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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2023 TO 27/09/2023

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
2023/09/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/27	2025	02/11/2023		Bond Future	172.7783	172.7783	172.6972	0.047	0.0000	0.0000
2023/09/27	2025	01/02/2024		Bond Future	174.8453	174.8453	174.7622	0.048	0.0000	0.0000
2023/09/27	2025	02/05/2024		Bond Future	178.7824	178.7824	178.6981	0.047	0.0000	0.0000
2023/09/27	2025	01/08/2024		Bond Future	180.9015	180.9015	180.8175	0.046	0.0000	0.0000
2023/09/27	2025	07/11/2024		Bond Future	185.1429	185.1429	185.0592	0.045	0.0000	0.0000
2023/09/27	2029	02/11/2023		Bond Future	125.2215	125.2215	125.2279	0.005	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	
2023/09/27	2029	01/02/2024		Bond Future	128.0189	128.0189	128.0252	128.0252	0.005	0.0000	0.0000
2023/09/27	2029	02/05/2024		Bond Future	129.5359	129.5359	129.5430	129.5430	0.005	0.0000	0.0000
2023/09/27	2029	01/08/2024		Bond Future	132.4037	132.4037	132.4122	132.4122	0.006	0.0000	0.0000
2023/09/27	2029	07/11/2024		Bond Future	134.1064	134.1064	134.1172	134.1172	0.008	0.0000	0.0000
2023/09/27	2030	02/11/2023		Bond Future	10.8021	89.6531	10.8549	89.4371	0.489	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.81 Call	Bond Future	1040.0400	1.0400	919.4500	0.9195	11.595	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.81 Put	Bond Future	1007.6200	1.0076	1103.0800	1.1031	9.474	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.82 Call	Bond Future	1063.1100	1.0631	941.0900	0.9411	11.478	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.82 Put	Bond Future	989.7700	0.9898	1083.8000	1.0838	9.500	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.80 Call	Bond Future	1017.2300	1.0172	898.0600	0.8981	11.715	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.80 Put	Bond Future	1025.7500	1.0258	1122.6300	1.1226	9.445	0.0000	0.0000
2023/09/27	2030	02/11/2023	9.57 Put	Bond Future	5233.5200	5.2335	5449.3200	5.4493	4.123	0.0000	0.0000
2023/09/27	2030	02/11/2023	9.57 Call	Bond Future	0.5100	0.0005	0.2600	0.0003	49.020	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.07 Put	Bond Future	3129.3100	3.1293	3327.9100	3.3279	6.346	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.07 Call	Bond Future	65.8900	0.0659	48.4400	0.0484	26.484	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.57 Call	Bond Future	3304.0300	3.3040	3111.2700	3.1113	5.834	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.57 Put	Bond Future	229.0000	0.2290	252.2900	0.2523	10.170	0.0000	0.0000
2023/09/27	2030	02/11/2023	9.89 Put	Bond Future	3855.3400	3.8553	4065.3900	4.0654	5.448	0.0000	0.0000
2023/09/27	2030	02/11/2023	9.89 Call	Bond Future	18.2400	0.0182	12.2400	0.0122	32.895	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.39 Put	Bond Future	2015.8300	2.0158	2175.7100	2.1757	7.931	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.39 Call	Bond Future	307.7100	0.3077	251.5400	0.2515	18.254	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.43 Call	Bond Future	2830.5900	2.8306	2645.8000	2.6458	6.528	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.43 Put	Bond Future	305.9200	0.3059	337.1800	0.3372	10.218	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.62 Put	Bond Future	1398.8600	1.3989	1523.0200	1.5230	8.876	0.0000	0.0000
2023/09/27	2030	02/11/2023	10.62 Call	Bond Future	649.2200	0.6492	557.3300	0.5573	14.154	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.12 Put	Bond Future	565.6700	0.5657	622.6600	0.6227	10.075	0.0000	0.0000
2023/09/27	2030	02/11/2023	11.12 Call	Bond Future	1855.5300	1.8555	1696.4700	1.6965	8.572	0.0000	0.0000
2023/09/27	2030	02/11/2023	12.27 Call	Bond Future	5810.5500	5.8106	5599.0000	5.5990	3.641	0.0000	0.0000
