.0000
2023/09/11	2044	02/11/2023	11.55 Put	Bond Future	6874.5300	6.8745	7118.4400	7.1184	3.548	0.0000	0.0000
2023/09/11	2044	02/11/2023	11.56 Put	Bond Future	6814.5000	6.8145	7057.6700	7.0577	3.568	0.0000	0.0000
2023/09/11	2044	02/11/2023	13.00 Put	Bond Future	1155.9100	1.1559	1205.1900	1.2052	4.263	0.0000	0.0000
2023/09/11	2044	01/02/2024		Bond Future	12.8141	71.0749	12.8659	70.7972	0.404	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.28 Call	Bond Future	1685.4400	1.6854	1559.5300	1.5595	7.470	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.29 Call	Bond Future	1706.9300	1.7069	1580.0600	1.5801	7.433	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.27 Put	Bond Future	4697.3300	4.6973	4850.1100	4.8501	3.252	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.28 Put	Bond Future	4660.9700	4.6610	4812.7900	4.8128	3.257	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.27 Call	Bond Future	1664.0900	1.6641	1539.1400	1.5391	7.509	0.0000	0.0000
2023/09/11	2044	01/02/2024	12.29 Put	Bond Future	4624.8300	4.6248	4775.6900	4.7757	3.262	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.66 Put	Bond Future	8495.7000	8.4957	8698.1300	8.6981	2.383	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.67 Call	Bond Future	1145.2200	1.1452	1063.3400	1.0633	7.150	0.0000	0.0000
2023/09/11	2044	02/05/2024		Bond Future	12.9394	72.6477	12.9932	72.3640	0.416	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.66 Call	Bond Future	1133.0400	1.1330	1051.7900	1.0518	7.171	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.67 Put	Bond Future	8445.4400	8.4454	8647.2400	8.6472	2.389	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.65 Call	Bond Future	1120.7900	1.1208	1040.1600	1.0402	7.194	0.0000	0.0000
2023/09/11	2044	02/05/2024	11.65 Put	Bond Future	8545.9700	8.5460	8749.0200	8.7490	2.376	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.29 Put	Bond Future	6757.7700	6.7578	6923.2100	6.9232	2.448	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.30 Call	Bond Future	2494.4900	2.4945	2369.5200	2.3695	5.010	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.30 Put	Bond Future	6720.6700	6.7207	6885.4800	6.8855	2.452	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.28 Call	Bond Future	2453.9600	2.4540	2330.2600	2.3303	5.041	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.28 Put	Bond Future	6795.0200	6.7950	6961.1000	6.9611	2.444	0.0000	0.0000
2023/09/11	2044	01/08/2024		Bond Future	13.0738	69.8709	13.1297	69.5811	0.428	0.0000	0.0000
2023/09/11	2044	01/08/2024	12.29 Call	Bond Future	2474.1800	2.4742	2349.8400	2.3498	5.026	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.92 Put	Bond Future	5531.0400	5.5310	5670.7000	5.6707	2.525	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.90 Call	Bond Future	3891.3900	3.8914	3735.9500	3.7360	3.994	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.91 Call	Bond Future	3916.3100	3.9163	3760.3200	3.7603	3.983	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.91 Put	Bond Future	5559.3600	5.5594	5699.5800	5.6996	2.522	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.92 Call	Bond Future	3940.9900	3.9410	3784.4400	3.7844	3.972	0.0000	0.0000
2023/09/11	2044	07/11/2024	12.90 Put	Bond Future	5587.5100	5.5875	5728.2800	5.7283	2.519	0.0000	0.0000
2023/09/11	2044	07/11/2024		Bond Future	13.2260	71.4840	13.2843	71.1878	0.441	0.0000	0.0000
2023/09/11	2046	02/11/2023		Bond Future	109.9169	109.9169	109.1479	109.1479	0.700	0.0000	0.0000
2023/09/11	2046	01/02/2024		Bond Future	112.3882	112.3882	111.6020	111.6020	0.700	0.0000	0.0000
2023/09/11	2046	02/05/2024		Bond Future	112.7553	112.7553	111.9504	111.9504	0.714	0.0000	0.0000
2023/09/11	2046	01/08/2024		Bond Future	115.2722	115.2722	114.4499	114.4499	0.713	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	
2023/09/11	2046	07/11/2024		Bond Future	115.7696	115.7696	114.9280	114.9280	0.727	0.0000	0.0000
2023/09/11	2050	02/11/2023		Bond Future	111.0717	111.0717	110.4087	110.4087	0.597	0.0000	0.0000
2023/09/11	2050	01/02/2024		Bond Future	111.3191	111.3191	110.6414	110.6414	0.609	0.0000	0.0000
2023/09/11	2050	02/05/2024		Bond Future	113.8099	113.8099	113.1174	113.1174	0.608	0.0000	0.0000
2023/09/11	2050	01/08/2024		Bond Future	114.0450	114.0450	113.3359	113.3359	0.622	0.0000	0.0000
2023/09/11	2050	07/11/2024		Bond Future	116.7145	116.7145	115.9893	115.9893	0.621	0.0000	0.0000
2023/09/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	AL37	02/11/2023		Index Future	908.5860	908.5860	908.5160	908.5160	0.008	0.0000	0.0000
2023/09/11	AL37	01/02/2024		Index Future	928.7950	928.7950	928.7210	928.7210	0.008	0.0000	0.0000
2023/09/11	AL37	02/05/2024		Index Future	949.3660	949.3660	949.2970	949.2970	0.007	0.0000	0.0000
2023/09/11	AL37	01/08/2024		Index Future	970.3580	970.3580	970.2950	970.2950	0.006	0.0000	0.0000
2023/09/11	AL37	07/11/2024		Index Future	992.8830	992.8830	992.8300	992.8300	0.005	0.0000	0.0000
2023/09/11	AL7T	02/11/2023		Index Future	1026.3590	1026.3590	1024.6000	1024.6000	0.171	0.0000	0.0000
2023/09/11	AL7T	01/02/2024		Index Future	1049.1870	1049.1870	1047.3860	1047.3860	0.172	0.0000	0.0000
2023/09/11	AL7T	02/05/2024		Index Future	1072.4250	1072.4250	1070.5920	1070.5920	0.171	0.0000	0.0000
2023/09/11	AL7T	01/08/2024		Index Future	1096.1380	1096.1380	1094.2730	1094.2730	0.170	0.0000	0.0000
2023/09/11	AL7T	07/11/2024		Index Future	1121.5830	1121.5830	1119.6870	1119.6870	0.169	0.0000	0.0000
