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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2023 TO 19/09/2023

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
2023/09/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/19	2025	02/11/2023		Bond Future	172.7823	172.7823	172.8623	0.046	0.0000	0.0000
2023/09/19	2025	01/02/2024		Bond Future	174.8661	174.8661	174.9477	0.047	0.0000	0.0000
2023/09/19	2025	02/05/2024		Bond Future	178.7716	178.7716	178.8554	0.047	0.0000	0.0000
2023/09/19	2025	01/08/2024		Bond Future	180.8946	180.8946	180.9803	0.047	0.0000	0.0000
2023/09/19	2025	07/11/2024		Bond Future	185.1428	185.1428	185.2312	0.048	0.0000	0.0000
2023/09/19	2029	02/11/2023		Bond Future	124.7417	124.7417	124.9911	0.200	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	
2023/09/19	2029	01/02/2024		Bond Future	127.5416	127.5416	127.7966	127.7966	0.200	0.0000	0.0000
2023/09/19	2029	02/05/2024		Bond Future	129.0226	129.0226	129.2833	129.2833	0.202	0.0000	0.0000
2023/09/19	2029	01/08/2024		Bond Future	131.8828	131.8828	132.1496	132.1496	0.202	0.0000	0.0000
2023/09/19	2029	07/11/2024		Bond Future	133.5790	133.5790	133.8522	133.8522	0.204	0.0000	0.0000
2023/09/19	2030	02/11/2023		Bond Future	10.5377	90.7444	10.5111	90.8551	0.252	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.80 Put	Bond Future	677.7600	0.6778	628.5700	0.6286	7.258	0.0000	0.0000
2023/09/19	2030	02/11/2023	9.57 Call	Bond Future	19.4100	0.0194	20.9000	0.0209	7.676	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.57 Call	Bond Future	4319.6100	4.3196	4413.8800	4.4139	2.182	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.39 Put	Bond Future	1380.7000	1.3807	1305.1300	1.3051	5.473	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.43 Call	Bond Future	3819.0800	3.8191	3909.2900	3.9093	2.362	0.0000	0.0000
2023/09/19	2030	02/11/2023	12.27 Call	Bond Future	6887.6800	6.8877	6993.4000	6.9934	1.535	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.81 Call	Bond Future	1789.2600	1.7893	1851.3400	1.8513	3.470	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.82 Call	Bond Future	1818.0500	1.8181	1880.7200	1.8807	3.447	0.0000	0.0000
2023/09/19	2030	02/11/2023	9.57 Put	Bond Future	4161.1300	4.1611	4051.9400	4.0519	2.624	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.07 Put	Bond Future	2254.9000	2.2549	2160.3500	2.1604	4.193	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.07 Call	Bond Future	282.7700	0.2828	298.9000	0.2989	5.704	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.57 Put	Bond Future	153.2900	0.1533	136.8800	0.1369	10.705	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.81 Put	Bond Future	665.5500	0.6656	616.9500	0.6170	7.302	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.62 Put	Bond Future	935.0400	0.9350	874.6100	0.8746	6.463	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.12 Call	Bond Future	2753.0600	2.7531	2831.4200	2.8314	2.846	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.82 Put	Bond Future	653.4200	0.6534	605.4100	0.6054	7.347	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.80 Call	Bond Future	1760.5300	1.7605	1822.0200	1.8220	3.493	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.62 Call	Bond Future	1276.6900	1.2767	1326.9400	1.3269	3.936	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.12 Put	Bond Future	371.9100	0.3719	339.5900	0.3396	8.690	0.0000	0.0000
2023/09/19	2030	02/11/2023	12.27 Put	Bond Future	35.9300	0.0359	30.9700	0.0310	13.805	0.0000	0.0000
2023/09/19	2030	02/11/2023	9.89 Put	Bond Future	2877.5200	2.8775	2775.2800	2.7753	3.553	0.0000	0.0000
2023/09/19	2030	02/11/2023	9.89 Call	Bond Future	131.7100	0.1317	140.1500	0.1402	6.408	0.0000	0.0000
2023/09/19	2030	02/11/2023	10.39 Call	Bond Future	763.8700	0.7639	798.9800	0.7990	4.596	0.0000	0.0000
2023/09/19	2030	02/11/2023	11.43 Put	Bond Future	203.1200	0.2031	182.6500	0.1827	10.078	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.89 Put	Bond Future	3796.0100	3.7960	3708.8900	3.7089	2.295	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.39 Put	Bond Future	2457.5900	2.4576	2387.2600	2.3873	2.862	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.39 Call	Bond Future	1537.3600	1.5374	1580.1200	1.5801	2.781	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.86 Put	Bond Future	551.8800	0.5519	526.8200	0.5268	4.541	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.16 Put	Bond Future	3021.7700	3.0218	2943.3200	2.9433	2.596	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.00 Call	Bond Future	2887.3500	2.8874	2951.8200	2.9518	2.233	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.00 Put	Bond Future	1360.0900	1.3601	1311.4700	1.3115	3.575	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.85 Call	Bond Future	5357.5600	5.3576	5445.3800	5.4454	1.639	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.00 Put	Bond Future	3463.5200	3.4635	3379.7600	3.3798	2.418	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	
2023/09/19	2030	01/02/2024	10.00 Call	Bond Future	933.3700	0.9334	962.7000	0.9627	3.142	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.36 Put	Bond Future	939.1300	0.9391	901.6800	0.9017	3.988	0.0000	0.0000
2023/09/19	2030	01/02/2024	12.10 Put	Bond Future	425.6000	0.4256	405.1900	0.4052	4.796	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.89 Call	Bond Future	805.2700	0.8053	831.2400	0.8312	3.225	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.86 Call	Bond Future	5389.0600	5.3891	5477.0900	5.4771	1.633	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.75 Call	Bond Future	5043.9000	5.0439	5129.5300	5.1295	1.698	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.35 Put	Bond Future	949.0400	0.9490	911.3100	0.9113	3.976	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.57 Put	Bond Future	4852.7900	4.8528	4757.1800	4.7572	1.970	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.57 Call	Bond Future	505.5400	0.5055	523.0200	0.5230	3.458	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.07 Call	Bond Future	1027.1000	1.0271	1058.7100	1.0587	3.078	0.0000	0.0000
2023/09/19	2030	01/02/2024	12.10 Call	Bond Future	6158.1600	6.1582	6250.8400	6.2508	1.505	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.31 Call	Bond Future	3728.6200	3.7286	3802.8200	3.8028	1.990	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.31 Put	Bond Future	989.6500	0.9897	950.7600	0.9508	3.930	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.93 Call	Bond Future	850.1900	0.8502	877.3600	0.8774	3.196	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.36 Call	Bond Future	3871.5500	3.8716	3947.1900	3.9472	1.954	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.37 Call	Bond Future	3900.3500	3.9004	3976.2800	3.9763	1.947	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.35 Call	Bond Future	3842.8200	3.8428	3918.1800	3.9182	1.961	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.75 Put	Bond Future	621.1600	0.6212	593.7000	0.5937	4.421	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.37 Put	Bond Future	929.3000	0.9293	892.1400	0.8921	3.999	0.0000	0.0000
2023/09/19	2030	01/02/2024	9.93 Put	Bond Future	3673.1100	3.6731	3587.1900	3.5872	2.339	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.07 Put	Bond Future	3265.6500	3.2657	3184.1700	3.1842	2.495	0.0000	0.0000
2023/09/19	2030	01/02/2024	10.16 Call	Bond Future	1156.4300	1.1564	1191.0700	1.1911	2.995	0.0000	0.0000
2023/09/19	2030	01/02/2024	11.85 Put	Bond Future	557.9500	0.5580	532.6800	0.5327	4.529	0.0000	0.0000
2023/09/19	2030	01/02/2024		Bond Future	10.6169	88.7533	10.5888	88.8664	0.264	0.0000	0.0000
2023/09/19	2030	02/05/2024	12.38 Put	Bond Future	688.8400	0.6888	665.0600	0.6651	3.452	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.62 Call	Bond Future	2275.6400	2.2756	2327.5000	2.3275	2.279	0.0000	0.0000
2023/09/19	2030	02/05/2024	11.94 Call	Bond Future	5603.6300	5.6036	5688.2800	5.6883	1.511	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.82 Call	Bond Future	1037.4000	1.0374	1066.7600	1.0668	2.830	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.66 Call	Bond Future	879.2900	0.8793	904.8800	0.9049	2.910	0.0000	0.0000
2023/09/19	2030	02/05/2024		Bond Future	10.7102	90.7138	10.6805	90.8297	0.277	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.83 Call	Bond Future	1048.8800	1.0489	1078.4800	1.0785	2.822	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.83 Put	Bond Future	4565.2700	4.5653	4479.0400	4.4790	1.889	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.81 Call	Bond Future	1026.0200	1.0260	1055.1200	1.0551	2.836	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.81 Put	Bond Future	4624.3100	4.6243	4537.5800	4.5376	1.876	0.0000	0.0000
2023/09/19	2030	02/05/2024	13.15 Call	Bond Future	9246.5300	9.2465	9348.8500	9.3489	1.107	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.82 Put	Bond Future	4594.7300	4.5947	4508.2600	4.5083	1.882	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.62 Put	Bond Future	2628.1500	2.6282	2564.1800	2.5642	2.434	0.0000	0.0000
2023/09/19	2030	02/05/2024	11.12 Put	Bond Future	1807.4000	1.8074	1757.5400	1.7575	2.759	0.0000	0.0000
2023/09/19	2030	02/05/2024	11.12 Call	Bond Future	3387.5900	3.3876	3453.5600	3.4536	1.947	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	
2023/09/19	2030	02/05/2024	13.15 Put	Bond Future	338.7000	0.3387	325.1900	0.3252	3.989	0.0000	0.0000
2023/09/19	2030	02/05/2024	9.66 Put	Bond Future	5094.7000	5.0947	5004.4600	5.0045	1.771	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.16 Put	Bond Future	3655.5800	3.6556	3578.2100	3.5782	2.116	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.16 Call	Bond Future	1477.5500	1.4776	1516.0100	1.5160	2.603	0.0000	0.0000
2023/09/19	2030	02/05/2024	11.94 Put	Bond Future	965.9000	0.9659	934.7200	0.9347	3.228	0.0000	0.0000