2023/09/27	2030	02/11/2023	12.27 Put	Bond Future	50.0900	0.0501	54.5900	0.0546	8.984	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.89 Put	Bond Future	4581.2200	4.5812	4756.6600	4.7567	3.830	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.89 Call	Bond Future	465.3600	0.4654	419.7700	0.4198	9.797	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.39 Put	Bond Future	3029.1500	3.0292	3171.3400	3.1713	4.694	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.39 Call	Bond Future	983.8000	0.9838	904.9600	0.9050	8.014	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.86 Call	Bond Future	4379.9500	4.3800	4203.0200	4.2030	4.040	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.86 Put	Bond Future	667.8900	0.6679	711.9900	0.7120	6.603	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.16 Put	Bond Future	3696.2800	3.6963	3854.9500	3.8550	4.293	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.16 Call	Bond Future	705.8200	0.7058	643.4600	0.6435	8.835	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.00 Call	Bond Future	2085.1800	2.0852	1959.5100	1.9595	6.027	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	
2023/09/27	2030	01/02/2024	11.00 Put	Bond Future	1683.0400	1.6830	1778.4000	1.7784	5.666	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.75 Call	Bond Future	4052.0500	4.0521	3880.1600	3.8802	4.242	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.75 Put	Bond Future	754.4300	0.7544	803.5700	0.8036	6.514	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.57 Put	Bond Future	5755.5300	5.7555	5946.0000	5.9460	3.309	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.57 Call	Bond Future	283.1600	0.2832	252.6000	0.2526	10.792	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.07 Put	Bond Future	3980.9500	3.9810	4145.5100	4.1455	4.134	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.07 Call	Bond Future	617.2800	0.6173	560.8100	0.5608	9.148	0.0000	0.0000
2023/09/27	2030	01/02/2024	12.10 Call	Bond Future	5117.7300	5.1177	4931.2300	4.9312	3.644	0.0000	0.0000
2023/09/27	2030	01/02/2024	12.10 Put	Bond Future	510.2900	0.5103	544.8200	0.5448	6.767	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.31 Call	Bond Future	2832.4900	2.8325	2685.3400	2.6853	5.195	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.31 Put	Bond Future	1218.6400	1.2186	1292.5200	1.2925	6.062	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.93 Put	Bond Future	4444.3000	4.4443	4617.4300	4.6174	3.896	0.0000	0.0000
2023/09/27	2030	01/02/2024	9.93 Call	Bond Future	496.2600	0.4963	448.3600	0.4484	9.652	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.36 Call	Bond Future	2962.8700	2.9629	2812.5600	2.8126	5.073	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.36 Put	Bond Future	1155.5700	1.1556	1226.2900	1.2263	6.120	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.37 Call	Bond Future	2989.3900	2.9894	2838.4500	2.8385	5.049	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.37 Put	Bond Future	1143.4600	1.1435	1213.5500	1.2136	6.130	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.35 Call	Bond Future	2936.6500	2.9367	2786.9600	2.7870	5.097	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.35 Put	Bond Future	1167.9900	1.1680	1239.3300	1.2393	6.108	0.0000	0.0000
2023/09/27	2030	01/02/2024		Bond Future	10.8983	87.6282	10.9541	87.4072	0.512	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.85 Call	Bond Future	4349.8400	4.3498	4173.3400	4.1733	4.058	0.0000	0.0000
2023/09/27	2030	01/02/2024	11.85 Put	Bond Future	675.3500	0.6754	719.8800	0.7199	6.594	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.00 Put	Bond Future	4209.5400	4.2095	4378.4800	4.3785	4.013	0.0000	0.0000
2023/09/27	2030	01/02/2024	10.00 Call	Bond Future	554.2700	0.5543	502.1800	0.5022	9.398	0.0000	0.0000
2023/09/27	2030	02/05/2024		Bond Future	11.0032	89.5804	11.0621	89.3548	0.535	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.66 Put	Bond Future	5908.5300	5.9085	6089.9100	6.0899	3.070	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.66 Call	Bond Future	559.7200	0.5597	515.4900	0.5155	7.902	0.0000	0.0000
2023/09/27	2030	02/05/2024	10.16 Put	Bond Future	4323.5600	4.3236	4480.1500	4.4802	3.622	0.0000	0.0000
2023/09/27	2030	02/05/2024	10.16 Call	Bond Future	1012.1300	1.0121	943.1100	0.9431	6.819	0.0000	0.0000
2023/09/27	2030	02/05/2024	11.94 Call	Bond Future	4678.4500	4.6785	4512.1500	4.5122	3.555	0.0000	0.0000
2023/09/27	2030	02/05/2024	11.94 Put	Bond Future	1174.1200	1.1741	1233.4300	1.2334	5.051	0.0000	0.0000
2023/09/27	2030	02/05/2024	10.62 Put	Bond Future	3148.6600	3.1487	3277.8900	3.2779	4.104	0.0000	0.0000