2023/09/11	ALBI	02/11/2023		Index Future	896.6600	896.6600	895.1200	895.1200	0.172	0.0000	0.0000
2023/09/11	ALBI	01/02/2024		Index Future	916.6030	916.6030	915.0270	915.0270	0.172	0.0000	0.0000
2023/09/11	ALBI	02/05/2024		Index Future	936.9050	936.9050	935.3000	935.3000	0.171	0.0000	0.0000
2023/09/11	ALBI	01/08/2024		Index Future	957.6210	957.6210	955.9880	955.9880	0.171	0.0000	0.0000
2023/09/11	ALBI	07/11/2024		Index Future	979.8510	979.8510	978.1910	978.1910	0.169	0.0000	0.0000
2023/09/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	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	
2023/09/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/11	ES33	02/11/2023		Bond Future	12.8562	71.6094	12.8905	71.4609	0.266	0.0000	0.0000
2023/09/11	ES33	01/02/2024		Bond Future	13.0095	73.2194	13.0453	73.0676	0.275	0.0000	0.0000
2023/09/11	ES33	02/05/2024		Bond Future	13.1698	71.0585	13.2071	70.9034	0.283	0.0000	0.0000
2023/09/11	ES33	01/08/2024		Bond Future	13.3386	72.6436	13.3776	72.4853	0.292	0.0000	0.0000
2023/09/11	ES33	07/11/2024		Bond Future	13.5497	70.5381	13.5906	70.3764	0.301	0.0000	0.0000
2023/09/11	ES42	02/11/2023		Bond Future	13.3429	67.3396	13.3925	67.0968	0.372	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	
2023/09/11	ES42	01/02/2024		Bond Future	13.4833	68.8538	13.5348	68.6054	0.383	0.0000	0.0000
2023/09/11	ES42	02/05/2024		Bond Future	13.6348	66.1317	13.6885	65.8779	0.394	0.0000	0.0000
2023/09/11	ES42	01/08/2024		Bond Future	13.7905	67.6055	13.8465	67.3462	0.406	0.0000	0.0000
2023/09/11	ES42	07/11/2024		Bond Future	13.9803	64.9158	14.0388	64.6508	0.419	0.0000	0.0000
2023/09/11	GOVI	02/11/2023		GOVI	883.8810	883.8810	882.3600	882.3600	0.172	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.81 Put	GOVI	19290.0000	1.9290	34500.0000	3.4500	78.849	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.82 Put	GOVI	19390.0000	1.9390	34600.0000	3.4600	78.442	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.80 Put	GOVI	19190.0000	1.9190	34400.0000	3.4400	79.260	0.0000	0.0000
2023/09/11	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	01/02/2024		GOVI	903.5400	903.5400	901.9830	901.9830	0.172	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	879.98 Call	GOVI	235600.0000	23.5600	220030.0000	22.0030	6.609	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	879.99 Call	GOVI	235500.0000	23.5500	219930.0000	21.9930	6.611	0.0000	0.0000
2023/09/11	GOVI	01/02/2024	880.00 Call	GOVI	235400.0000	23.5400	219830.0000	21.9830	6.614	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.99 Put	GOVI	274380.0000	27.4380	290230.0000	29.0230	5.777	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.97 Put	GOVI	274180.0000	27.4180	290030.0000	29.0030	5.781	0.0000	0.0000
2023/09/11	GOVI	02/05/2024		GOVI	923.5520	923.5520	921.9670	921.9670	0.172	0.0000	0.0000
2023/09/11	GOVI	02/05/2024	950.98 Put	GOVI	274280.0000	27.4280	290130.0000	29.0130	5.779	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	10300.0000	1.0300	100.000	0.0000	0.0000
2023/09/11	GOVI	01/08/2024		GOVI	943.9730	943.9730	942.3600	942.3600	0.171	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.38 Call	GOVI	5930.0000	0.5930	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.39 Call	GOVI	5830.0000	0.5830	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	10100.0000	1.0100	100.000	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.37 Call	GOVI	6030.0000	0.6030	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	10200.0000	1.0200	100.000	0.0000	0.0000
2023/09/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	07/11/2024	948.80 Call	GOVI	170860.0000	17.0860	154470.0000	15.4470	9.593	0.0000	0.0000
2023/09/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GOVI	07/11/2024	948.78 Call	GOVI	171060.0000	17.1060	154670.0000	15.4670	9.581	0.0000	0.0000
2023/09/11	GOVI	07/11/2024	948.79 Call	GOVI	170960.0000	17.0960	154570.0000	15.4570	9.587	0.0000	0.0000
2023/09/11	GOVI	07/11/2024		GOVI	965.8860	965.8860	964.2470	964.2470	0.170	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
2023/09/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/11	IGOV	02/11/2023		Index Future	330.9930	330.9930	330.0390	0.288	0.0000	0.0000
2023/09/11	IGOV	01/02/2024		Index Future	338.4350	338.4350	337.4590	0.288	0.0000	0.0000
2023/09/11	IGOV	02/05/2024		Index Future	346.0090	346.0090	345.0150	0.287	0.0000	0.0000
2023/09/11	IGOV	01/08/2024		Index Future	353.7370	353.7370	352.7230	0.287	0.0000	0.0000
2023/09/11	IGOV	07/11/2024		Index Future	362.0290	362.0290	360.9950	0.286	0.0000	0.0000
2023/09/11	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/11	JBAF	20/09/2023		Jibar Tradeable Future	8.3450	91.6550	8.3300	0.180	0.0000	0.0000
2023/09/11	JBAF	18/10/2023		Jibar Tradeable Future	8.3250	91.6750	8.3200	0.060	0.0000	0.0000
2023/09/11	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2023/09/11	JBAF	20/12/2023		Jibar Tradeable Future	8.3750	91.6250	8.3600	0.179	0.0000	0.0000
2023/09/11	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	0.119	0.0000	0.0000
2023/09/11	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3300	0.240	0.0000	0.0000
2023/09/11	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3200	0.240	0.0000	0.0000
2023/09/11	JBAF	19/06/2024		Jibar Tradeable Future	8.1400	91.8600	8.0900	0.614	0.0000	0.0000
2023/09/11	JBAF	18/09/2024		Jibar Tradeable Future	8.0100	91.9900	7.9500	0.749	0.0000	0.0000