2023/09/19	2030	02/05/2024	12.38 Call	Bond Future	6911.8100	6.9118	7003.8600	7.0039	1.332	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.82 Put	Bond Future	2265.6100	2.2656	2207.4400	2.2074	2.568	0.0000	0.0000
2023/09/19	2030	02/05/2024	10.82 Call	Bond Future	2692.5400	2.6925	2750.2000	2.7502	2.141	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.38 Put	Bond Future	3654.6900	3.6547	3581.9900	3.5820	1.989	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.38 Call	Bond Future	1990.0200	1.9900	2035.9600	2.0360	2.309	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.39 Call	Bond Future	2006.6700	2.0067	2052.8700	2.0529	2.302	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.37 Put	Bond Future	3676.2900	3.6763	3603.3300	3.6033	1.985	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.39 Put	Bond Future	3632.8600	3.6329	3560.4200	3.5604	1.994	0.0000	0.0000
2023/09/19	2030	01/08/2024	10.37 Call	Bond Future	1973.1300	1.9731	2018.8100	2.0188	2.315	0.0000	0.0000
2023/09/19	2030	01/08/2024		Bond Future	10.8176	88.6976	10.7860	88.8162	0.291	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.75 Put	Bond Future	3426.4500	3.4265	3359.8100	3.3598	1.945	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.76 Call	Bond Future	2732.7400	2.7327	2788.1000	2.7881	2.026	0.0000	0.0000
2023/09/19	2030	07/11/2024		Bond Future	10.9463	90.7546	10.9126	90.8764	0.308	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.75 Call	Bond Future	2713.7200	2.7137	2768.8500	2.7689	2.032	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.76 Put	Bond Future	3408.9900	3.4090	3342.5800	3.3426	1.948	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.74 Call	Bond Future	2695.1400	2.6951	2750.0400	2.7500	2.037	0.0000	0.0000
2023/09/19	2030	07/11/2024	10.74 Put	Bond Future	3444.3800	3.4444	3377.5100	3.3775	1.941	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.78 Put	Bond Future	686.7500	0.6868	635.3000	0.6353	7.492	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.28 Call	Bond Future	829.2300	0.8292	868.0300	0.8680	4.679	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.71 Put	Bond Future	3640.1900	3.6402	3520.6600	3.5207	3.284	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.50 Call	Bond Future	1375.1200	1.3751	1430.2500	1.4303	4.009	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.50 Put	Bond Future	1120.3300	1.1203	1049.6600	1.0497	6.308	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.00 Put	Bond Future	2471.4900	2.4715	2365.3600	2.3654	4.294	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.58 Put	Bond Future	4238.5200	4.2385	4115.7500	4.1158	2.897	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.35 Put	Bond Future	5370.1500	5.3702	5245.0400	5.2450	2.330	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.09 Put	Bond Future	2165.0200	2.1650	2064.5800	2.0646	4.639	0.0000	0.0000
2023/09/19	2032	02/11/2023	12.26 Call	Bond Future	3995.3400	3.9953	4094.1300	4.0941	2.473	0.0000	0.0000
2023/09/19	2032	02/11/2023	12.26 Put	Bond Future	283.7000	0.2837	256.6900	0.2567	9.521	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.22 Put	Bond Future	1773.2100	1.7732	1681.8200	1.6818	5.154	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.59 Call	Bond Future	42.0000	0.0420	45.2200	0.0452	7.667	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.90 Call	Bond Future	2651.5000	2.6515	2733.0500	2.7331	3.076	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.85 Put	Bond Future	3043.4300	3.0434	2929.3200	2.9293	3.749	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.85 Call	Bond Future	183.1200	0.1831	194.8100	0.1948	6.384	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	
2023/09/19	2032	02/11/2023	11.60 Put	Bond Future	942.9700	0.9430	879.5000	0.8795	6.731	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.78 Call	Bond Future	2237.7800	2.2378	2312.1300	2.3121	3.322	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.28 Put	Bond Future	1611.9600	1.6120	1524.9600	1.5250	5.397	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.23 Call	Bond Future	724.5500	0.7246	759.6800	0.7597	4.849	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.90 Put	Bond Future	553.1200	0.5531	508.8700	0.5089	8.000	0.0000	0.0000
2023/09/19	2032	02/11/2023		Bond Future	11.4456	83.8841	11.4189	84.0099	0.234	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.23 Put	Bond Future	1745.4600	1.7455	1654.7900	1.6548	5.195	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.24 Call	Bond Future	744.9600	0.7450	780.8200	0.7808	4.814	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.24 Put	Bond Future	1718.1600	1.7182	1628.2200	1.6282	5.235	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.22 Call	Bond Future	704.5600	0.7046	738.9700	0.7390	4.884	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.00 Call	Bond Future	343.4900	0.3435	363.1600	0.3632	5.727	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.58 Call	Bond Future	39.2000	0.0392	42.2300	0.0422	7.730	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.59 Put	Bond Future	4191.2400	4.1912	4068.6600	4.0687	2.925	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.09 Call	Bond Future	472.4900	0.4725	497.8500	0.4979	5.367	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.71 Call	Bond Future	88.9500	0.0890	95.2200	0.0952	7.049	0.0000	0.0000
2023/09/19	2032	02/11/2023	11.60 Call	Bond Future	1663.7900	1.6638	1726.1200	1.7261	3.746	0.0000	0.0000
2023/09/19	2032	02/11/2023	10.35 Call	Bond Future	8.6700	0.0087	9.3600	0.0094	7.958	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.59 Put	Bond Future	5277.2900	5.2773	5171.6400	5.1716	2.002	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.75 Call	Bond Future	2894.6500	2.8947	2960.0700	2.9601	2.260	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.62 Call	Bond Future	5589.6300	5.5896	5683.0400	5.6830	1.671	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.85 Put	Bond Future	1818.3700	1.8184	1758.9600	1.7590	3.267	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.83 Call	Bond Future	3114.3000	3.1143	3182.7000	3.1827	2.196	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.50 Put	Bond Future	981.0700	0.9811	942.7100	0.9427	3.910	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.09 Call	Bond Future	1406.2700	1.4063	1446.1000	1.4461	2.832	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.84 Put	Bond Future	1835.3700	1.8354	1775.5900	1.7756	3.257	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.85 Call	Bond Future	3170.2700	3.1703	3239.4100	3.2394	2.181	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.83 Put	Bond Future	1852.3100	1.8523	1792.1600	1.7922	3.247	0.0000	0.0000
2023/09/19	2032	01/02/2024		Bond Future	11.5523	85.7465	11.5243	85.8751	0.242	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.01 Call	Bond Future	296.4000	0.2964	306.8000	0.3068	3.509	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.76 Put	Bond Future	4647.1800	4.6472	4546.7900	4.5468	2.160	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.62 Put	Bond Future	872.9500	0.8730	837.8100	0.8378	4.025	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.01 Put	Bond Future	7787.6400	7.7876	7669.4900	7.6695	1.517	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.76 Call	Bond Future	904.1200	0.9041	932.2800	0.9323	3.115	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.84 Call	Bond Future	3142.3300	3.1423	3211.1000	3.2111	2.189	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.59 Call	Bond Future	702.5600	0.7026	725.4600	0.7255	3.260	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.09 Put	Bond Future	3564.0500	3.5641	3475.3300	3.4753	2.489	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.73 Call	Bond Future	5966.4000	5.9664	6062.5700	6.0626	1.612	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.73 Put	Bond Future	784.0600	0.7841	751.6800	0.7517	4.130	0.0000	0.0000
2023/09/19	2032	01/02/2024	10.78 Put	Bond Future	4576.1500	4.5762	4476.4200	4.4764	2.179	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	
2023/09/19	2032	01/02/2024	10.78 Call	Bond Future	930.2500	0.9303	959.0700	0.9591	3.098	0.0000	0.0000
2023/09/19	2032	01/02/2024	11.75 Put	Bond Future	1993.5900	1.9936	1930.4600	1.9305	3.167	0.0000	0.0000
2023/09/19	2032	01/02/2024	12.50 Call	Bond Future	5185.5400	5.1855	5275.7300	5.2757	1.739	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.36 Put	Bond Future	6992.6800	6.9927	6885.2000	6.8852	1.537	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.86 Put	Bond Future	5184.4100	5.1844	5089.9100	5.0899	1.823	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.86 Call	Bond Future	1456.4600	1.4565	1493.5800	1.4936	2.549	0.0000	0.0000
2023/09/19	2032	02/05/2024	12.90 Call	Bond Future	6597.9500	6.5980	6691.6900	6.6917	1.421	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.59 Call	Bond Future	1088.3900	1.0884	1118.0400	1.1180	2.724	0.0000	0.0000
2023/09/19	2032	02/05/2024	11.09 Put	Bond Future	4478.8700	4.4789	4391.2300	4.3912	1.957	0.0000	0.0000
2023/09/19	2032	02/05/2024	13.18 Call	Bond Future	7504.8000	7.5048	7603.8900	7.6039	1.320	0.0000	0.0000
2023/09/19	2032	02/05/2024	13.18 Put	Bond Future	1081.4200	1.0814	1048.8900	1.0489	3.008	0.0000	0.0000
2023/09/19	2032	02/05/2024	11.35 Put	Bond Future	3782.8800	3.7829	3703.3200	3.7033	2.103	0.0000	0.0000
2023/09/19	2032	02/05/2024	11.35 Call	Bond Future	2339.3800	2.3394	2391.4400	2.3914	2.225	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.65 Call	Bond Future	1163.9800	1.1640	1195.2300	1.1952	2.685	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.54 Put	Bond Future	6291.2300	6.2912	6187.9500	6.1880	1.642	0.0000	0.0000
2023/09/19	2032	02/05/2024	11.09 Call	Bond Future	1833.1100	1.8331	1877.0900	1.8771	2.399	0.0000	0.0000