2023/09/27	2030	02/05/2024	10.62 Call	Bond Future	1662.7500	1.6628	1566.3700	1.5664	5.796	0.0000	0.0000
2023/09/27	2030	02/05/2024	11.12 Put	Bond Future	2186.7400	2.1867	2286.0600	2.2861	4.542	0.0000	0.0000
2023/09/27	2030	02/05/2024	11.12 Call	Bond Future	2633.5300	2.6335	2507.2400	2.5072	4.795	0.0000	0.0000
2023/09/27	2030	02/05/2024	13.15 Call	Bond Future	8185.5200	8.1855	7983.5100	7.9835	2.468	0.0000	0.0000
2023/09/27	2030	02/05/2024	13.15 Put	Bond Future	411.0900	0.4111	434.6900	0.4347	5.741	0.0000	0.0000
2023/09/27	2030	02/05/2024	12.38 Call	Bond Future	5925.3000	5.9253	5743.4500	5.7435	3.069	0.0000	0.0000
2023/09/27	2030	02/05/2024	12.38 Put	Bond Future	835.7300	0.8357	879.4900	0.8795	5.236	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	
2023/09/27	2030	02/05/2024	10.82 Put	Bond Future	2726.3300	2.7263	2843.3400	2.8433	4.292	0.0000	0.0000
2023/09/27	2030	02/05/2024	10.82 Call	Bond Future	2019.8600	2.0199	1911.2600	1.9113	5.377	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.82 Call	Bond Future	675.1700	0.6752	623.9200	0.6239	7.591	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.82 Put	Bond Future	5365.9000	5.3659	5540.2600	5.5403	3.249	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.83 Call	Bond Future	683.5600	0.6836	631.8300	0.6318	7.568	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.83 Put	Bond Future	5333.3500	5.3334	5507.2300	5.5072	3.260	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.81 Call	Bond Future	666.6600	0.6667	615.9000	0.6159	7.614	0.0000	0.0000
2023/09/27	2030	02/05/2024	9.81 Put	Bond Future	5398.3500	5.3984	5573.2000	5.5732	3.239	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.38 Call	Bond Future	1415.6800	1.4157	1334.2500	1.3343	5.752	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.38 Put	Bond Future	4241.3000	4.2413	4389.5600	4.3896	3.496	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.39 Call	Bond Future	1428.8600	1.4289	1346.9200	1.3469	5.735	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.39 Put	Bond Future	4216.0000	4.2160	4363.7500	4.3638	3.505	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.37 Call	Bond Future	1402.5700	1.4026	1321.6700	1.3217	5.768	0.0000	0.0000
2023/09/27	2030	01/08/2024	10.37 Put	Bond Future	4266.6800	4.2667	4415.4700	4.4155	3.487	0.0000	0.0000
2023/09/27	2030	01/08/2024		Bond Future	11.1288	87.5366	11.1910	87.3069	0.559	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.75 Call	Bond Future	2014.3300	2.0143	1916.3600	1.9164	4.864	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.75 Put	Bond Future	3918.4700	3.9185	4054.4100	4.0544	3.469	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.76 Call	Bond Future	2030.4500	2.0305	1931.9900	1.9320	4.849	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.76 Put	Bond Future	3898.1100	3.8981	4033.5600	4.0336	3.475	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.74 Call	Bond Future	1998.2700	1.9983	1900.7900	1.9008	4.878	0.0000	0.0000
2023/09/27	2030	07/11/2024	10.74 Put	Bond Future	3938.9200	3.9389	4075.3500	4.0754	3.464	0.0000	0.0000
2023/09/27	2030	07/11/2024		Bond Future	11.2787	89.5632	11.3447	89.3293	0.585	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.85 Put	Bond Future	4148.2100	4.1482	4355.6300	4.3556	5.000	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.85 Call	Bond Future	26.3700	0.0264	18.6000	0.0186	29.465	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.78 Call	Bond Future	1325.3600	1.3254	1194.9800	1.1950	9.837	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.78 Put	Bond Future	1035.8600	1.0359	1120.6700	1.1207	8.187	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.28 Call	Bond Future	313.2800	0.3133	259.4800	0.2595	17.173	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.28 Put	Bond Future	2357.5400	2.3575	2518.9300	2.5189	6.846	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.71 Put	Bond Future	4819.9200	4.8199	5032.5800	5.0326	4.412	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.71 Call	Bond Future	7.1500	0.0072	4.6200	0.0046	35.385	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.50 Call	Bond Future	665.3200	0.6653	576.8500	0.5769	13.297	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.50 Put	Bond Future	1672.0600	1.6721	1798.7800	1.7988	7.579	