2023/09/11	JBAF	18/12/2024		Jibar Tradeable Future	7.8650	92.1350	7.7900	0.954	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	
2023/09/11	JBAF	19/03/2025		Jibar Tradeable Future	7.8100	92.1900	7.7300	92.2700	1.024	0.0000	0.0000
2023/09/11	JBAF	18/06/2025		Jibar Tradeable Future	7.7750	92.2250	7.7000	92.3000	0.965	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.41 Put	Bond Future	3701.7400	3.7017	3812.3100	3.8123	2.987	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.70 Call	Bond Future	975.7600	0.9758	870.6800	0.8707	10.769	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.74 Call	Bond Future	1058.1600	1.0582	948.4000	0.9484	10.373	0.0000	0.0000
2023/09/11	R035	02/11/2023	12.24 Put	Bond Future	1185.9600	1.1860	1209.3800	1.2094	1.975	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.12 Put	Bond Future	5054.8300	5.0548	5195.7100	5.1957	2.787	0.0000	0.0000
2023/09/11	R035	02/11/2023	12.85 Put	Bond Future	428.2700	0.4283	426.1600	0.4262	0.493	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.43 Put	Bond Future	3616.5100	3.6165	3724.7800	3.7248	2.994	0.0000	0.0000
2023/09/11	R035	02/11/2023	10.62 Call	Bond Future	41.7500	0.0418	30.8200	0.0308	26.180	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.70 Put	Bond Future	2586.9700	2.5870	2663.0900	2.6631	2.942	0.0000	0.0000
2023/09/11	R035	02/11/2023	13.59 Call	Bond Future	7882.7100	7.8827	7696.1600	7.6962	2.367	0.0000	0.0000
2023/09/11	R035	02/11/2023	13.59 Put	Bond Future	108.5800	0.1086	103.2300	0.1032	4.927	0.0000	0.0000
2023/09/11	R035	02/11/2023	12.24 Call	Bond Future	2423.3800	2.4234	2265.6000	2.2656	6.511	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.74 Put	Bond Future	2453.4700	2.4535	2524.9100	2.5249	2.912	0.0000	0.0000
2023/09/11	R035	02/11/2023	10.62 Put	Bond Future	7795.1800	7.7952	7965.4500	7.9655	2.184	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.12 Call	Bond Future	221.7200	0.2217	181.4000	0.1814	18.185	0.0000	0.0000
2023/09/11	R035	02/11/2023	12.85 Call	Bond Future	4718.6600	4.7187	4535.3500	4.5354	3.885	0.0000	0.0000
2023/09/11	R035	02/11/2023		Bond Future	12.0021	82.5525	12.0366	82.3713	0.288	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.42 Call	Bond Future	513.9700	0.5140	442.2000	0.4422	13.964	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.42 Put	Bond Future	3658.9900	3.6590	3768.4200	3.7684	2.991	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.43 Call	Bond Future	526.9600	0.5270	454.0300	0.4540	13.840	0.0000	0.0000
2023/09/11	R035	02/11/2023	11.41 Call	Bond Future	501.2100	0.5012	430.5800	0.4306	14.092	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.19 Put	Bond Future	2681.1200	2.6811	2738.5300	2.7385	2.141	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.20 Call	Bond Future	3062.6100	3.0626	2934.1900	2.9342	4.193	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.20 Put	Bond Future	2658.6800	2.6587	2715.5500	2.7156	2.139	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.18 Call	Bond Future	3005.1400	3.0051	2877.8100	2.8778	4.237	0.0000	0.0000
2023/09/11	R035	01/02/2024		Bond Future	12.1214	84.3886	12.1574	84.2033	0.297	0.0000	0.0000
2023/09/11	R035	01/02/2024	10.62 Call	Bond Future	355.9000	0.3559	322.3200	0.3223	9.435	0.0000	0.0000
2023/09/11	R035	01/02/2024	11.12 Put	Bond Future	6202.8100	6.2028	6328.5100	6.3285	2.027	0.0000	0.0000
2023/09/11	R035	01/02/2024	13.46 Call	Bond Future	7391.4300	7.3914	7218.7200	7.2187	2.337	0.0000	0.0000
2023/09/11	R035	01/02/2024	13.46 Put	Bond Future	885.5800	0.8856	898.1600	0.8982	1.421	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.18 Put	Bond Future	2703.7300	2.7037	2761.6900	2.7617	2.144	0.0000	0.0000
2023/09/11	R035	01/02/2024	10.62 Put	Bond Future	8653.1400	8.6531	8804.8500	8.8049	1.753	0.0000	0.0000
2023/09/11	R035	01/02/2024	11.12 Call	Bond Future	795.8700	0.7959	736.2800	0.7363	7.487	0.0000	0.0000
2023/09/11	R035	01/02/2024	12.19 Call	Bond Future	3033.8200	3.0338	2905.9400	2.9059	4.215	0.0000	0.0000
2023/09/11	R035	02/05/2024	11.20 Put	Bond Future	6829.3900	6.8294	6950.3500	6.9504	1.771	0.0000	0.0000
2023/09/11	R035	02/05/2024	11.19 Put	Bond Future	6871.5700	6.8716	6992.9900	6.9930	1.767	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	
2023/09/11	R035	02/05/2024	11.20 Call	Bond Future	1317.1400	1.3171	1248.8800	1.2489	5.182	0.0000	0.0000
2023/09/11	R035	02/05/2024	11.21 Call	Bond Future	1330.6200	1.3306	1261.9000	1.2619	5.165	0.0000	0.0000
2023/09/11	R035	02/05/2024	11.21 Put	Bond Future	6787.3600	6.7874	6907.8600	6.9079	1.775	0.0000	0.0000
2023/09/11	R035	02/05/2024	11.19 Call	Bond Future	1303.7500	1.3038	1235.9500	1.2360	5.200	0.0000	0.0000
2023/09/11	R035	02/05/2024		Bond Future	12.2393	81.7446	12.2767	81.5553	0.306	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.81 Put	Bond Future	5529.3500	5.5294	5626.4900	5.6265	1.757	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.79 Call	Bond Future	2673.4400	2.6734	2578.3100	2.5783	3.558	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.79 Put	Bond Future	5590.3900	5.5904	5688.4200	5.6884	1.754	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.80 Call	Bond Future	2695.1700	2.6952	2599.5900	2.5996	3.546	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.80 Put	Bond Future	5559.9600	5.5600	5657.5400	5.6575	1.755	0.0000	0.0000
2023/09/11	R035	01/08/2024	11.81 Call	Bond Future	2716.6800	2.7167	2620.6600	2.6207	3.534	0.0000	0.0000