2023/09/19	2032	02/05/2024	13.35 Call	Bond Future	8065.2100	8.0652	8167.2300	8.1672	1.265	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.36 Call	Bond Future	850.2000	0.8502	874.3400	0.8743	2.839	0.0000	0.0000
2023/09/19	2032	02/05/2024		Bond Future	11.6686	83.4792	11.6393	83.6109	0.252	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.55 Call	Bond Future	1039.6800	1.0397	1068.2900	1.0683	2.752	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.55 Put	Bond Future	6254.4900	6.2545	6151.4800	6.1515	1.647	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.56 Call	Bond Future	1051.7700	1.0518	1080.6300	1.0806	2.744	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.56 Put	Bond Future	6218.1100	6.2181	6115.3500	6.1154	1.653	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.59 Put	Bond Future	6109.5000	6.1095	6007.5300	6.0075	1.669	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.65 Put	Bond Future	5895.5700	5.8956	5795.2000	5.7952	1.702	0.0000	0.0000
2023/09/19	2032	02/05/2024	10.54 Call	Bond Future	1027.9000	1.0279	1056.2400	1.0562	2.757	0.0000	0.0000
2023/09/19	2032	02/05/2024	12.90 Put	Bond Future	1313.8600	1.3139	1275.9800	1.2760	2.883	0.0000	0.0000
2023/09/19	2032	02/05/2024	13.35 Put	Bond Future	960.8900	0.9609	931.2900	0.9313	3.080	0.0000	0.0000
2023/09/19	2032	01/08/2024		Bond Future	11.7957	85.3093	11.7648	85.4441	0.261	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.14 Call	Bond Future	2016.5800	2.0166	2063.1500	2.0632	2.309	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.14 Put	Bond Future	4945.9400	4.9459	4857.7500	4.8578	1.783	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.15 Call	Bond Future	2033.5100	2.0335	2080.3600	2.0804	2.304	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.15 Put	Bond Future	4917.1900	4.9172	4829.2800	4.8293	1.788	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.13 Call	Bond Future	1999.4300	1.9994	2045.7200	2.0457	2.315	0.0000	0.0000
2023/09/19	2032	01/08/2024	11.13 Put	Bond Future	4974.5000	4.9745	4886.0300	4.8860	1.778	0.0000	0.0000
2023/09/19	2032	07/11/2024	11.48 Put	Bond Future	4703.2200	4.7032	4620.8500	4.6209	1.751	0.0000	0.0000
2023/09/19	2032	07/11/2024	11.49 Call	Bond Future	2683.7900	2.6838	2739.8800	2.7399	2.090	0.0000	0.0000
2023/09/19	2032	07/11/2024		Bond Future	11.9531	83.1221	11.9205	83.2603	0.272	0.0000	0.0000
2023/09/19	2032	07/11/2024	11.48 Call	Bond Future	2664.9500	2.6650	2720.7800	2.7208	2.095	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	
2023/09/19	2032	07/11/2024	11.49 Put	Bond Future	4678.3100	4.6783	4596.2000	4.5962	1.755	0.0000	0.0000
2023/09/19	2032	07/11/2024	11.47 Call	Bond Future	2646.1800	2.6462	2701.7400	2.7017	2.100	0.0000	0.0000
2023/09/19	2032	07/11/2024	11.47 Put	Bond Future	4728.2400	4.7282	4645.6000	4.6456	1.748	0.0000	0.0000
2023/09/19	2033	02/11/2023		Bond Future	117.0468	117.0468	117.2373	117.2373	0.163	0.0000	0.0000
2023/09/19	2033	01/02/2024		Bond Future	119.6740	119.6740	119.8686	119.8686	0.163	0.0000	0.0000
2023/09/19	2033	02/05/2024		Bond Future	120.8845	120.8845	121.0837	121.0837	0.165	0.0000	0.0000
2023/09/19	2033	01/08/2024		Bond Future	123.5643	123.5643	123.7683	123.7683	0.165	0.0000	0.0000
2023/09/19	2033	07/11/2024		Bond Future	124.9664	124.9664	125.1751	125.1751	0.167	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.55 Put	Bond Future	5227.8800	5.2279	5191.4700	5.1915	0.696	0.0000	0.0000
2023/09/19	2037	02/11/2023		Bond Future	12.4939	76.7196	12.4874	76.7530	0.052	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.56 Call	Bond Future	124.9200	0.1249	121.8500	0.1219	2.458	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.56 Put	Bond Future	5175.7600	5.1758	5139.2900	5.1393	0.705	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.57 Call	Bond Future	129.7100	0.1297	126.5900	0.1266	2.405	0.0000	0.0000
2023/09/19	2037	02/11/2023	13.89 Call	Bond Future	6812.7000	6.8127	6838.9700	6.8390	0.386	0.0000	0.0000
2023/09/19	2037	02/11/2023	13.89 Put	Bond Future	104.4800	0.1045	97.3500	0.0974	6.824	0.0000	0.0000
2023/09/19	2037	02/11/2023	12.52 Call	Bond Future	1587.8400	1.5878	1588.4400	1.5884	0.038	0.0000	0.0000
2023/09/19	2037	02/11/2023	12.02 Put	Bond Future	3037.8800	3.0379	3000.0900	3.0001	1.244	0.0000	0.0000
2023/09/19	2037	02/11/2023	12.02 Call	Bond Future	535.7600	0.5358	531.3700	0.5314	0.819	0.0000	0.0000
2023/09/19	2037	02/11/2023	12.52 Put	Bond Future	1453.2600	1.4533	1420.4600	1.4205	2.257	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.57 Put	Bond Future	5123.8400	5.1238	5087.3200	5.0873	0.713	0.0000	0.0000
2023/09/19	2037	02/11/2023	11.55 Call	Bond Future	120.2700	0.1203	117.2600	0.1173	2.503	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.31 Put	Bond Future	3538.6700	3.5387	3509.5000	3.5095	0.824	0.0000	0.0000
2023/09/19	2037	01/02/2024	13.93 Call	Bond Future	7079.8900	7.0799	7099.8100	7.0998	0.281	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.93 Put	Bond Future	2086.0700	2.0861	2062.6600	2.0627	1.122	0.0000	0.0000
2023/09/19	2037	01/02/2024	13.93 Put	Bond Future	852.7700	0.8528	838.6100	0.8386	1.660	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.09 Put	Bond Future	4230.6400	4.2306	4199.7800	4.1998	0.729	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.32 Call	Bond Future	1980.3400	1.9803	1985.3300	1.9853	0.252	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.32 Put	Bond Future	3509.5400	3.5095	3480.4500	3.4805	0.829	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.33 Call	Bond Future	2003.7400	2.0037	2008.8100	2.0088	0.253	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.33 Put	Bond Future	3480.7900	3.4808	3451.7800	3.4518	0.833	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.31 Call	Bond Future	1957.2700	1.9573	1962.1800	1.9622	0.251	0.0000	0.0000
2023/09/19	2037	01/02/2024		Bond Future	12.6175	74.1668	12.6108	74.2009	0.053	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.93 Call	Bond Future	3643.5500	3.6436	3654.2200	3.6542	0.293	0.0000	0.0000
2023/09/19	2037	01/02/2024	12.09 Call	Bond Future	1487.3000	1.4873	1490.5200	1.4905	0.216	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.44 Call	Bond Future	944.8000	0.9448	947.2400	0.9472	0.258	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.44 Put	Bond Future	7909.5500	7.9096	7876.9600	7.8770	0.412	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.45 Call	Bond Future	955.5000	0.9555	957.9800	0.9580	0.260	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.43 Put	Bond Future	7955.8800	7.9559	7923.2500	7.9233	0.410	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	
2023/09/19	2037	02/05/2024		Bond Future	12.7505	75.8048	12.7434	75.8398	0.055	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.45 Put	Bond Future	7863.5500	7.8636	7831.0000	7.8310	0.414	0.0000	0.0000
2023/09/19	2037	02/05/2024	11.43 Call	Bond Future	934.3800	0.9344	936.7800	0.9368	0.257	0.0000	0.0000
2023/09/19	2037	01/08/2024		Bond Future	12.8956	73.2108	12.8882	73.2468	0.057	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.10 Call	Bond Future	2243.1100	2.2431	2250.6100	2.2506	0.334	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.11 Put	Bond Future	6244.8700	6.2449	6216.4200	6.2164	0.456	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.09 Call	Bond Future	2224.6000	2.2246	2232.0400	2.2320	0.334	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.09 Put	Bond Future	6313.2600	6.3133	6284.6900	6.2847	0.453	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.10 Put	Bond Future	6279.0000	6.2790	6250.4900	6.2505	0.454	0.0000	0.0000
2023/09/19	2037	01/08/2024	12.11 Call	Bond Future	2261.7000	2.2617	2269.2600	2.2693	0.334	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.58 Call	Bond Future	3280.9600	3.2810	3292.3400	3.2923	0.347	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.57 Put	Bond Future	5645.3400	5.6453	5619.5200	5.6195	0.457	0.0000	0.0000
2023/09/19	2037	07/11/2024		Bond Future	13.0578	74.9070	13.0500	74.9442	0.060	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.58 Put	Bond Future	5617.1700	5.6172	5591.4100	5.5914	0.459	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.59 Call	Bond Future	3303.2200	3.3032	3314.6700	3.3147	0.347	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.59 Put	Bond Future	5589.4200	5.5894	5563.7300	5.5637	0.460	0.0000	0.0000
2023/09/19	2037	07/11/2024	12.57 Call	Bond Future	3259.0800	3.2591	3270.4000	3.2704	0.347	0.0000	0.0000
2023/09/19	2038	02/11/2023		Bond Future	126.3200	126.3200	126.5919	126.5919	0.215	0.0000	0.0000
2023/09/19	2038	01/02/2024		Bond Future	127.1367	127.1367	127.4144	127.4144	0.218	0.0000	0.0000
2023/09/19	2038	02/05/2024		Bond Future	129.9760	129.9760	130.2601	130.2601	0.219	0.0000	0.0000
2023/09/19	2038	01/08/2024		Bond Future	130.7869	130.7869	131.0771	131.0771	0.222	0.0000	0.0000
2023/09/19	2038	07/11/2024		Bond Future	133.8569	133.8569	134.1545	134.1545	0.222	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.50 Call	Bond Future	47.7600	0.0478	48.7300	0.0487	2.031	0.0000	0.0000
2023/09/19	2040	02/11/2023	12.10 Call	Bond Future	394.9800	0.3950	406.6800	0.4067	2.962	0.0000	0.0000
2023/09/19	2040	02/11/2023	12.97 Call	Bond Future	2444.1900	2.4442	2504.1000	2.5041	2.451	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.80 Call	Bond Future	146.7100	0.1467	150.7400	0.1507	2.747	0.0000	0.0000
2023/09/19	2040	02/11/2023	12.60 Put	Bond Future	1888.5400	1.8885	1806.9100	1.8069	4.322	0.0000	0.0000
2023/09/19	2040	02/11/2023	13.64 Call	Bond Future	5107.2000	5.1072	5200.6600	5.2007	1.830	0.0000	0.0000