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.00 Call	Bond Future	77.5300	0.0775	58.7300	0.0587	24.249	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.00 Put	Bond Future	3467.0600	3.4671	3663.4500	3.6635	5.664	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.58 Put	Bond Future	5462.3500	5.4624	5676.9100	5.6769	3.928	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.58 Call	Bond Future	1.5000	0.0015	0.8700	0.0009	42.000	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.60 Call	Bond Future	874.8000	0.8748	770.6300	0.7706	11.908	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.60 Put	Bond Future	1415.5100	1.4155	1526.5300	1.5265	7.843	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	
2023/09/27	2032	02/11/2023	10.35 Put	Bond Future	6623.1000	6.6231	6838.2500	6.8383	3.248	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.35 Call	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.90 Put	Bond Future	834.0000	0.8340	903.5100	0.9035	8.335	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.90 Call	Bond Future	1670.8500	1.6709	1525.1700	1.5252	8.719	0.0000	0.0000
2023/09/27	2032	02/11/2023		Bond Future	11.7170	82.6226	11.7638	82.4074	0.400	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.23 Call	Bond Future	254.7500	0.2548	208.3000	0.2083	18.234	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.23 Put	Bond Future	2537.1900	2.5372	2705.9300	2.7059	6.651	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.24 Call	Bond Future	265.9200	0.2659	218.0200	0.2180	18.013	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.24 Put	Bond Future	2500.6500	2.5007	2667.9400	2.6679	6.690	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.22 Call	Bond Future	243.9000	0.2439	198.8800	0.1989	18.458	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.22 Put	Bond Future	2574.0800	2.5741	2744.2500	2.7443	6.611	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.59 Put	Bond Future	5412.4900	5.4125	5626.9700	5.6270	3.963	0.0000	0.0000
2023/09/27	2032	02/11/2023	10.59 Call	Bond Future	1.7200	0.0017	1.0100	0.0010	41.279	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.09 Put	Bond Future	3084.0100	3.0840	3271.0400	3.2710	6.065	0.0000	0.0000
2023/09/27	2032	02/11/2023	11.09 Call	Bond Future	129.9500	0.1300	101.7900	0.1018	21.670	0.0000	0.0000
2023/09/27	2032	02/11/2023	12.26 Call	Bond Future	2871.8100	2.8718	2692.0800	2.6921	6.258	0.0000	0.0000
2023/09/27	2032	02/11/2023	12.26 Put	Bond Future	421.7000	0.4217	457.1600	0.4572	8.409	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.59 Put	Bond Future	6247.3000	6.2473	6432.3200	6.4323	2.962	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.59 Call	Bond Future	374.1500	0.3742	339.0700	0.3391	9.376	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.09 Put	Bond Future	4320.3500	4.3204	4475.1700	4.4752	3.584	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.09 Call	Bond Future	864.1500	0.8642	798.8700	0.7989	7.554	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.73 Call	Bond Future	4851.1800	4.8512	4679.4600	4.6795	3.540	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.73 Put	Bond Future	967.2600	0.9673	1015.6400	1.0156	5.002	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.78 Put	Bond Future	5469.0800	5.4691	5643.7700	5.6438	3.194	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.78 Call	Bond Future	524.7600	0.5248	479.3500	0.4794	8.653	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.75 Call	Bond Future	2066.3900	2.0664	1952.4900	1.9525	5.512	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.75 Put	Bond Future	2463.7500	2.4638	2569.9500	2.5700	4.311	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.50 Call	Bond Future	4119.8500	4.1199	3959.0000	3.9590	3.904	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.50 Put	Bond Future	1213.8000	1.2138	1273.0500	1.2731	4.881	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.01 Put	Bond Future	8924.0900	8.9241	9129.1200	9.1291	2.297	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.01 Call	Bond Future	134.4300	0.1344	119.3600	0.1194	11.210	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.76 Put	Bond Future	5548.5900	5.5486	5724.4400	5.7244	3.169	0.0000	0.0000