2023/09/11	R035	01/08/2024		Bond Future	12.3631	83.5501	12.4021	83.3569	0.315	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.18 Put	Bond Future	5210.3300	5.2103	5301.8000	5.3018	1.756	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.19 Call	Bond Future	3547.2500	3.5473	3441.0300	3.4410	2.994	0.0000	0.0000
2023/09/11	R035	07/11/2024		Bond Future	12.5226	80.9674	12.5634	80.7701	0.325	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.18 Call	Bond Future	3524.1900	3.5242	3418.3600	3.4184	3.003	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.19 Put	Bond Future	5183.4700	5.1835	5274.5500	5.2746	1.757	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.17 Call	Bond Future	3500.8600	3.5009	3395.4200	3.3954	3.012	0.0000	0.0000
2023/09/11	R035	07/11/2024	12.17 Put	Bond Future	5236.9600	5.2370	5328.8200	5.3288	1.754	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.82 Call	Bond Future	3694.2600	3.6943	3399.9500	3.4000	7.967	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.82 Put	Bond Future	1619.7500	1.6198	1685.8200	1.6858	4.079	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.83 Call	Bond Future	3739.9400	3.7399	3444.3200	3.4443	7.904	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.81 Put	Bond Future	1643.7800	1.6438	1711.1800	1.7112	4.100	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.83 Put	Bond Future	1595.8900	1.5959	1660.6500	1.6607	4.058	0.0000	0.0000
2023/09/11	R053	02/11/2023	12.81 Call	Bond Future	3648.6600	3.6487	3355.6800	3.3557	8.030	0.0000	0.0000
2023/09/11	R053	02/11/2023		Bond Future	12.5281	94.1722	12.5779	93.8118	0.398	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.93 Call	Bond Future	5304.2500	5.3043	5043.5600	5.0436	4.915	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.93 Put	Bond Future	3265.8300	3.2658	3373.5900	3.3736	3.300	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.94 Call	Bond Future	5346.5400	5.3465	5084.9400	5.0849	4.893	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.92 Call	Bond Future	5262.0800	5.2621	5002.3000	5.0023	4.937	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.92 Put	Bond Future	3292.1800	3.2922	3400.8500	3.4009	3.301	0.0000	0.0000
2023/09/11	R053	01/02/2024	12.94 Put	Bond Future	3239.6900	3.2397	3346.5400	3.3465	3.298	0.0000	0.0000
2023/09/11	R053	01/02/2024		Bond Future	12.6384	96.2667	12.6903	95.8983	0.410	0.0000	0.0000
2023/09/11	R053	02/05/2024		Bond Future	12.7554	92.5331	12.8093	92.1567	0.422	0.0000	0.0000
2023/09/11	R053	02/05/2024	13.03 Call	Bond Future	6191.0300	6.1910	5940.1000	5.9401	4.053	0.0000	0.0000
2023/09/11	R053	02/05/2024	13.04 Put	Bond Future	4275.0500	4.2751	4399.7700	4.3998	2.917	0.0000	0.0000
2023/09/11	R053	02/05/2024	13.02 Call	Bond Future	6150.6900	6.1507	5900.5300	5.9005	4.067	0.0000	0.0000
2023/09/11	R053	02/05/2024	13.02 Put	Bond Future	4328.9500	4.3290	4455.2000	4.4552	2.916	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/11	R053	02/05/2024	13.03 Put	Bond Future	4301.7700	4.3018	4427.2500	4.4273	2.917	0.0000	0.0000
2023/09/11	R053	02/05/2024	13.04 Call	Bond Future	6231.7300	6.2317	5980.0400	5.9800	4.039	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.13 Put	Bond Future	5167.1300	5.1671	5304.4700	5.3045	2.658	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.14 Call	Bond Future	6917.8600	6.9179	6670.1200	6.6701	3.581	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.15 Put	Bond Future	5112.5600	5.1126	5248.5500	5.2486	2.660	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.13 Call	Bond Future	6878.7700	6.8788	6631.7000	6.6317	3.592	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.14 Put	Bond Future	5139.7600	5.1398	5276.4300	5.2764	2.659	0.0000	0.0000
2023/09/11	R053	01/08/2024	13.15 Call	Bond Future	6957.0200	6.9570	6708.6000	6.7086	3.571	0.0000	0.0000
2023/09/11	R053	01/08/2024		Bond Future	12.8772	94.5758	12.9332	94.1914	0.435	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.80 Put	Bond Future	7151.4800	7.1515	7329.3100	7.3293	2.487	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.81 Call	Bond Future	5643.4000	5.6434	5427.5500	5.4276	3.825	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.80 Call	Bond Future	5609.3200	5.6093	5394.1900	5.3942	3.835	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.81 Put	Bond Future	7116.0000	7.1160	7293.1100	7.2931	2.489	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.79 Call	Bond Future	5574.9300	5.5749	5360.5200	5.3605	3.846	0.0000	0.0000
2023/09/11	R053	07/11/2024		Bond Future	13.0251	90.8904	13.0836	90.4975	0.449	0.0000	0.0000
2023/09/11	R053	07/11/2024	12.79 Put	Bond Future	7186.7400	7.1867	7365.2900	7.3653	2.484	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.15 Put	Bond Future	454.4300	0.4544	425.7400	0.4257	6.313	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.39 Call	Bond Future	1368.6800	1.3687	1375.3100	1.3753	0.484	0.0000	0.0000
2023/09/11	R186	02/11/2023	10.42 Put	Bond Future	25.5100	0.0255	20.8500	0.0209	18.267	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.39 Put	Bond Future	274.0600	0.2741	251.2100	0.2512	8.338	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.40 Call	Bond Future	1389.8200	1.3898	1396.7000	1.3967	0.495	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.40 Put	Bond Future	268.1800	0.2682	245.5800	0.2456	8.427	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.38 Call	Bond Future	1347.5200	1.3475	1353.9000	1.3539	0.473	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.38 Put	Bond Future	279.9300	0.2799	256.8300	0.2568	8.252	0.0000	0.0000