2023/09/19	2040	02/11/2023	13.64 Put	Bond Future	292.7400	0.2927	267.8700	0.2679	8.496	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.60 Call	Bond Future	70.4600	0.0705	72.1000	0.0721	2.328	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.50 Put	Bond Future	7062.1800	7.0622	6944.8200	6.9448	1.662	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.58 Put	Bond Future	6582.6300	6.5826	6465.7900	6.4658	1.775	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.59 Call	Bond Future	67.8400	0.0678	69.4000	0.0694	2.300	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.60 Put	Bond Future	6464.2500	6.4643	6347.5600	6.3476	1.805	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.58 Call	Bond Future	65.3000	0.0653	66.7900	0.0668	2.282	0.0000	0.0000
2023/09/19	2040	02/11/2023		Bond Future	12.7046	77.1768	12.6828	77.2951	0.171	0.0000	0.0000
2023/09/19	2040	02/11/2023	12.60 Call	Bond Future	1317.7600	1.3178	1354.4600	1.3545	2.785	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.59 Put	Bond Future	6523.3600	6.5234	6406.5900	6.4066	1.790	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	
2023/09/19	2040	02/11/2023	12.10 Put	Bond Future	3792.5400	3.7925	3685.9100	3.6859	2.812	0.0000	0.0000
2023/09/19	2040	02/11/2023	12.97 Put	Bond Future	1025.5600	1.0256	967.1400	0.9671	5.696	0.0000	0.0000
2023/09/19	2040	02/11/2023	11.80 Put	Bond Future	5320.9100	5.3209	5206.6100	5.2066	2.148	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.35 Call	Bond Future	1675.1600	1.6752	1710.7900	1.7108	2.127	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.34 Put	Bond Future	4340.0600	4.3401	4254.3900	4.2544	1.974	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.35 Put	Bond Future	4305.1600	4.3052	4219.8300	4.2198	1.982	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.33 Call	Bond Future	1632.2100	1.6322	1667.1500	1.6672	2.141	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.33 Put	Bond Future	4375.0100	4.3750	4288.9900	4.2890	1.966	0.0000	0.0000
2023/09/19	2040	01/02/2024		Bond Future	12.8298	74.3837	12.8071	74.5046	0.177	0.0000	0.0000
2023/09/19	2040	01/02/2024	12.34 Call	Bond Future	1653.6900	1.6537	1688.9800	1.6890	2.134	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.62 Put	Bond Future	8574.5100	8.5745	8471.7200	8.4717	1.199	0.0000	0.0000
2023/09/19	2040	02/05/2024		Bond Future	12.9635	76.0264	12.9399	76.1502	0.182	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.61 Call	Bond Future	957.2900	0.9573	978.1200	0.9781	2.176	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.61 Put	Bond Future	8624.7700	8.6248	8521.7800	8.5218	1.194	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.62 Call	Bond Future	968.1400	0.9681	989.1700	0.9892	2.172	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.60 Call	Bond Future	946.3600	0.9464	966.9800	0.9670	2.179	0.0000	0.0000
2023/09/19	2040	02/05/2024	11.60 Put	Bond Future	8675.0300	8.6750	8571.8300	8.5718	1.190	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.33 Call	Bond Future	2368.0500	2.3681	2409.0600	2.4091	1.732	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.33 Put	Bond Future	6551.9900	6.5520	6466.2800	6.4663	1.308	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.34 Call	Bond Future	2387.7400	2.3877	2429.0000	2.4290	1.728	0.0000	0.0000
2023/09/19	2040	01/08/2024		Bond Future	13.1089	73.1868	13.0843	73.3135	0.188	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.32 Call	Bond Future	2348.1800	2.3482	2388.9400	2.3889	1.736	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.32 Put	Bond Future	6588.2500	6.5883	6502.2900	6.5023	1.305	0.0000	0.0000
2023/09/19	2040	01/08/2024	12.34 Put	Bond Future	6515.6200	6.5156	6430.1600	6.4302	1.312	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.84 Call	Bond Future	3506.4300	3.5064	3560.1300	3.5601	1.531	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.86 Put	Bond Future	5669.9100	5.6699	5594.1000	5.5941	1.337	0.0000	0.0000
2023/09/19	2040	07/11/2024		Bond Future	13.2705	74.8820	13.2447	75.0120	0.194	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.85 Call	Bond Future	3530.1000	3.5301	3584.0500	3.5841	1.528	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.85 Put	Bond Future	5698.9100	5.6989	5622.8600	5.6229	1.334	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.86 Call	Bond Future	3553.8500	3.5539	3608.0400	3.6080	1.525	0.0000	0.0000
2023/09/19	2040	07/11/2024	12.84 Put	Bond Future	5728.0500	5.7281	5651.7500	5.6518	1.332	0.0000	0.0000
2023/09/19	2044	02/11/2023	12.75 Call	Bond Future	1499.2500	1.4993	1539.3400	1.5393	2.674	0.0000	0.0000
2023/09/19	2044	02/11/2023	12.00 Call	Bond Future	225.6000	0.2256	231.8600	0.2319	2.775	0.0000	0.0000
2023/09/19	2044	02/11/2023		Bond Future	12.7930	73.2885	12.7713	73.4061	0.170	0.0000	0.0000
2023/09/19	2044	02/11/2023	11.57 Call	Bond Future	44.2400	0.0442	45.1000	0.0451	1.944	0.0000	0.0000
2023/09/19	2044	02/11/2023	12.00 Put	Bond Future	4739.2300	4.7392	4627.8100	4.6278	2.351	0.0000	0.0000
2023/09/19	2044	02/11/2023	12.75 Put	Bond Future	1732.3300	1.7323	1654.7400	1.6547	4.479	0.0000	0.0000
2023/09/19	2044	02/11/2023	13.00 Call	Bond Future	2258.4900	2.2585	2314.0100	2.3140	2.458	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	
2023/09/19	2044	02/11/2023	11.56 Call	Bond Future	42.4800	0.0425	43.2800	0.0433	1.883	0.0000	0.0000
2023/09/19	2044	02/11/2023	11.57 Put	Bond Future	7209.9600	7.2100	7093.1400	7.0931	1.620	0.0000	0.0000
2023/09/19	2044	02/11/2023	11.55 Call	Bond Future	40.7700	0.0408	41.5300	0.0415	1.864	0.0000	0.0000
2023/09/19	2044	02/11/2023	11.55 Put	Bond Future	7333.5800	7.3336	7216.6600	7.2167	1.594	0.0000	0.0000
2023/09/19	2044	02/11/2023	11.56 Put	Bond Future	7271.7000	7.2717	7154.8200	7.1548	1.607	0.0000	0.0000
2023/09/19	2044	02/11/2023	13.00 Put	Bond Future	1154.9800	1.1550	1092.8200	1.0928	5.382	0.0000	0.0000
2023/09/19	2044	01/02/2024		Bond Future	12.9152	70.5342	12.8926	70.6545	0.175	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.28 Call	Bond Future	1337.0300	1.3370	1367.1300	1.3671	2.251	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.29 Call	Bond Future	1355.7300	1.3557	1386.1600	1.3862	2.245	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.27 Put	Bond Future	4892.5400	4.8925	4802.0800	4.8021	1.849	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.28 Put	Bond Future	4853.2300	4.8532	4763.1000	4.7631	1.857	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.27 Call	Bond Future	1318.6300	1.3186	1348.4000	1.3484	2.258	0.0000	0.0000
2023/09/19	2044	01/02/2024	12.29 Put	Bond Future	4814.3000	4.8143	4724.5000	4.7245	1.865	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.66 Put	Bond Future	8843.4800	8.8435	8740.4900	8.7405	1.165	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.67 Call	Bond Future	935.9400	0.9359	956.1900	0.9562	2.164	0.0000	0.0000
2023/09/19	2044	02/05/2024		Bond Future	13.0451	72.0920	13.0216	72.2150	0.180	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.66 Call	Bond Future	925.0900	0.9251	945.1400	0.9451	2.167	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.67 Put	Bond Future	8791.8900	8.7919	8689.1000	8.6891	1.169	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.65 Call	Bond Future	914.5000	0.9145	934.3500	0.9344	2.171	0.0000	0.0000
2023/09/19	2044	02/05/2024	11.65 Put	Bond Future	8895.4100	8.8954	8792.2200	8.7922	1.160	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.29 Put	Bond Future	6989.8200	6.9898	6901.7300	6.9017	1.260	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.30 Call	Bond Future	2145.3500	2.1454	2183.4900	2.1835	1.778	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.30 Put	Bond Future	6951.2100	6.9512	6863.3700	6.8634	1.264	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.28 Call	Bond Future	2107.8400	2.1078	2145.4900	2.1455	1.786	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.28 Put	Bond Future	7028.5800	7.0286	6940.2500	6.9403	1.257	0.0000	0.0000
2023/09/19	2044	01/08/2024		Bond Future	13.1861	69.2912	13.1615	69.4172	0.186	0.0000	0.0000
2023/09/19	2044	01/08/2024	12.29 Call	Bond Future	2126.5500	2.1266	2164.4400	2.1644	1.782	0.0000	0.0000
2023/09/19	2044	07/11/2024		Bond Future	13.3422	70.8959	13.3165	71.0251	0.192	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.92 Put	Bond Future	5753.4500	5.7535	5678.0800	5.6781	1.310	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.90 Call	Bond Future	3527.9900	3.5280	3581.3700	3.5814	1.513	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.91 Call	Bond Future	3551.7500	3.5518	3605.3600	3.6054	1.509	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.91 Put	Bond Future	5782.9200	5.7829	5707.3200	5.7073	1.307	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.92 Call	Bond Future	3575.2800	3.5753	3629.1200	3.6291	1.506	0.0000	0.0000
2023/09/19	2044	07/11/2024	12.90 Put	Bond Future	5812.2300	5.8122	5736.4000	5.7364	1.305	0.0000	0.0000
2023/09/19	2046	02/11/2023		Bond Future	108.4421	108.4421	109.1951	109.1951	0.694	0.0000	0.0000
2023/09/19	2046	01/02/2024		Bond Future	110.8762	110.8762	111.6460	111.6460	0.694	0.0000	0.0000
2023/09/19	2046	02/05/2024		Bond Future	111.2032	111.2032	111.9902	111.9902	0.708	0.0000	0.0000
2023/09/19	2046	01/08/2024		Bond Future	113.6679	113.6679	114.4726	114.4726	0.708	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	
2023/09/19	2046	07/11/2024		Bond Future	114.1341	114.1341	114.9576	114.9576	0.722	0.0000	0.0000
2023/09/19	2050	02/11/2023		Bond Future	109.8167	109.8167	110.0917	110.0917	0.250	0.0000	0.0000
2023/09/19	2050	01/02/2024		Bond Future	110.0323	110.0323	110.3132	110.3132	0.255	0.0000	0.0000
2023/09/19	2050	02/05/2024		Bond Future	112.4896	112.4896	112.7771	112.7771	0.256	0.0000	0.0000
2023/09/19	2050	01/08/2024		Bond Future	112.6758	112.6758	112.9694	112.9694	0.261	0.0000	0.0000
2023/09/19	2050	07/11/2024		Bond Future	115.3204	115.3204	115.6213	115.6213	0.261	0.0000	0.0000
2023/09/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	AL37	02/11/2023		Index Future	904.3260	904.3260	904.9520	904.9520	0.069	0.0000	0.0000
2023/09/19	AL37	01/02/2024		Index Future	924.4030	924.4030	925.0420	925.0420	0.069	0.0000	0.0000