2023/09/27	2032	01/02/2024	10.76 Call	Bond Future	507.1100	0.5071	462.8600	0.4629	8.726	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.62 Call	Bond Future	4497.0100	4.4970	4330.2800	4.3303	3.708	0.0000	0.0000
2023/09/27	2032	01/02/2024	12.62 Put	Bond Future	1078.7500	1.0788	1132.1200	1.1321	4.947	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.84 Call	Bond Future	2279.1100	2.2791	2158.7800	2.1588	5.280	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.84 Put	Bond Future	2270.5700	2.2706	2370.3400	2.3703	4.394	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.85 Call	Bond Future	2303.2700	2.3033	2182.2300	2.1822	5.255	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.85 Put	Bond Future	2249.7900	2.2498	2348.8500	2.3489	4.403	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	
2023/09/27	2032	01/02/2024	11.83 Call	Bond Future	2254.8900	2.2549	2135.2500	2.1353	5.306	0.0000	0.0000
2023/09/27	2032	01/02/2024	11.83 Put	Bond Future	2291.3200	2.2913	2391.7800	2.3918	4.384	0.0000	0.0000
2023/09/27	2032	01/02/2024		Bond Future	11.8381	84.4481	11.8871	84.2280	0.414	0.0000	0.0000
2023/09/27	2032	02/05/2024		Bond Future	11.9645	82.1674	12.0158	81.9427	0.429	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.36 Put	Bond Future	7992.0100	7.9920	8178.7900	8.1788	2.337	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.36 Call	Bond Future	537.7300	0.5377	499.8100	0.4998	7.052	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.86 Put	Bond Future	5991.5900	5.9916	6157.2000	6.1572	2.764	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.86 Call	Bond Future	951.8400	0.9518	892.7500	0.8928	6.208	0.0000	0.0000
2023/09/27	2032	02/05/2024	12.90 Call	Bond Future	5472.2400	5.4722	5306.9200	5.3069	3.021	0.0000	0.0000
2023/09/27	2032	02/05/2024	12.90 Put	Bond Future	1499.9500	1.5000	1559.3300	1.5593	3.959	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.59 Put	Bond Future	7030.9500	7.0310	7208.9500	7.2090	2.532	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.59 Call	Bond Future	698.0400	0.6980	651.3400	0.6513	6.690	0.0000	0.0000
2023/09/27	2032	02/05/2024	11.09 Put	Bond Future	5199.1600	5.1992	5352.5000	5.3525	2.949	0.0000	0.0000
2023/09/27	2032	02/05/2024	11.09 Call	Bond Future	1241.6000	1.2416	1170.2400	1.1702	5.747	0.0000	0.0000
2023/09/27	2032	02/05/2024	13.18 Call	Bond Future	6339.0100	6.3390	6163.9000	6.1639	2.762	0.0000	0.0000
2023/09/27	2032	02/05/2024	13.18 Put	Bond Future	1227.4300	1.2274	1277.0200	1.2770	4.040	0.0000	0.0000
2023/09/27	2032	02/05/2024	13.35 Call	Bond Future	6879.1700	6.8792	6698.8100	6.6988	2.622	0.0000	0.0000
2023/09/27	2032	02/05/2024	13.35 Put	Bond Future	1086.6500	1.0867	1130.9900	1.1310	4.080	0.0000	0.0000
2023/09/27	2032	02/05/2024	11.35 Put	Bond Future	4394.5700	4.3946	4533.1700	4.5332	3.154	0.0000	0.0000
2023/09/27	2032	02/05/2024	11.35 Call	Bond Future	1639.2700	1.6393	1553.1700	1.5532	5.252	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.65 Put	Bond Future	6789.1900	6.7892	6964.7000	6.9647	2.585	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.65 Call	Bond Future	745.8000	0.7458	696.6100	0.6966	6.596	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.55 Call	Bond Future	667.7000	0.6677	622.6200	0.6226	6.752	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.55 Put	Bond Future	7194.3100	7.1943	7373.9300	7.3739	2.497	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.56 Call	Bond Future	675.2700	0.6753	629.7800	0.6298	6.737	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.56 Put	Bond Future	7153.4100	7.1534	7332.6200	7.3326	2.505	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.54 Call	Bond Future	660.2000	0.6602	615.5200	0.6155	6.768	0.0000	0.0000
2023/09/27	2032	02/05/2024	10.54 Put	Bond Future	7235.3300	7.2353	7415.3500	7.4154	2.488	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.14 Call	Bond Future	1466.9600	1.4670	1392.7700	1.3928	5.057	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.14 Put	Bond Future	5739.3900	5.7394	5894.0400	5.8940	2.695	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.15 Call	Bond Future	1481.1100	1.4811	1406.4300	1.4064	5.042	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.15 Put	Bond Future	5707.8600	5.7079	5862.0200	5.8620	2.701	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.13 Call	Bond Future	1453.1600	1.4532	1379.4700	1.3795	5.071	0.0000	0.0000