2023/09/11	R186	02/11/2023		Bond Future	8.9877	108.0034	8.9769	108.0329	0.120	0.0000	0.0000
2023/09/11	R186	02/11/2023	10.42 Call	Bond Future	3857.1400	3.8571	3881.9600	3.8820	0.643	0.0000	0.0000
2023/09/11	R186	02/11/2023	9.15 Call	Bond Future	897.8300	0.8978	898.6200	0.8986	0.088	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.51 Call	Bond Future	1873.7800	1.8738	1884.8600	1.8849	0.591	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.52 Put	Bond Future	534.6100	0.5346	515.7700	0.5158	3.524	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.50 Put	Bond Future	547.8400	0.5478	528.7600	0.5288	3.483	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.51 Put	Bond Future	541.3100	0.5413	522.3400	0.5223	3.504	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.52 Call	Bond Future	1892.1000	1.8921	1903.3100	1.9033	0.592	0.0000	0.0000
2023/09/11	R186	01/02/2024	9.50 Call	Bond Future	1855.2800	1.8553	1866.2500	1.8663	0.591	0.0000	0.0000
2023/09/11	R186	01/02/2024		Bond Future	8.9819	105.0954	8.9701	105.1254	0.131	0.0000	0.0000
2023/09/11	R186	02/05/2024	9.73 Put	Bond Future	651.9200	0.6519	635.3100	0.6353	2.548	0.0000	0.0000
2023/09/11	R186	02/05/2024	8.00 Call	Bond Future	293.6000	0.2936	295.0100	0.2950	0.480	0.0000	0.0000
2023/09/11	R186	02/05/2024	7.99 Put	Bond Future	2642.8700	2.6429	2613.2900	2.6133	1.119	0.0000	0.0000
2023/09/11	R186	02/05/2024	10.40 Call	Bond Future	3638.2600	3.6383	3657.4100	3.6574	0.526	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	
2023/09/11	R186	02/05/2024	10.40 Put	Bond Future	375.1200	0.3751	363.3200	0.3633	3.146	0.0000	0.0000
2023/09/11	R186	02/05/2024	9.73 Call	Bond Future	2392.4600	2.3925	2406.8000	2.4068	0.599	0.0000	0.0000
2023/09/11	R186	02/05/2024		Bond Future	8.9796	107.4219	8.9664	107.4529	0.147	0.0000	0.0000
2023/09/11	R186	02/05/2024	8.00 Put	Bond Future	2622.8700	2.6229	2593.3300	2.5933	1.126	0.0000	0.0000
2023/09/11	R186	02/05/2024	8.01 Call	Bond Future	298.9800	0.2990	300.4300	0.3004	0.485	0.0000	0.0000
2023/09/11	R186	02/05/2024	8.01 Put	Bond Future	2604.1300	2.6041	2574.6300	2.5746	1.133	0.0000	0.0000
2023/09/11	R186	02/05/2024	7.99 Call	Bond Future	289.4800	0.2895	290.8500	0.2909	0.473	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.69 Call	Bond Future	985.4600	0.9855	993.4700	0.9935	0.813	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.69 Put	Bond Future	1607.9100	1.6079	1584.0100	1.5840	1.486	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.70 Call	Bond Future	996.4300	0.9964	1004.5100	1.0045	0.811	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.68 Put	Bond Future	1618.9700	1.6190	1595.0000	1.5950	1.481	0.0000	0.0000
2023/09/11	R186	01/08/2024		Bond Future	8.9796	104.4855	8.9647	104.5174	0.166	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.68 Call	Bond Future	974.9400	0.9749	982.8800	0.9829	0.814	0.0000	0.0000
2023/09/11	R186	01/08/2024	8.70 Put	Bond Future	1597.3000	1.5973	1573.4700	1.5735	1.492	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.13 Put	Bond Future	1279.8700	1.2799	1259.5400	1.2595	1.588	0.0000	0.0000
2023/09/11	R186	07/11/2024		Bond Future	9.0160	106.9022	8.9987	106.9354	0.192	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.14 Put	Bond Future	1272.5300	1.2725	1252.2600	1.2523	1.593	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.15 Call	Bond Future	1521.7000	1.5217	1534.6200	1.5346	0.849	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.15 Put	Bond Future	1265.2300	1.2652	1245.0300	1.2450	1.597	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.13 Call	Bond Future	1498.1300	1.4981	1510.9200	1.5109	0.854	0.0000	0.0000
2023/09/11	R186	07/11/2024	9.14 Call	Bond Future	1509.9000	1.5099	1522.7500	1.5228	0.851	0.0000	0.0000
2023/09/11	R197	02/11/2023		Bond Future	341.4685	341.4685	341.4430	341.4430	0.007	0.0000	0.0000
2023/09/11	R202	02/11/2023		Bond Future	254.9280	254.9280	254.5990	254.5990	0.129	0.0000	0.0000
2023/09/11	R202	01/02/2024		Bond Future	255.6835	255.6835	255.3473	255.3473	0.132	0.0000	0.0000
2023/09/11	R202	02/05/2024		Bond Future	261.4048	261.4048	261.0617	261.0617	0.131	0.0000	0.0000
2023/09/11	R202	01/08/2024		Bond Future	262.1438	262.1438	261.7902	261.7902	0.135	0.0000	0.0000
2023/09/11	R202	07/11/2024		Bond Future	268.2809	268.2809	267.9203	267.9203	0.134	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.35 Put	Bond Future	3790.2300	3.7902	3899.8600	3.8999	2.892	0.0000	0.0000
2023/09/11	R209	02/11/2023		Bond Future	12.0785	63.6549	12.1131	63.4962	0.286	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.34 Call	Bond Future	300.5300	0.3005	252.3900	0.2524	16.018	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.33 Put	Bond Future	3872.6900	3.8727	3984.1700	3.9842	2.879	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.33 Call	Bond Future	292.1700	0.2922	244.9600	0.2450	16.158	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.34 Put	Bond Future	3831.3800	3.8314	3941.9300	3.9419	2.885	0.0000	0.0000
2023/09/11	R209	02/11/2023	11.35 Call	Bond Future	309.0000	0.3090	259.9400	0.2599	15.877	0.0000	0.0000
2023/09/11	R209	01/02/2024		Bond Future	12.1811	65.0707	12.2169	64.9084	0.294	0.0000	0.0000
2023/09/11	R209	01/02/2024	12.14 Put	Bond Future	2524.2000	2.5242	2580.1500	2.5802	2.217	0.0000	0.0000
2023/09/11	R209	01/02/2024	12.13 Call	Bond Future	2313.7100	2.3137	2207.9100	2.2079	4.573	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	