2023/09/19	AL37	02/05/2024		Index Future	944.8410	944.8410	945.4960	945.4960	0.069	0.0000	0.0000
2023/09/19	AL37	01/08/2024		Index Future	965.5870	965.5870	966.2600	966.2600	0.070	0.0000	0.0000
2023/09/19	AL37	07/11/2024		Index Future	988.0670	988.0670	988.7590	988.7590	0.070	0.0000	0.0000
2023/09/19	AL7T	02/11/2023		Index Future	1017.8680	1017.8680	1019.0900	1019.0900	0.120	0.0000	0.0000
2023/09/19	AL7T	01/02/2024		Index Future	1040.4650	1040.4650	1041.7140	1041.7140	0.120	0.0000	0.0000
2023/09/19	AL7T	02/05/2024		Index Future	1063.4690	1063.4690	1064.7480	1064.7480	0.120	0.0000	0.0000
2023/09/19	AL7T	01/08/2024		Index Future	1086.8200	1086.8200	1088.1300	1088.1300	0.121	0.0000	0.0000
2023/09/19	AL7T	07/11/2024		Index Future	1112.1220	1112.1220	1113.4670	1113.4670	0.121	0.0000	0.0000
2023/09/19	ALBI	02/11/2023		Index Future	890.4510	890.4510	891.4070	891.4070	0.107	0.0000	0.0000
2023/09/19	ALBI	01/02/2024		Index Future	910.2200	910.2200	911.1960	911.1960	0.107	0.0000	0.0000
2023/09/19	ALBI	02/05/2024		Index Future	930.3440	930.3440	931.3440	931.3440	0.107	0.0000	0.0000
2023/09/19	ALBI	01/08/2024		Index Future	950.7720	950.7720	951.7970	951.7970	0.108	0.0000	0.0000
2023/09/19	ALBI	07/11/2024		Index Future	972.9070	972.9070	973.9590	973.9590	0.108	0.0000	0.0000
2023/09/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	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	
2023/09/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/19	ES33	02/11/2023		Bond Future	12.9862	71.0483	12.9794	71.0777	0.053	0.0000	0.0000
2023/09/19	ES33	01/02/2024		Bond Future	13.1459	72.6430	13.1387	72.6731	0.054	0.0000	0.0000
2023/09/19	ES33	02/05/2024		Bond Future	13.3130	70.4661	13.3055	70.4970	0.056	0.0000	0.0000
2023/09/19	ES33	01/08/2024		Bond Future	13.4912	72.0266	13.4832	72.0584	0.059	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	
2023/09/19	ES33	07/11/2024		Bond Future	13.7087	69.9115	13.7003	69.9444	0.061	0.0000	0.0000
2023/09/19	ES42	02/11/2023		Bond Future	13.4781	66.6808	13.4662	66.7385	0.089	0.0000	0.0000
2023/09/19	ES42	01/02/2024		Bond Future	13.6245	68.1776	13.6121	68.2365	0.091	0.0000	0.0000
2023/09/19	ES42	02/05/2024		Bond Future	13.7826	65.4374	13.7696	65.4979	0.094	0.0000	0.0000
2023/09/19	ES42	01/08/2024		Bond Future	13.9469	66.8851	13.9333	66.9471	0.097	0.0000	0.0000
2023/09/19	ES42	07/11/2024		Bond Future	14.1430	64.1833	14.1288	64.2470	0.101	0.0000	0.0000
2023/09/19	GOVI	02/11/2023		GOVI	877.7480	877.7480	878.7220	878.7220	0.111	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.81 Put	GOVI	80620.0000	8.0620	70880.0000	7.0880	12.081	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.82 Put	GOVI	80720.0000	8.0720	70980.0000	7.0980	12.066	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.80 Put	GOVI	80520.0000	8.0520	70780.0000	7.0780	12.096	0.0000	0.0000
2023/09/19	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/02/2024		GOVI	897.2350	897.2350	898.2290	898.2290	0.111	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	879.98 Call	GOVI	172550.0000	17.2550	182490.0000	18.2490	5.761	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	880.00 Call	GOVI	172350.0000	17.2350	182290.0000	18.2290	5.767	0.0000	0.0000
2023/09/19	GOVI	01/02/2024	879.99 Call	GOVI	172450.0000	17.2450	182390.0000	18.2390	5.764	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.99 Put	GOVI	339180.0000	33.9180	328990.0000	32.8990	3.004	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.97 Put	GOVI	338980.0000	33.8980	328790.0000	32.8790	3.006	0.0000	0.0000
2023/09/19	GOVI	02/05/2024		GOVI	917.0720	917.0720	918.0910	918.0910	0.111	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	02/05/2024	950.98 Put	GOVI	339080.0000	33.9080	328890.0000	32.8890	3.005	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.39 Put	GOVI	61820.0000	6.1820	51380.0000	5.1380	16.888	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/08/2024		GOVI	937.2080	937.2080	938.2520	938.2520	0.111	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.37 Put	GOVI	61620.0000	6.1620	51180.0000	5.1180	16.943	0.0000	0.0000
2023/09/19	GOVI	01/08/2024	943.38 Put	GOVI	61720.0000	6.1720	51280.0000	5.1280	16.915	0.0000	0.0000
2023/09/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	07/11/2024	948.80 Call	GOVI	102270.0000	10.2270	112990.0000	11.2990	10.482	0.0000	0.0000
2023/09/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	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	
2023/09/19	GOVI	07/11/2024	948.78 Call	GOVI	102470.0000	10.2470	113190.0000	11.3190	10.462	0.0000	0.0000
2023/09/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	GOVI	07/11/2024		GOVI	959.0270	959.0270	960.0990	960.0990	0.112	0.0000	0.0000
2023/09/19	GOVI	07/11/2024	948.79 Call	GOVI	102370.0000	10.2370	113090.0000	11.3090	10.472	0.0000	0.0000
2023/09/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/19	IGOV	02/11/2023		Index Future	328.8370	328.8370	329.5400	329.5400	0.214	0.0000	0.0000
2023/09/19	IGOV	01/02/2024		Index Future	336.2180	336.2180	336.9360	336.9360	0.214	0.0000	0.0000
2023/09/19	IGOV	02/05/2024		Index Future	343.7300	343.7300	344.4650	344.4650	0.214	0.0000	0.0000
2023/09/19	IGOV	01/08/2024		Index Future	351.3540	351.3540	352.1070	352.1070	0.214	0.0000	0.0000
2023/09/19	IGOV	07/11/2024		Index Future	359.6150	359.6150	360.3860	360.3860	0.214	0.0000	0.0000
2023/09/19	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/19	JBAF	20/09/2023		Jibar Tradeable Future	8.3200	91.6800	8.3700	91.6300	0.601	0.0000	0.0000
2023/09/19	JBAF	18/10/2023		Jibar Tradeable Future	8.3800	91.6200	8.3900	91.6100	0.119	0.0000	0.0000
2023/09/19	JBAF	15/11/2023		Jibar Tradeable Future	8.3900	91.6100	8.3300	91.6700	0.715	0.0000	0.0000
2023/09/19	JBAF	20/12/2023		Jibar Tradeable Future	8.4100	91.5900	8.4300	91.5700	0.238	0.0000	0.0000
2023/09/19	JBAF	17/01/2024		Jibar Tradeable Future	8.4300	91.5700	8.4200	91.5800	0.119	0.0000	0.0000
2023/09/19	JBAF	21/02/2024		Jibar Tradeable Future	8.4300	91.5700	8.4400	91.5600	0.119	0.0000	0.0000
2023/09/19	JBAF	20/03/2024		Jibar Tradeable Future	8.4200	91.5800	8.4000	91.6000	0.238	0.0000	0.0000
2023/09/19	JBAF	19/06/2024		Jibar Tradeable Future	8.2150	91.7850	8.2300	91.7700	0.183	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	
2023/09/19	JBAF	18/09/2024		Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000
2023/09/19	JBAF	18/12/2024		Jibar Tradeable Future	7.9450	92.0550	7.9500	92.0500	0.063	0.0000	0.0000
2023/09/19	JBAF	19/03/2025		Jibar Tradeable Future	7.9050	92.0950	7.8900	92.1100	0.190	0.0000	0.0000
2023/09/19	JBAF	18/06/2025		Jibar Tradeable Future	7.8550	92.1450	7.8600	92.1400	0.064	0.0000	0.0000
2023/09/19	JBAF	17/09/2025		Jibar Tradeable Future	7.8600	7.8600	7.8600	92.1400	0.000	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.70 Call	Bond Future	572.2600	0.5723	574.9200	0.5749	0.465	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.41 Put	Bond Future	4245.2600	4.2453	4184.6600	4.1847	1.427	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.74 Call	Bond Future	633.6000	0.6336	636.9300	0.6369	0.526	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.12 Put	Bond Future	5718.1600	5.7182	5656.9500	5.6570	1.070	0.0000	0.0000
2023/09/19	R035	02/11/2023	12.85 Put	Bond Future	444.5600	0.4446	420.8700	0.4209	5.329	0.0000	0.0000
2023/09/19	R035	02/11/2023	12.24 Put	Bond Future	1336.2900	1.3363	1292.5000	1.2925	3.277	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.70 Put	Bond Future	2982.2700	2.9823	2924.6900	2.9247	1.931	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.43 Put	Bond Future	4150.5100	4.1505	4090.0300	4.0900	1.457	0.0000	0.0000
2023/09/19	R035	02/11/2023	10.62 Call	Bond Future	10.0500	0.0101	9.6800	0.0097	3.682	0.0000	0.0000
2023/09/19	R035	02/11/2023	13.59 Call	Bond Future	7071.0000	7.0710	7123.2900	7.1233	0.739	0.0000	0.0000
2023/09/19	R035	02/11/2023	13.59 Put	Bond Future	95.6700	0.0957	87.7200	0.0877	8.310	0.0000	0.0000
2023/09/19	R035	02/11/2023	12.24 Call	Bond Future	1774.9100	1.7749	1791.3600	1.7914	0.927	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.74 Put	Bond Future	2827.7100	2.8277	2770.8000	2.7708	2.013	0.0000	0.0000
2023/09/19	R035	02/11/2023	10.62 Put	Bond Future	8562.2800	8.5623	8501.6700	8.5017	0.708	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.12 Call	Bond Future	86.2500	0.0863	85.2800	0.0853	1.125	0.0000	0.0000
2023/09/19	R035	02/11/2023	12.85 Call	Bond Future	3936.1500	3.9362	3972.7000	3.9727	0.929	0.0000	0.0000
2023/09/19	R035	02/11/2023		Bond Future	12.1551	81.7537	12.1435	81.8140	0.096	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.42 Call	Bond Future	253.9500	0.2540	253.6500	0.2537	0.118	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.42 Put	Bond Future	4197.7700	4.1978	4137.2300	4.1372	1.442	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.43 Call	Bond Future	262.1600	0.2622	261.9200	0.2619	0.092	0.0000	0.0000
2023/09/19	R035	02/11/2023	11.41 Call	Bond Future	245.9300	0.2459	245.5700	0.2456	0.146	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.19 Put	Bond Future	2906.1700	2.9062	2864.9800	2.8650	1.417	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.20 Call	Bond Future	2465.4200	2.4654	2485.9500	2.4860	0.833	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.20 Put	Bond Future	2881.2500	2.8813	2840.2300	2.8402	1.424	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.18 Call	Bond Future	2413.1400	2.4131	2433.3200	2.4333	0.836	0.0000	0.0000
2023/09/19	R035	01/02/2024		Bond Future	12.2815	83.5688	12.2694	83.6304	0.099	0.0000	0.0000
2023/09/19	R035	01/02/2024	10.62 Call	Bond Future	230.3900	0.2304	232.1100	0.2321	0.747	0.0000	0.0000
2023/09/19	R035	01/02/2024	11.12 Put	Bond Future	6776.9200	6.7769	6720.2600	6.7203	0.836	0.0000	0.0000
2023/09/19	R035	01/02/2024	13.46 Call	Bond Future	6606.5900	6.6066	6647.6200	6.6476	0.621	0.0000	0.0000