2023/09/27	2032	01/08/2024	11.13 Put	Bond Future	5771.3000	5.7713	5926.4500	5.9265	2.688	0.0000	0.0000
2023/09/27	2032	01/08/2024		Bond Future	12.1065	83.9663	12.1601	83.7374	0.443	0.0000	0.0000
2023/09/27	2032	07/11/2024		Bond Future	12.2814	81.7445	12.3377	81.5114	0.458	0.0000	0.0000
2023/09/27	2032	07/11/2024	11.48 Call	Bond Future	1998.9600	1.9990	1911.1400	1.9111	4.393	0.0000	0.0000
2023/09/27	2032	07/11/2024	11.48 Put	Bond Future	5414.8000	5.4148	5560.1100	5.5601	2.684	0.0000	0.0000
2023/09/27	2032	07/11/2024	11.49 Call	Bond Future	2014.9400	2.0149	1926.6600	1.9267	4.381	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	
2023/09/27	2032	07/11/2024	11.49 Put	Bond Future	5387.0300	5.3870	5531.8800	5.5319	2.689	0.0000	0.0000
2023/09/27	2032	07/11/2024	11.47 Call	Bond Future	1983.0500	1.9831	1895.7000	1.8957	4.405	0.0000	0.0000
2023/09/27	2032	07/11/2024	11.47 Put	Bond Future	5442.6800	5.4427	5588.4600	5.5885	2.678	0.0000	0.0000
2023/09/27	2033	02/11/2023		Bond Future	117.6859	117.6859	117.5998	117.5998	0.073	0.0000	0.0000
2023/09/27	2033	01/02/2024		Bond Future	120.3149	120.3149	120.2267	120.2267	0.073	0.0000	0.0000
2023/09/27	2033	02/05/2024		Bond Future	121.5634	121.5634	121.4738	121.4738	0.074	0.0000	0.0000
2023/09/27	2033	01/08/2024		Bond Future	124.2547	124.2547	124.1644	124.1644	0.073	0.0000	0.0000
2023/09/27	2033	07/11/2024		Bond Future	125.6685	125.6685	125.5779	125.5779	0.072	0.0000	0.0000
2023/09/27	2037	02/11/2023		Bond Future	12.8038	75.1475	12.8195	75.0689	0.123	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.56 Call	Bond Future	18.1700	0.0182	15.2900	0.0153	15.850	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.56 Put	Bond Future	6641.1400	6.6411	6716.8300	6.7168	1.140	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.57 Call	Bond Future	19.2000	0.0192	16.1900	0.0162	15.677	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.57 Put	Bond Future	6585.4600	6.5855	6661.0200	6.6610	1.147	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.55 Call	Bond Future	17.1900	0.0172	14.4400	0.0144	15.998	0.0000	0.0000
2023/09/27	2037	02/11/2023	11.55 Put	Bond Future	6696.9300	6.6969	6772.7500	6.7728	1.132	0.0000	0.0000
2023/09/27	2037	02/11/2023	13.89 Call	Bond Future	5282.0700	5.2821	5201.9500	5.2020	1.517	0.0000	0.0000
2023/09/27	2037	02/11/2023	13.89 Put	Bond Future	145.9800	0.1460	144.4300	0.1444	1.062	0.0000	0.0000
2023/09/27	2037	02/11/2023	12.52 Put	Bond Future	2170.6800	2.1707	2206.5000	2.2065	1.650	0.0000	0.0000
2023/09/27	2037	02/11/2023	12.52 Call	Bond Future	733.1300	0.7331	690.3800	0.6904	5.831	0.0000	0.0000
2023/09/27	2037	02/11/2023	12.02 Put	Bond Future	4226.9400	4.2269	4290.1300	4.2901	1.495	0.0000	0.0000
2023/09/27	2037	02/11/2023	12.02 Call	Bond Future	152.6900	0.1527	137.3100	0.1373	10.073	0.0000	0.0000
2023/09/27	2037	01/02/2024	13.93 Call	Bond Future	5661.3000	5.6613	5591.4100	5.5914	1.235	0.0000	0.0000
2023/09/27	2037	01/02/2024	13.93 Put	Bond Future	1049.2800	1.0493	1059.7900	1.0598	1.002	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.93 Call	Bond Future	2539.9400	2.5399	2488.7600	2.4888	2.015	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.93 Put	Bond Future	2597.5600	2.5976	2626.7800	2.6268	1.125	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.09 Put	Bond Future	5203.2600	5.2033	5256.5100	5.2565	1.023	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.09 Call	Bond Future	844.8200	0.8448	817.6700	0.8177	3.214	0.0000	0.0000
2023/09/27	2037	01/02/2024		Bond Future	12.9418	72.5517	12.9582	72.4713	0.127	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.32 Call	Bond Future	1197.7000	1.1977	1163.8300	1.1638	2.828	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.32 Put	Bond Future	4342.0000	4.3420	4388.5300	4.3885	1.072	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.33 Call	Bond Future	1215.2300	1.2152	1181.0600	1.1811	2.812	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.33 Put	Bond Future	4307.3800	4.3074	4353.6100	4.3536	1.073	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.31 Call	Bond Future	1180.4700	1.1805	1146.9000	1.1469	2.844	0.0000	0.0000