2023/09/11	R209	01/02/2024	12.13 Put	Bond Future	2546.0000	2.5460	2602.4600	2.6025	2.218	0.0000	0.0000
2023/09/11	R209	01/02/2024	12.14 Call	Bond Future	2337.4900	2.3375	2231.1800	2.2312	4.548	0.0000	0.0000
2023/09/11	R209	01/02/2024	12.12 Call	Bond Future	2289.8700	2.2899	2184.6000	2.1846	4.597	0.0000	0.0000
2023/09/11	R209	01/02/2024	12.12 Put	Bond Future	2567.8000	2.5678	2624.7900	2.6248	2.219	0.0000	0.0000
2023/09/11	R209	02/05/2024		Bond Future	12.2904	63.3582	12.3275	63.1926	0.302	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.19 Put	Bond Future	6278.2700	6.2783	6386.5500	6.3866	1.725	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.18 Put	Bond Future	6317.0800	6.3171	6425.7700	6.4258	1.721	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.19 Call	Bond Future	1080.1600	1.0802	1022.7500	1.0228	5.315	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.17 Put	Bond Future	6355.8700	6.3559	6464.9700	6.4650	1.717	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.18 Call	Bond Future	1069.0700	1.0691	1012.0700	1.0121	5.332	0.0000	0.0000
2023/09/11	R209	02/05/2024	11.17 Call	Bond Future	1057.9000	1.0579	1001.3100	1.0013	5.349	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.78 Put	Bond Future	5090.5400	5.0905	5177.9900	5.1780	1.718	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.79 Put	Bond Future	5061.7600	5.0618	5148.8200	5.1488	1.720	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.80 Call	Bond Future	2288.8700	2.2889	2206.3500	2.2064	3.605	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.80 Put	Bond Future	5033.1000	5.0331	5119.7800	5.1198	1.722	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.78 Call	Bond Future	2252.8100	2.2528	2171.0600	2.1711	3.629	0.0000	0.0000
2023/09/11	R209	01/08/2024	11.79 Call	Bond Future	2270.8000	2.2708	2188.6600	2.1887	3.617	0.0000	0.0000
2023/09/11	R209	01/08/2024		Bond Future	12.4051	64.7574	12.4436	64.5882	0.310	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.23 Put	Bond Future	4601.7300	4.6017	4679.9500	4.6800	1.700	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.21 Call	Bond Future	3171.8700	3.1719	3077.9400	3.0779	2.961	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.22 Call	Bond Future	3192.6300	3.1926	3098.3700	3.0984	2.952	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.22 Put	Bond Future	4625.7500	4.6258	4704.3100	4.7043	1.698	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.23 Call	Bond Future	3213.1900	3.2132	3118.5900	3.1186	2.944	0.0000	0.0000
2023/09/11	R209	07/11/2024	12.21 Put	Bond Future	4649.6200	4.6496	4728.5100	4.7285	1.697	0.0000	0.0000
2023/09/11	R209	07/11/2024		Bond Future	12.5464	63.0989	12.5864	62.9261	0.319	0.0000	0.0000
2023/09/11	R210	02/11/2023		Bond Future	226.8088	226.8088	226.6037	226.6037	0.090	0.0000	0.0000
2023/09/11	R210	01/02/2024		Bond Future	231.9084	231.9084	231.6986	231.6986	0.090	0.0000	0.0000
2023/09/11	R210	02/05/2024		Bond Future	233.8420	233.8420	233.6265	233.6265	0.092	0.0000	0.0000
2023/09/11	R210	01/08/2024		Bond Future	239.0625	239.0625	238.8429	238.8429	0.092	0.0000	0.0000
2023/09/11	R210	07/11/2024		Bond Future	241.3243	241.3243	241.0999	241.0999	0.093	0.0000	0.0000
2023/09/11	R213	02/11/2023	12.70 Call	Bond Future	7117.3200	7.1173	7006.1500	7.0062	1.562	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.44 Put	Bond Future	580.9100	0.5809	578.0900	0.5781	0.485	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.44 Call	Bond Future	2596.4000	2.5964	2487.8400	2.4878	4.181	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.11 Put	Bond Future	992.3000	0.9923	1001.9800	1.0020	0.976	0.0000	0.0000
2023/09/11	R213	02/11/2023	10.94 Put	Bond Future	1292.4800	1.2925	1312.5200	1.3125	1.551	0.0000	0.0000
2023/09/11	R213	02/11/2023		Bond Future	10.9643	81.7023	10.9889	81.5965	0.224	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.12 Call	Bond Future	1643.5600	1.6436	1546.9700	1.5470	5.877	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.12 Put	Bond Future	976.7700	0.9768	985.9200	0.9859	0.937	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	
2023/09/11	R213	02/11/2023	11.13 Call	Bond Future	1670.7200	1.6707	1573.6200	1.5736	5.812	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.13 Put	Bond Future	961.3400	0.9613	969.9800	0.9700	0.899	0.0000	0.0000
2023/09/11	R213	02/11/2023	11.11 Call	Bond Future	1616.4700	1.6165	1520.4100	1.5204	5.943	0.0000	0.0000
2023/09/11	R213	02/11/2023	12.70 Put	Bond Future	64.1000	0.0641	58.6700	0.0587	8.471	0.0000	0.0000
2023/09/11	R213	02/11/2023	10.94 Call	Bond Future	1187.7400	1.1877	1102.0400	1.1020	7.215	0.0000	0.0000
2023/09/11	R213	01/02/2024		Bond Future	11.0605	83.5195	11.0863	83.4112	0.233	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.71 Put	Bond Future	1214.8700	1.2149	1227.1800	1.2272	1.013	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.72 Call	Bond Future	3911.8100	3.9118	3815.7100	3.8157	2.457	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.72 Put	Bond Future	1203.4900	1.2035	1215.6000	1.2156	1.006	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.70 Call	Bond Future	3854.4200	3.8544	3758.7300	3.7587	2.483	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.70 Put	Bond Future	1226.5300	1.2265	1239.0500	1.2391	1.021	0.0000	0.0000