2023/09/19	R035	01/02/2024	13.46 Put	Bond Future	920.5000	0.9205	899.9800	0.9000	2.229	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.18 Put	Bond Future	2931.4900	2.9315	2890.1200	2.8901	1.411	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/19	R035	01/02/2024	10.62 Put	Bond Future	9347.3900	9.3474	9287.5600	9.2876	0.640	0.0000	0.0000
2023/09/19	R035	01/02/2024	11.12 Call	Bond Future	550.2200	0.5502	555.1100	0.5551	0.889	0.0000	0.0000
2023/09/19	R035	01/02/2024	12.19 Call	Bond Future	2439.1100	2.4391	2459.4700	2.4595	0.835	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.20 Put	Bond Future	7386.9300	7.3869	7333.3200	7.3333	0.726	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.19 Put	Bond Future	7431.1400	7.4311	7377.4300	7.3774	0.723	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.20 Call	Bond Future	1033.1700	1.0332	1042.6500	1.0427	0.918	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.21 Call	Bond Future	1044.4300	1.0444	1054.0100	1.0540	0.917	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.21 Put	Bond Future	7342.6800	7.3427	7289.1700	7.2892	0.729	0.0000	0.0000
2023/09/19	R035	02/05/2024	11.19 Call	Bond Future	1021.8100	1.0218	1031.1900	1.0312	0.918	0.0000	0.0000
2023/09/19	R035	02/05/2024		Bond Future	12.4067	80.9031	12.3941	80.9661	0.102	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.81 Put	Bond Future	5961.8200	5.9618	5915.6600	5.9157	0.774	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.79 Call	Bond Future	2238.2100	2.2382	2256.5200	2.2565	0.818	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.79 Put	Bond Future	6028.3800	6.0284	5981.9800	5.9820	0.770	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.80 Call	Bond Future	2257.0200	2.2570	2275.4500	2.2755	0.817	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.80 Put	Bond Future	5995.0300	5.9950	5948.7500	5.9488	0.772	0.0000	0.0000
2023/09/19	R035	01/08/2024	11.81 Call	Bond Future	2275.9300	2.2759	2294.4800	2.2945	0.815	0.0000	0.0000
2023/09/19	R035	01/08/2024		Bond Future	12.5404	82.6769	12.5271	82.7416	0.105	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.18 Put	Bond Future	5612.9100	5.6129	5570.0500	5.5701	0.764	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.19 Call	Bond Future	3059.4200	3.0594	3083.2600	3.0833	0.779	0.0000	0.0000
2023/09/19	R035	07/11/2024		Bond Future	12.7071	80.0794	12.6932	80.1460	0.110	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.18 Call	Bond Future	3038.7900	3.0388	3062.5200	3.0625	0.781	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.19 Put	Bond Future	5583.6200	5.5836	5540.8700	5.5409	0.766	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.17 Call	Bond Future	3018.2400	3.0182	3041.8500	3.0419	0.782	0.0000	0.0000
2023/09/19	R035	07/11/2024	12.17 Put	Bond Future	5642.3200	5.6423	5599.3400	5.5993	0.762	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.82 Call	Bond Future	2972.3700	2.9724	3043.2300	3.0432	2.384	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.82 Put	Bond Future	1626.9900	1.6270	1542.6300	1.5426	5.185	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.83 Call	Bond Future	3015.6000	3.0156	3087.2500	3.0873	2.376	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.81 Put	Bond Future	1653.5300	1.6535	1568.3800	1.5684	5.150	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.83 Put	Bond Future	1600.6800	1.6007	1517.1100	1.5171	5.221	0.0000	0.0000
2023/09/19	R053	02/11/2023	12.81 Call	Bond Future	2929.2800	2.9293	2999.3500	2.9994	2.392	0.0000	0.0000
2023/09/19	R053	02/11/2023		Bond Future	12.6293	93.4431	12.6076	93.5983	0.172	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.93 Call	Bond Future	4586.7200	4.5867	4663.8000	4.6638	1.681	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.93 Put	Bond Future	3297.3200	3.2973	3215.8100	3.2158	2.472	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.94 Call	Bond Future	4627.3200	4.6273	4704.8400	4.7048	1.675	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.92 Call	Bond Future	4546.2500	4.5463	4622.8900	4.6229	1.686	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.92 Put	Bond Future	3325.3700	3.3254	3243.4200	3.2434	2.464	0.0000	0.0000
2023/09/19	R053	01/02/2024	12.94 Put	Bond Future	3269.4900	3.2695	3188.4200	3.1884	2.480	0.0000	0.0000
2023/09/19	R053	01/02/2024		Bond Future	12.7442	95.5177	12.7217	95.6763	0.177	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	
2023/09/19	R053	02/05/2024		Bond Future	12.8660	91.7635	12.8425	91.9258	0.182	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.03 Call	Bond Future	5588.2500	5.5883	5669.0300	5.6690	1.446	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.04 Put	Bond Future	4440.3200	4.4403	4359.1100	4.3591	1.829	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.02 Call	Bond Future	5549.4500	5.5495	5629.8900	5.6299	1.450	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.02 Put	Bond Future	4497.2900	4.4973	4415.4000	4.4154	1.821	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.03 Put	Bond Future	4468.5700	4.4686	4387.0200	4.3870	1.825	0.0000	0.0000
2023/09/19	R053	02/05/2024	13.04 Call	Bond Future	5627.4200	5.6274	5708.5400	5.7085	1.442	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.13 Put	Bond Future	5257.3200	5.2573	5174.9600	5.1750	1.567	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.14 Call	Bond Future	6205.1300	6.2051	6289.2100	6.2892	1.355	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.15 Put	Bond Future	5199.4500	5.1995	5117.7000	5.1177	1.572	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.13 Call	Bond Future	6167.6900	6.1677	6251.4700	6.2515	1.358	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.14 Put	Bond Future	5228.3000	5.2283	5146.2400	5.1462	1.570	0.0000	0.0000
2023/09/19	R053	01/08/2024	13.15 Call	Bond Future	6242.6400	6.2426	6327.0300	6.3270	1.352	0.0000	0.0000
2023/09/19	R053	01/08/2024		Bond Future	12.9944	93.7745	12.9699	93.9407	0.188	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.80 Put	Bond Future	7340.5600	7.3406	7243.7100	7.2437	1.319	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.81 Call	Bond Future	5017.3600	5.0174	5091.2600	5.0913	1.473	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.80 Call	Bond Future	4985.2300	4.9852	5058.8200	5.0588	1.476	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.81 Put	Bond Future	7303.1300	7.3031	7206.5900	7.2066	1.322	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.79 Call	Bond Future	4953.1900	4.9532	5026.4700	5.0265	1.479	0.0000	0.0000
2023/09/19	R053	07/11/2024		Bond Future	13.1467	90.0773	13.1210	90.2477	0.195	0.0000	0.0000
2023/09/19	R053	07/11/2024	12.79 Put	Bond Future	7378.1700	7.3782	7281.0100	7.2810	1.317	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.15 Put	Bond Future	536.2300	0.5362	516.0000	0.5160	3.773	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.39 Call	Bond Future	1069.2200	1.0692	1083.4800	1.0835	1.334	0.0000	0.0000
2023/09/19	R186	02/11/2023	10.42 Put	Bond Future	23.8800	0.0239	21.5000	0.0215	9.966	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.39 Put	Bond Future	316.1100	0.3161	300.9100	0.3009	4.808	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.40 Call	Bond Future	1089.2200	1.0892	1103.6800	1.1037	1.328	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.40 Put	Bond Future	309.0900	0.3091	294.0900	0.2941	4.853	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.38 Call	Bond Future	1049.4900	1.0495	1063.5500	1.0636	1.340	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.38 Put	Bond Future	323.4100	0.3234	308.0100	0.3080	4.762	0.0000	0.0000
2023/09/19	R186	02/11/2023		Bond Future	9.1126	107.6619	9.1018	107.6914	0.119	0.0000	0.0000
2023/09/19	R186	02/11/2023	10.42 Call	Bond Future	3514.0000	3.5140	3541.0800	3.5411	0.771	0.0000	0.0000
2023/09/19	R186	02/11/2023	9.15 Call	Bond Future	638.1200	0.6381	647.3500	0.6474	1.446	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.51 Call	Bond Future	1592.3100	1.5923	1608.4400	1.6084	1.013	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.52 Put	Bond Future	605.5900	0.6056	591.8100	0.5918	2.275	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.50 Put	Bond Future	620.8500	0.6209	606.8500	0.6069	2.255	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.51 Put	Bond Future	613.0600	0.6131	599.1700	0.5992	2.266	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.52 Call	Bond Future	1609.8600	1.6099	1626.1000	1.6261	1.009	0.0000	0.0000
2023/09/19	R186	01/02/2024	9.50 Call	Bond Future	1575.0700	1.5751	1591.0900	1.5911	1.017	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	
2023/09/19	R186	01/02/2024		Bond Future	9.1210	104.7421	9.1092	104.7722	0.130	0.0000	0.0000
2023/09/19	R186	02/05/2024	9.73 Put	Bond Future	732.1500	0.7322	719.3100	0.7193	1.754	0.0000	0.0000
2023/09/19	R186	02/05/2024	8.00 Call	Bond Future	205.6600	0.2057	209.1100	0.2091	1.678	0.0000	0.0000
2023/09/19	R186	02/05/2024	7.99 Put	Bond Future	2921.5700	2.9216	2894.0100	2.8940	0.943	0.0000	0.0000
2023/09/19	R186	02/05/2024	10.40 Call	Bond Future	3314.3000	3.3143	3336.7800	3.3368	0.678	0.0000	0.0000
2023/09/19	R186	02/05/2024	10.40 Put	Bond Future	416.8400	0.4168	408.3700	0.4084	2.032	0.0000	0.0000
2023/09/19	R186	02/05/2024	9.73 Call	Bond Future	2107.0100	2.1070	2125.1200	2.1251	0.860	0.0000	0.0000
2023/09/19	R186	02/05/2024		Bond Future	9.1359	107.0562	9.1226	107.0872	0.145	0.0000	0.0000
2023/09/19	R186	02/05/2024	8.00 Put	Bond Future	2900.6100	2.9006	2873.1100	2.8731	0.948	0.0000	0.0000
2023/09/19	R186	02/05/2024	8.01 Call	Bond Future	209.8800	0.2099	213.3900	0.2134	1.672	0.0000	0.0000
2023/09/19	R186	02/05/2024	8.01 Put	Bond Future	2880.7100	2.8807	2853.2700	2.8533	0.953	0.0000	0.0000