2023/09/27	2037	01/02/2024	12.31 Put	Bond Future	4376.9700	4.3770	4423.8000	4.4238	1.070	0.0000	0.0000
2023/09/27	2037	02/05/2024		Bond Future	13.0850	74.1679	13.1021	74.0859	0.130	0.0000	0.0000
2023/09/27	2037	02/05/2024	11.44 Call	Bond Future	562.6400	0.5626	546.4200	0.5464	2.883	0.0000	0.0000
2023/09/27	2037	02/05/2024	11.44 Put	Bond Future	9164.3200	9.1643	9230.0400	9.2300	0.717	0.0000	0.0000
2023/09/27	2037	02/05/2024	11.45 Call	Bond Future	569.9700	0.5700	553.5800	0.5536	2.876	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/09/27	2037	02/05/2024	11.45 Put	Bond Future		9114.9500	9.1150	9180.5000	9.1805	0.719	0.0000	0.0000
2023/09/27	2037	02/05/2024	11.43 Call	Bond Future		555.5300	0.5555	539.4500	0.5395	2.895	0.0000	0.0000
2023/09/27	2037	02/05/2024	11.43 Put	Bond Future		9213.9600	9.2140	9279.8200	9.2798	0.715	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.10 Call	Bond Future		1513.0200	1.5130	1484.2600	1.4843	1.901	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.10 Put	Bond Future		7223.9700	7.2240	7278.2500	7.2783	0.751	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.11 Call	Bond Future		1527.7400	1.5277	1498.7900	1.4988	1.895	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.11 Put	Bond Future		7185.9700	7.1860	7240.0600	7.2401	0.753	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.09 Call	Bond Future		1498.4000	1.4984	1469.8200	1.4698	1.907	0.0000	0.0000
2023/09/27	2037	01/08/2024	12.09 Put	Bond Future		7262.1200	7.2621	7316.5800	7.3166	0.750	0.0000	0.0000
2023/09/27	2037	01/08/2024		Bond Future		13.2449	71.5358	13.2625	71.4527	0.133	0.0000	0.0000
2023/09/27	2037	07/11/2024		Bond Future		13.4234	73.1902	13.4416	73.1062	0.136	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.58 Call	Bond Future		2359.4000	2.3594	2323.7800	2.3238	1.510	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.58 Put	Bond Future		6412.4600	6.4125	6460.8700	6.4609	0.755	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.59 Call	Bond Future		2377.2500	2.3773	2341.4600	2.3415	1.506	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.59 Put	Bond Future		6380.3000	6.3803	6428.5400	6.4285	0.756	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.57 Call	Bond Future		2341.6300	2.3416	2306.1700	2.3062	1.514	0.0000	0.0000
2023/09/27	2037	07/11/2024	12.57 Put	Bond Future		6444.7400	6.4447	6493.3100	6.4933	0.754	0.0000	0.0000
2023/09/27	2038	02/11/2023		Bond Future		126.6971	126.6971	126.7118	126.7118	0.012	0.0000	0.0000
2023/09/27	2038	01/02/2024		Bond Future		127.5107	127.5107	127.5256	127.5256	0.012	0.0000	0.0000
2023/09/27	2038	02/05/2024		Bond Future		130.3818	130.3818	130.3975	130.3975	0.012	0.0000	0.0000
2023/09/27	2038	01/08/2024		Bond Future		131.1990	131.1990	131.2168	131.2168	0.014	0.0000	0.0000
2023/09/27	2038	07/11/2024		Bond Future		134.2738	134.2738	134.2937	134.2937	0.015	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.50 Put	Bond Future		8537.4600	8.5375	8645.5900	8.6456	1.267	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.50 Call	Bond Future		5.0900	0.0051	3.9900	0.0040	21.611	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.10 Put	Bond Future		5020.0000	5.0200	5115.7000	5.1157	1.906	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.10 Call	Bond Future		104.4900	0.1045	90.9600	0.0910	12.949	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.97 Call	Bond Future		1383.9700	1.3840	1310.7400	1.3107	5.291	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.97 Put	Bond Future		1483.2900	1.4833	1519.2900	1.5193	2.427	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.59 Call	Bond Future		8.3600	0.0084	6.6700	0.0067	20.215	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.59 Put	Bond Future		7981.8300	7.9818	8089.3700	8.0894	1.347	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.60 Call	Bond Future		8.8200	0.0088	7.0500	0.0071	20.068	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.60 Put	Bond Future		7920.5600	7.9206	8028.0200	8.0280	1.357	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.58 Call	Bond Future		7.9200	0.0079	6.3100	0.0063	20.328	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.58 Put	Bond Future		8043.2000	8.0432	8150.8200	8.1508	1.338	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.80 Put	Bond Future		6717.2000	6.7172	6822.1400	6.8221	1.562	0.0000	0.0000