2023/09/11	R213	01/02/2024	11.71 Call	Bond Future	3882.9900	3.8830	3787.0900	3.7871	2.470	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.28 Put	Bond Future	4896.9100	4.8969	4959.7300	4.9597	1.283	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.29 Put	Bond Future	4866.6200	4.8666	4929.1200	4.9291	1.284	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.30 Call	Bond Future	1238.2700	1.2383	1190.1100	1.1901	3.889	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.30 Put	Bond Future	4836.2000	4.8362	4898.4000	4.8984	1.286	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.28 Call	Bond Future	1212.5400	1.2125	1165.0000	1.1650	3.921	0.0000	0.0000
2023/09/11	R213	02/05/2024	10.29 Call	Bond Future	1225.4800	1.2255	1177.6200	1.1776	3.905	0.0000	0.0000
2023/09/11	R213	02/05/2024		Bond Future	11.1560	81.8096	11.1830	81.6993	0.242	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.86 Call	Bond Future	2287.0400	2.2870	2225.0600	2.2251	2.710	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.87 Call	Bond Future	2305.2200	2.3052	2242.9700	2.2430	2.700	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.88 Put	Bond Future	3844.5900	3.8446	3894.6700	3.8947	1.303	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.86 Put	Bond Future	3889.6800	3.8897	3940.2900	3.9403	1.301	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.87 Put	Bond Future	3867.0900	3.8671	3917.4300	3.9174	1.302	0.0000	0.0000
2023/09/11	R213	01/08/2024	10.88 Call	Bond Future	2323.4600	2.3235	2260.9500	2.2610	2.690	0.0000	0.0000
2023/09/11	R213	01/08/2024		Bond Future	11.2578	83.6170	11.2861	83.5044	0.252	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.23 Put	Bond Future	3668.3700	3.6684	3715.7400	3.7157	1.291	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.21 Call	Bond Future	2970.9300	2.9709	2903.8900	2.9039	2.257	0.0000	0.0000
2023/09/11	R213	07/11/2024		Bond Future	11.3999	81.9913	11.4298	81.8764	0.262	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.22 Call	Bond Future	2990.7700	2.9908	2923.4900	2.9235	2.250	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.22 Put	Bond Future	3687.7600	3.6878	3735.3500	3.7354	1.290	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.23 Call	Bond Future	3010.3100	3.0103	2942.8100	2.9428	2.242	0.0000	0.0000
2023/09/11	R213	07/11/2024	11.21 Put	Bond Future	3706.8800	3.7069	3754.7100	3.7547	1.290	0.0000	0.0000
2023/09/11	R214	02/11/2023	11.46 Call	Bond Future	131.1200	0.1311	99.6800	0.0997	23.978	0.0000	0.0000
2023/09/11	R214	02/11/2023		Bond Future	12.4725	59.2084	12.5223	58.9787	0.399	0.0000	0.0000
2023/09/11	R214	02/11/2023	11.47 Put	Bond Future	5080.1600	5.0802	5277.6400	5.2776	3.887	0.0000	0.0000
2023/09/11	R214	02/11/2023	11.45 Call	Bond Future	127.1400	0.1271	96.4500	0.0965	24.139	0.0000	0.0000
2023/09/11	R214	02/11/2023	11.45 Put	Bond Future	5177.3400	5.1773	5376.3300	5.3763	3.843	0.0000	0.0000





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2023/09/11	R214	02/11/2023	11.46 Put	Bond Future	5128.6700	5.1287	5326.9100	3.865	0.0000	0.0000
2023/09/11	R214	02/11/2023	11.47 Call	Bond Future	135.2000	0.1352	103.0000	0.1030	23.817	0.0000
2023/09/11	R214	01/02/2024	12.16 Put	Bond Future	3583.9400	3.5839	3704.4200	3.7044	3.362	0.0000
2023/09/11	R214	01/02/2024	12.15 Call	Bond Future	1579.2900	1.5793	1465.7000	1.4657	7.192	0.0000
2023/09/11	R214	01/02/2024	12.16 Call	Bond Future	1598.6700	1.5987	1484.2700	1.4843	7.156	0.0000
2023/09/11	R214	01/02/2024	12.14 Put	Bond Future	3641.6300	3.6416	3763.7200	3.7637	3.353	0.0000
2023/09/11	R214	01/02/2024		Bond Future	12.5839	60.5253	12.6355	60.2904	0.411	0.0000
2023/09/11	R214	01/02/2024	12.15 Put	Bond Future	3612.6900	3.6127	3733.9800	3.7340	3.357	0.0000
2023/09/11	R214	01/02/2024	12.14 Call	Bond Future	1560.0500	1.5601	1447.2600	1.4473	7.230	0.0000
2023/09/11	R214	02/05/2024	11.47 Call	Bond Future	984.9800	0.9850	914.2700	0.9143	7.179	0.0000
2023/09/11	R214	02/05/2024		Bond Future	12.6929	58.5604	12.7464	58.3205	0.421	0.0000
2023/09/11	R214	02/05/2024	11.47 Put	Bond Future	6928.5000	6.9285	7097.7600	7.0978	2.443	0.0000
2023/09/11	R214	02/05/2024	11.48 Put	Bond Future	6886.8100	6.8868	7055.5300	7.0555	2.450	0.0000
2023/09/11	R214	02/05/2024	11.46 Call	Bond Future	974.5200	0.9745	904.3400	0.9043	7.201	0.0000
2023/09/11	R214	02/05/2024	11.46 Put	Bond Future	6970.4800	6.9705	7140.2700	7.1403	2.436	0.0000
2023/09/11	R214	02/05/2024	11.48 Call	Bond Future	995.6700	0.9957	924.4200	0.9244	7.156	0.0000
2023/09/11	R214	01/08/2024	12.17 Call	Bond Future	2296.0300	2.2960	2184.1000	2.1841	4.875	0.0000
2023/09/11	R214	01/08/2024	12.17 Put	Bond Future	5232.0000	5.2320	5365.1600	5.3652	2.545	0.0000
2023/09/11	R214	01/08/2024	12.18 Call	Bond Future	2314.3400	2.3143	2201.8700	2.2019	4.860	0.0000
2023/09/11	R214	01/08/2024	12.16 Call	Bond Future	2278.0200	2.2780	2166.6300	2.1666	4.890	0.0000
2023/09/11	R214	01/08/2024		Bond Future	12.8062	59.8539	12.8616	59.6088	0.433	0.0000
2023/09/11	R214	01/08/2024	12.18 Put	Bond Future	5202.3700	5.2024	5334.9900	5.3350	2.549	0.0000
2023/09/11	R214	01/08/2024	12.16 Put	Bond Future	5261.9900	5.2620	5395.6900	5.3957	2.541	0.0000
2023/09/11	R214	07/11/2024	12.61 Call	Bond Future	3203.8000	3.2038	3073.2800	3.0733	4.074	0.0000
2023/09/11	R214	07/11/2024	12.62 Put	Bond Future	4684.7500	4.6848	4804.2700	4.8043	2.551	0.0000
2023/09/11	R214	07/11/2024	12.60 Call	Bond Future	3182.8700	3.1829	3052.8400	3.0528	4.085	0.0000
2023/09/11	R214	07/11/2024	12.60 Put	Bond Future	4733.7300	4.7337	4854.2300	4.8542	2.546	0.0000