2023/09/19	R186	02/05/2024	7.99 Call	Bond Future	202.5000	0.2025	205.8900	0.2059	1.674	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.69 Call	Bond Future	797.7300	0.7977	808.0100	0.8080	1.289	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.69 Put	Bond Future	1810.9000	1.8109	1789.2300	1.7892	1.197	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.70 Call	Bond Future	807.5200	0.8075	817.8800	0.8179	1.283	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.68 Put	Bond Future	1823.1300	1.8231	1801.3700	1.8014	1.194	0.0000	0.0000
2023/09/19	R186	01/08/2024		Bond Future	9.1625	104.0947	9.1475	104.1267	0.164	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.68 Call	Bond Future	788.3800	0.7884	798.5700	0.7986	1.293	0.0000	0.0000
2023/09/19	R186	01/08/2024	8.70 Put	Bond Future	1799.1100	1.7991	1777.5200	1.7775	1.200	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.14 Call	Bond Future	1283.7900	1.2838	1298.3900	1.2984	1.137	0.0000	0.0000
2023/09/19	R186	07/11/2024		Bond Future	9.2213	106.5096	9.2040	106.5427	0.188	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.13 Put	Bond Future	1447.2700	1.4473	1428.6800	1.4287	1.284	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.14 Put	Bond Future	1439.0400	1.4390	1420.5200	1.4205	1.287	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.15 Call	Bond Future	1294.7000	1.2947	1309.3800	1.3094	1.134	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.15 Put	Bond Future	1430.8500	1.4309	1412.4100	1.4124	1.289	0.0000	0.0000
2023/09/19	R186	07/11/2024	9.13 Call	Bond Future	1272.9100	1.2729	1287.4400	1.2874	1.141	0.0000	0.0000
2023/09/19	R197	02/11/2023		Bond Future	341.3727	341.3727	341.3457	341.3457	0.008	0.0000	0.0000
2023/09/19	R202	02/11/2023		Bond Future	253.1261	253.1261	253.3453	253.3453	0.087	0.0000	0.0000
2023/09/19	R202	01/02/2024		Bond Future	253.8322	253.8322	254.0559	254.0559	0.088	0.0000	0.0000
2023/09/19	R202	02/05/2024		Bond Future	259.5010	259.5010	259.7306	259.7306	0.088	0.0000	0.0000
2023/09/19	R202	01/08/2024		Bond Future	260.1520	260.1520	260.3862	260.3862	0.090	0.0000	0.0000
2023/09/19	R202	07/11/2024		Bond Future	266.2593	266.2593	266.4999	266.4999	0.090	0.0000	0.0000
2023/09/19	R209	02/11/2023		Bond Future	12.2315	62.9564	12.2252	62.9850	0.052	0.0000	0.0000
2023/09/19	R209	02/11/2023	11.35 Put	Bond Future	4305.0500	4.3051	4273.5700	4.2736	0.731	0.0000	0.0000
2023/09/19	R209	02/11/2023	11.34 Call	Bond Future	120.7300	0.1207	117.9000	0.1179	2.344	0.0000	0.0000
2023/09/19	R209	02/11/2023	11.33 Put	Bond Future	4395.3000	4.3953	4363.9300	4.3639	0.714	0.0000	0.0000
2023/09/19	R209	02/11/2023	11.33 Call	Bond Future	116.2700	0.1163	113.5000	0.1135	2.382	0.0000	0.0000



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
2023/09/19	R209	02/11/2023	11.34 Put	Bond Future		4350.0900	4.3501	4318.6600	4.3187	0.723	0.0000	0.0000
2023/09/19	R209	02/11/2023	11.35 Call	Bond Future		125.3100	0.1253	122.4300	0.1224	2.298	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.14 Put	Bond Future		2806.8800	2.8069	2782.5500	2.7826	0.867	0.0000	0.0000
2023/09/19	R209	01/02/2024		Bond Future		12.3402	64.3541	12.3337	64.3834	0.053	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.13 Call	Bond Future		1882.1700	1.8822	1886.9800	1.8870	0.256	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.13 Put	Bond Future		2831.0100	2.8310	2806.6100	2.8066	0.862	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.14 Call	Bond Future		1903.6200	1.9036	1908.5000	1.9085	0.256	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.12 Call	Bond Future		1860.6900	1.8607	1865.4200	1.8654	0.254	0.0000	0.0000
2023/09/19	R209	01/02/2024	12.12 Put	Bond Future		2855.1700	2.8552	2830.6900	2.8307	0.857	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.19 Put	Bond Future		6776.6900	6.7767	6748.8100	6.7488	0.411	0.0000	0.0000
2023/09/19	R209	02/05/2024		Bond Future		12.4562	62.6231	12.4493	62.6531	0.055	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.18 Put	Bond Future		6817.2400	6.8172	6789.3300	6.7893	0.409	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.19 Call	Bond Future		843.4700	0.8435	845.6000	0.8456	0.253	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.17 Put	Bond Future		6857.7800	6.8578	6829.8300	6.8298	0.408	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.17 Call	Bond Future		824.7000	0.8247	826.7600	0.8268	0.250	0.0000	0.0000
2023/09/19	R209	02/05/2024	11.18 Call	Bond Future		834.1200	0.8341	836.2200	0.8362	0.252	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.78 Put	Bond Future		5512.9800	5.5130	5488.3600	5.4884	0.447	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.79 Put	Bond Future		5482.5000	5.4825	5457.9300	5.4579	0.448	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.80 Call	Bond Future		1946.5000	1.9465	1952.8700	1.9529	0.327	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.80 Put	Bond Future		5452.1400	5.4521	5427.6300	5.4276	0.450	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.78 Call	Bond Future		1913.8400	1.9138	1920.1000	1.9201	0.327	0.0000	0.0000
2023/09/19	R209	01/08/2024	11.79 Call	Bond Future		1930.1300	1.9301	1936.4400	1.9364	0.327	0.0000	0.0000
2023/09/19	R209	01/08/2024		Bond Future		12.5795	63.9960	12.5724	64.0269	0.057	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.23 Put	Bond Future		4939.9800	4.9400	4917.7400	4.9177	0.450	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.21 Call	Bond Future		2739.9000	2.7399	2749.3600	2.7494	0.345	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.22 Call	Bond Future		2758.3400	2.7583	2767.8500	2.7679	0.345	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.22 Put	Bond Future		4966.0500	4.9661	4943.7600	4.9438	0.449	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.23 Call	Bond Future		2776.8500	2.7769	2786.4100	2.7864	0.344	0.0000	0.0000
2023/09/19	R209	07/11/2024	12.21 Put	Bond Future		4992.2400	4.9922	4969.9000	4.9699	0.447	0.0000	0.0000
2023/09/19	R209	07/11/2024		Bond Future		12.7271	62.3243	12.7196	62.3561	0.059	0.0000	0.0000
2023/09/19	R210	02/11/2023		Bond Future		226.6068	226.6068	226.5932	226.5932	0.006	0.0000	0.0000
2023/09/19	R210	01/02/2024		Bond Future		231.6932	231.6932	231.6792	231.6792	0.006	0.0000	0.0000
2023/09/19	R210	02/05/2024		Bond Future		233.6100	233.6100	233.5957	233.5957	0.006	0.0000	0.0000
2023/09/19	R210	01/08/2024		Bond Future		238.7883	238.7883	238.7744	238.7744	0.006	0.0000	0.0000
2023/09/19	R210	07/11/2024		Bond Future		241.0576	241.0576	241.0431	241.0431	0.006	0.0000	0.0000
2023/09/19	R213	02/11/2023	12.70 Call	Bond Future		6514.3700	6.5144	6642.1100	6.6421	1.961	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.44 Put	Bond Future		653.3400	0.6533	599.1100	0.5991	8.300	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.44 Call	Bond Future		2069.0100	2.0690	2150.9300	2.1509	3.959	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	
2023/09/19	R213	02/11/2023	11.11 Put	Bond Future	1144.0400	1.1440	1065.7500	1.0658	6.843	0.0000	0.0000
2023/09/19	R213	02/11/2023	10.94 Put	Bond Future	1501.0100	1.5010	1409.3800	1.4094	6.105	0.0000	0.0000
2023/09/19	R213	02/11/2023		Bond Future	11.1043	81.1024	11.0724	81.2386	0.287	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.12 Call	Bond Future	1192.3900	1.1924	1251.0300	1.2510	4.918	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.12 Put	Bond Future	1125.4200	1.1254	1047.9100	1.0479	6.887	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.13 Call	Bond Future	1216.7300	1.2167	1276.1500	1.2762	4.884	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.13 Put	Bond Future	1107.1700	1.1072	1030.4400	1.0304	6.930	0.0000	0.0000
2023/09/19	R213	02/11/2023	11.11 Call	Bond Future	1168.3900	1.1684	1226.2500	1.2263	4.952	0.0000	0.0000
2023/09/19	R213	02/11/2023	12.70 Put	Bond Future	60.9700	0.0610	52.5600	0.0526	13.794	0.0000	0.0000
2023/09/19	R213	02/11/2023	10.94 Call	Bond Future	796.4500	0.7965	840.9700	0.8410	5.590	0.0000	0.0000
2023/09/19	R213	01/02/2024		Bond Future	11.2081	82.9031	11.1747	83.0422	0.298	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.71 Put	Bond Future	1290.0300	1.2900	1235.9800	1.2360	4.190	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.72 Call	Bond Future	3369.2100	3.3692	3454.6600	3.4547	2.536	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.72 Put	Bond Future	1277.2600	1.2773	1223.6000	1.2236	4.201	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.70 Call	Bond Future	3314.4300	3.3144	3399.1100	3.3991	2.555	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.70 Put	Bond Future	1302.9100	1.3029	1248.4800	1.2485	4.178	0.0000	0.0000
2023/09/19	R213	01/02/2024	11.71 Call	Bond Future	3341.7800	3.3418	3426.8400	3.4268	2.545	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.28 Put	Bond Future	5309.3300	5.3093	5200.7300	5.2007	2.045	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.29 Call	Bond Future	1002.4800	1.0025	1036.5900	1.0366	3.403	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.29 Put	Bond Future	5277.2100	5.2772	5168.9100	5.1689	2.052	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.30 Call	Bond Future	1013.6900	1.0137	1048.0900	1.0481	3.394	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.30 Put	Bond Future	5245.2100	5.2452	5137.2000	5.1372	2.059	0.0000	0.0000
2023/09/19	R213	02/05/2024	10.28 Call	Bond Future	991.3700	0.9914	1025.1800	1.0252	3.410	0.0000	0.0000
2023/09/19	R213	02/05/2024		Bond Future	11.3117	81.1760	11.2766	81.3184	0.311	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.86 Call	Bond Future	1980.8400	1.9808	2034.9000	2.0349	2.729	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.87 Put	Bond Future	4220.4300	4.2204	4129.0100	4.1290	2.166	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.87 Call	Bond Future	1997.8200	1.9978	2052.1800	2.0522	2.721	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.88 Put	Bond Future	4196.4400	4.1964	4105.3400	4.1053	2.171	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.86 Put	Bond Future	4244.2200	4.2442	4152.5000	4.1525	2.161	0.0000	0.0000
2023/09/19	R213	01/08/2024		Bond Future	11.4247	82.9563	11.3878	83.1020	0.324	0.0000	0.0000
2023/09/19	R213	01/08/2024	10.88 Call	Bond Future	2014.5700	2.0146	2069.2500	2.0693	2.714	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.23 Put	Bond Future	4010.5900	4.0106	3925.9100	3.9259	2.111	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.21 Call	Bond Future	2645.1400	2.6451	2709.3900	2.7094	2.429	0.0000	0.0000
2023/09/19	R213	07/11/2024		Bond Future	11.5749	81.3206	11.5357	81.4701	0.338	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.22 Call	Bond Future	2663.3200	2.6633	2727.8500	2.7279	2.423	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.22 Put	Bond Future	4030.9300	4.0309	3945.9700	3.9460	2.108	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.23 Call	Bond Future	2681.9100	2.6819	2746.7200	2.7467	2.417	0.0000	0.0000
2023/09/19	R213	07/11/2024	11.21 Put	Bond Future	4051.7100	4.0517	3966.4700	3.9665	2.104	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	
2023/09/19	R214	02/11/2023	11.46 Call	Bond Future	47.3600	0.0474	46.5500	0.0466	1.710	0.0000	0.0000
2023/09/19	R214	02/11/2023		Bond Future	12.6104	58.5757	12.5989	58.6280	0.091	0.0000	0.0000
2023/09/19	R214	02/11/2023	11.47 Put	Bond Future	5626.8600	5.6269	5573.7500	5.5738	0.944	0.0000	0.0000
2023/09/19	R214	02/11/2023	11.45 Call	Bond Future	45.5300	0.0455	44.7300	0.0447	1.757	0.0000	0.0000
2023/09/19	R214	02/11/2023	11.45 Put	Bond Future	5728.3700	5.7284	5675.2800	5.6753	0.927	0.0000	0.0000
2023/09/19	R214	02/11/2023	11.46 Put	Bond Future	5677.5500	5.6776	5624.4500	5.6245	0.935	0.0000	0.0000
2023/09/19	R214	02/11/2023	11.47 Call	Bond Future	49.2600	0.0493	48.4400	0.0484	1.665	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.16 Put	Bond Future	3852.8200	3.8528	3810.0600	3.8101	1.110	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.15 Call	Bond Future	1202.2100	1.2022	1212.7200	1.2127	0.874	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.16 Call	Bond Future	1218.5300	1.2185	1229.1800	1.2292	0.874	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.14 Put	Bond Future	3916.6300	3.9166	3873.6000	3.8736	1.099	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.15 Put	Bond Future	3884.6300	3.8846	3841.7300	3.8417	1.104	0.0000	0.0000
2023/09/19	R214	01/02/2024		Bond Future	12.7274	59.8763	12.7155	59.9297	0.094	0.0000	0.0000
2023/09/19	R214	01/02/2024	12.14 Call	Bond Future	1186.0300	1.1860	1196.4100	1.1964	0.875	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.47 Call	Bond Future	770.7600	0.7708	777.5800	0.7776	0.885	0.0000	0.0000
2023/09/19	R214	02/05/2024		Bond Future	12.8422	57.8945	12.8299	57.9492	0.096	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.47 Put	Bond Future	7380.2500	7.3803	7332.3600	7.3324	0.649	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.48 Put	Bond Future	7336.9300	7.3369	7289.1200	7.2891	0.652	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.46 Call	Bond Future	761.9000	0.7619	768.6500	0.7687	0.886	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.46 Put	Bond Future	7423.8300	7.4238	7375.8700	7.3759	0.646	0.0000	0.0000
2023/09/19	R214	02/05/2024	11.48 Call	Bond Future	779.8200	0.7798	786.7200	0.7867	0.885	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.16 Put	Bond Future	5579.1700	5.5792	5538.4700	5.5385	0.729	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.17 Call	Bond Future	1921.7200	1.9217	1937.2000	1.9372	0.806	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.17 Put	Bond Future	5547.7400	5.5477	5507.1400	5.5071	0.732	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.18 Call	Bond Future	1938.1500	1.9382	1953.7400	1.9537	0.804	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.16 Call	Bond Future	1905.1500	1.9052	1920.5300	1.9205	0.807	0.0000	0.0000
2023/09/19	R214	01/08/2024		Bond Future	12.9632	59.1638	12.9503	59.2199	0.099	0.0000	0.0000
2023/09/19	R214	01/08/2024	12.18 Put	Bond Future	5516.2300	5.5162	5475.7400	5.4757	0.734	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.61 Call	Bond Future	2820.9300	2.8209	2841.9400	2.8419	0.745	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.62 Put	Bond Future	5002.5900	5.0026	4966.1000	4.9661	0.729	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.60 Call	Bond Future	2801.4000	2.8014	2822.3100	2.8223	0.746	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.60 Put	Bond Future	5054.3700	5.0544	5017.6700	5.0177	0.726	0.0000	0.0000
2023/09/19	R214	07/11/2024		Bond Future	13.1105	57.2292	13.0970	57.2868	0.103	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.61 Put	Bond Future	5028.4300	5.0284	4991.8300	4.9918	0.728	0.0000	0.0000
2023/09/19	R214	07/11/2024	12.62 Call	Bond Future	2840.5200	2.8405	2861.6400	2.8616	0.744	0.0000	0.0000
2023/09/19	R248	02/11/2023	12.50 Put	Bond Future	2243.4700	2.2435	2138.1500	2.1382	4.695	0.0000	0.0000
2023/09/19	R248	02/11/2023	13.60 Put	Bond Future	334.8500	0.3349	303.7600	0.3038	9.285	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.80 Put	Bond Future	5458.1100	5.4581	5316.6000	5.3166	2.593	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
2023/09/19	R248	02/11/2023	11.80 Call	Bond Future	152.8000	0.1528	159.5100	4.391	0.0000	0.0000
2023/09/19	R248	02/11/2023	12.50 Call	Bond Future	1110.5100	1.1105	1153.4100	3.863	0.0000	0.0000
2023/09/19	R248	02/11/2023	13.60 Call	Bond Future	4984.6200	4.9846	5101.7500	2.350	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.47 Call	Bond Future	43.7200	0.0437	45.4300	3.911	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.49 Put	Bond Future	7339.3300	7.3393	7192.9900	1.994	0.0000	0.0000
2023/09/19	R248	02/11/2023		Bond Future	12.7027	72.0533	12.6759	0.211	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.48 Call	Bond Future	45.5500	0.0456	47.3400	3.930	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.48 Put	Bond Future	7403.0400	7.4030	7256.6100	1.978	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.49 Call	Bond Future	47.4400	0.0474	49.3200	3.963	0.0000	0.0000
2023/09/19	R248	02/11/2023	11.47 Put	Bond Future	7466.9000	7.4669	7320.3900	1.962	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.15 Call	Bond Future	1329.0000	1.3290	1367.6600	2.909	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.15 Put	Bond Future	5159.9800	5.1600	5047.2200	2.185	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.16 Call	Bond Future	1347.6200	1.3476	1386.7000	2.900	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.16 Put	Bond Future	5119.1100	5.1191	5006.7700	2.195	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.14 Call	Bond Future	1310.5300	1.3105	1348.7800	2.919	0.0000	0.0000
2023/09/19	R248	01/02/2024		Bond Future	12.8247	73.6530	12.7967	0.218	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.14 Put	Bond Future	5201.0800	5.2011	5087.9100	2.176	0.0000	0.0000
2023/09/19	R248	01/02/2024	11.50 Put	Bond Future	8360.2100	8.3602	8225.0900	1.616	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.30 Put	Bond Future	4575.0100	4.5750	4468.6900	2.324	0.0000	0.0000
2023/09/19	R248	01/02/2024	12.30 Call	Bond Future	1627.5300	1.6275	1672.6300	2.771	0.0000	0.0000
2023/09/19	R248	01/02/2024	13.37 Put	Bond Future	1864.3200	1.8643	1803.3600	3.270	0.0000	0.0000
2023/09/19	R248	01/02/2024	13.37 Call	Bond Future	4709.2300	4.7092	4799.6900	1.921	0.0000	0.0000
2023/09/19	R248	01/02/2024	11.50 Call	Bond Future	473.5400	0.4735	489.8400	3.442	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.46 Call	Bond Future	847.0000	0.8470	871.1300	2.849	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.48 Put	Bond Future	9525.0800	9.5251	9394.7600	1.368	0.0000	0.0000
2023/09/19	R248	02/05/2024		Bond Future	12.9443	70.8316	12.9153	0.224	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.47 Call	Bond Future	857.1400	0.8571	881.5200	2.844	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.47 Put	Bond Future	9580.2500	9.5803	9449.6800	1.363	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.48 Call	Bond Future	867.5300	0.8675	892.1600	2.839	0.0000	0.0000
2023/09/19	R248	02/05/2024	11.46 Put	Bond Future	9635.7700	9.6358	9504.9500	1.358	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.31 Put	Bond Future	6672.9300	6.6729	6567.8800	1.574	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.32 Put	Bond Future	6635.5800	6.6356	6530.8500	1.578	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.30 Call	Bond Future	2456.0700	2.4561	2509.2300	2.164	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.30 Put	Bond Future	6710.4600	6.7105	6605.0800	1.570	0.0000	0.0000
2023/09/19	R248	01/08/2024		Bond Future	13.0705	72.3844	13.0403	0.231	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.32 Call	Bond Future	2497.4700	2.4975	2551.2800	2.155	0.0000	0.0000
2023/09/19	R248	01/08/2024	12.31 Call	Bond Future	2476.7200	2.4767	2530.2100	2.160	0.0000	0.0000
2023/09/19	R248	07/11/2024	12.79 Put	Bond Future	5897.5700	5.8976	5803.9400	1.588	0.0000	0.0000
2023/09/19	R248	07/11/2024	12.78 Put	Bond Future	5927.8600	5.9279	5833.9300	1.585	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	
2023/09/19	R248	07/11/2024	12.80 Call	Bond Future	3629.9300	3.6299	3699.1000	3.6991	1.906	0.0000	0.0000
2023/09/19	R248	07/11/2024		Bond Future	13.2240	69.6111	13.1924	69.7736	0.239	0.0000	0.0000
2023/09/19	R248	07/11/2024	12.79 Call	Bond Future	3605.7200	3.6057	3674.6000	3.6746	1.910	0.0000	0.0000
2023/09/19	R248	07/11/2024	12.80 Put	Bond Future	5867.4300	5.8674	5774.0900	5.7741	1.591	0.0000	0.0000
2023/09/19	R248	07/11/2024	12.78 Call	Bond Future	3581.5800	3.5816	3650.1600	3.6502	1.915	0.0000	0.0000
2023/09/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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