2023/09/11	R214	07/11/2024		Bond Future	12.9480	57.9313	13.0056	57.6807	0.445	0.0000
2023/09/11	R214	07/11/2024	12.61 Put	Bond Future	4709.1900	4.7092	4829.2000	4.8292	2.548	0.0000
2023/09/11	R214	07/11/2024	12.62 Call	Bond Future	3224.7900	3.2248	3093.7800	3.0938	4.063	0.0000
2023/09/11	R248	02/11/2023	12.50 Put	Bond Future	2207.3400	2.2073	2309.3200	2.3093	4.620	0.0000
2023/09/11	R248	02/11/2023	13.60 Put	Bond Future	420.5900	0.4206	428.1300	0.4281	1.793	0.0000
2023/09/11	R248	02/11/2023	11.80 Put	Bond Future	5125.6500	5.1257	5337.5700	5.3376	4.135	0.0000
2023/09/11	R248	02/11/2023	11.80 Call	Bond Future	328.9500	0.3290	263.8000	0.2638	19.805	0.0000
2023/09/11	R248	02/11/2023	12.50 Call	Bond Future	1582.9900	1.5830	1407.9000	1.4079	11.061	0.0000
2023/09/11	R248	02/11/2023	13.60 Call	Bond Future	5578.9700	5.5790	5309.4400	5.3094	4.831	0.0000
2023/09/11	R248	02/11/2023	11.49 Put	Bond Future	6904.2400	6.9042	7150.8400	7.1508	3.572	0.0000
2023/09/11	R248	02/11/2023	11.47 Call	Bond Future	113.3500	0.1134	84.4100	0.0844	25.532	0.0000



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2023/09/11	R248	02/11/2023		Bond Future	12.6110	72.5619	12.6608	72.2848	0.395	0.0000	0.0000
2023/09/11	R248	02/11/2023	11.48 Call	Bond Future	117.1200	0.1171	87.4200	0.0874	25.359	0.0000	0.0000
2023/09/11	R248	02/11/2023	11.48 Put	Bond Future	6966.0000	6.9660	7213.3700	7.2134	3.551	0.0000	0.0000
2023/09/11	R248	02/11/2023	11.49 Call	Bond Future	120.9600	0.1210	90.4900	0.0905	25.190	0.0000	0.0000
2023/09/11	R248	02/11/2023	11.47 Put	Bond Future	7027.9200	7.0279	7276.0500	7.2761	3.531	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.15 Call	Bond Future	1618.2800	1.6183	1494.5500	1.4946	7.646	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.15 Put	Bond Future	4926.5700	4.9266	5086.1200	5.0861	3.239	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.16 Call	Bond Future	1638.9900	1.6390	1514.2900	1.5143	7.608	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.16 Put	Bond Future	4887.7900	4.8878	5046.3700	5.0464	3.244	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.14 Call	Bond Future	1597.7300	1.5977	1474.9600	1.4750	7.684	0.0000	0.0000
2023/09/11	R248	01/02/2024		Bond Future	12.7288	74.1757	12.7806	73.8924	0.407	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.14 Put	Bond Future	4965.5900	4.9656	5126.1000	5.1261	3.232	0.0000	0.0000
2023/09/11	R248	01/02/2024	11.50 Put	Bond Future	7997.0500	7.9971	8214.7400	8.2147	2.722	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.30 Put	Bond Future	4372.1400	4.3721	4517.2100	4.5172	3.318	0.0000	0.0000
2023/09/11	R248	01/02/2024	12.30 Call	Bond Future	1947.3500	1.9474	1809.1400	1.8091	7.097	0.0000	0.0000
2023/09/11	R248	01/02/2024	13.37 Put	Bond Future	1817.8500	1.8179	1878.9500	1.8790	3.361	0.0000	0.0000
2023/09/11	R248	01/02/2024	13.37 Call	Bond Future	5185.4500	5.1855	4963.2700	4.9633	4.285	0.0000	0.0000
2023/09/11	R248	01/02/2024	11.50 Call	Bond Future	633.0700	0.6331	567.4800	0.5675	10.361	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.46 Call	Bond Future	1038.6100	1.0386	961.9400	0.9619	7.382	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.48 Put	Bond Future	9182.1500	9.1822	9393.6600	9.3937	2.303	0.0000	0.0000
2023/09/11	R248	02/05/2024		Bond Future	12.8441	71.3691	12.8979	71.0796	0.419	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.47 Call	Bond Future	1050.1900	1.0502	972.9000	0.9729	7.360	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.47 Put	Bond Future	9235.8600	9.2359	9448.0000	9.4480	2.297	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.48 Call	Bond Future	1062.0400	1.0620	984.1200	0.9841	7.337	0.0000	0.0000
2023/09/11	R248	02/05/2024	11.46 Put	Bond Future	9289.9400	9.2899	9502.7000	9.5027	2.290	0.0000	0.0000
2023/09/11	R248	01/08/2024		Bond Future	12.9642	72.9452	13.0200	72.6496	0.431	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.31 Put	Bond Future	6428.6200	6.4286	6589.3800	6.5894	2.501	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.32 Put	Bond Future	6392.6300	6.3926	6552.7400	6.5527	2.505	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.30 Call	Bond Future	2771.2200	2.7712	2637.0200	2.6370	4.843	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.30 Put	Bond Future	6464.7800	6.4648	6626.1900	6.6262	2.497	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.31 Call	Bond Future	2793.2400	2.7932	2658.3900	2.6584	4.828	0.0000	0.0000
2023/09/11	R248	01/08/2024	12.32 Call	Bond Future	2815.3500	2.8154	2679.8500	2.6799	4.813	0.0000	0.0000
2023/09/11	R248	07/11/2024	12.78 Put	Bond Future	5796.0500	5.7961	5939.1000	5.9391	2.468	0.0000	0.0000
2023/09/11	R248	07/11/2024	12.79 Put	Bond Future	5767.2200	5.7672	5909.7000	5.9097	2.471	0.0000	0.0000
2023/09/11	R248	07/11/2024	12.80 Call	Bond Future	4070.2500	4.0703	3909.9600	3.9100	3.938	0.0000	0.0000
2023/09/11	R248	07/11/2024		Bond Future	13.1139	70.1800	13.1722	69.8778	0.445	0.0000	0.0000
2023/09/11	R248	07/11/2024	12.79 Call	Bond Future	4044.2800	4.0443	3884.5700	3.8846	3.949	0.0000	0.0000
2023/09/11	R248	07/11/2024	12.80 Put	Bond Future	5738.8400	5.7388	5880.7400	5.8807	2.473	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
2023/09/11	R248	07/11/2024	12.78 Call	Bond Future	4018.6800	4.0187	3859.5400	3.8595	3.960	0.0000	0.0000
2023/09/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/11	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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