2023/09/27	2040	02/11/2023	11.80 Call	Bond Future		25.0500	0.0251	20.7600	0.0208	17.126	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.60 Put	Bond Future		2672.9100	2.6729	2736.6300	2.7366	2.384	0.0000	0.0000
2023/09/27	2040	02/11/2023	12.60 Call	Bond Future		584.1800	0.5842	538.6700	0.5387	7.790	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	
2023/09/27	2040	02/11/2023	13.64 Call	Bond Future	3703.5600	3.7036	3600.6300	3.6006	2.779	0.0000	0.0000
2023/09/27	2040	02/11/2023	13.64 Put	Bond Future	407.0500	0.4071	413.3500	0.4134	1.548	0.0000	0.0000
2023/09/27	2040	02/11/2023		Bond Future	12.9889	75.6588	13.0097	75.5496	0.160	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.34 Call	Bond Future	985.1200	0.9851	947.4200	0.9474	3.827	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.34 Put	Bond Future	5231.2000	5.2312	5305.2600	5.3053	1.416	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.35 Call	Bond Future	1000.5100	1.0005	962.4300	0.9624	3.806	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.35 Put	Bond Future	5190.2200	5.1902	5263.9000	5.2639	1.420	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.33 Call	Bond Future	969.8800	0.9699	932.5700	0.9326	3.847	0.0000	0.0000
2023/09/27	2040	01/02/2024	12.33 Put	Bond Future	5272.3900	5.2724	5346.8400	5.3468	1.412	0.0000	0.0000
2023/09/27	2040	01/02/2024		Bond Future	13.1272	72.8239	13.1489	72.7122	0.165	0.0000	0.0000
2023/09/27	2040	02/05/2024		Bond Future	13.2701	74.4462	13.2926	74.3322	0.170	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.61 Call	Bond Future	584.0200	0.5840	563.1100	0.5631	3.580	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.61 Put	Bond Future	9831.7500	9.8318	9924.8200	9.9248	0.947	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.62 Call	Bond Future	591.5900	0.5916	570.4700	0.5705	3.570	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.62 Put	Bond Future	9778.2100	9.7782	9871.0700	9.8711	0.950	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.60 Call	Bond Future	576.3900	0.5764	555.6900	0.5557	3.591	0.0000	0.0000
2023/09/27	2040	02/05/2024	11.60 Put	Bond Future	9885.3100	9.8853	9978.5900	9.9786	0.944	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.33 Call	Bond Future	1664.6800	1.6647	1625.1100	1.6251	2.377	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.33 Put	Bond Future	7465.7700	7.4658	7541.9500	7.5420	1.020	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.34 Call	Bond Future	1680.6300	1.6806	1640.8100	1.6408	2.369	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.34 Put	Bond Future	7425.6600	7.4257	7501.5900	7.5016	1.023	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.32 Call	Bond Future	1648.5900	1.6486	1609.2800	1.6093	2.384	0.0000	0.0000
2023/09/27	2040	01/08/2024	12.32 Put	Bond Future	7505.8100	7.5058	7582.2500	7.5823	1.018	0.0000	0.0000
2023/09/27	2040	01/08/2024		Bond Future	13.4290	71.5697	13.4523	71.4539	0.174	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.85 Call	Bond Future	2708.2100	2.7082	2657.5500	2.6576	1.871	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.85 Put	Bond Future	6534.6200	6.5346	6601.4500	6.6015	1.023	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.86 Call	Bond Future	2728.6700	2.7287	2677.7800	2.6778	1.865	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.86 Put	Bond Future	6502.3300	6.5023	6568.9300	6.5689	1.024	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.84 Call	Bond Future	2687.8300	2.6878	2637.4100	2.6374	1.876	0.0000	0.0000
2023/09/27	2040	07/11/2024	12.84 Put	Bond Future	6567.0500	6.5671	6634.1200	6.6341	1.021	0.0000	0.0000
2023/09/27	2040	07/11/2024		Bond Future	13.6054	73.2244	13.6297	73.1069	0.178	0.0000	0.0000
2023/09/27	2044	02/11/2023	12.00 Put	Bond Future	6064.0200	6.0640	6192.0200	6.1920	2.111	0.0000	0.0000
2023/09/27	2044	02/11/2023	12.00 Call	Bond Future	40.9200	0.0409	33.7100	0.0337	17.620	0.0000	0.0000
2023/09/27	2044	02/11/2023	12.75 Call	Bond Future	666.6000	0.6666	609.2500	0.6093	8.603	0.0000	0.0000
2023/09/27	2044	02/11/2023	12.75 Put	Bond Future	2409.1500	2.4092	2487.0100	2.4870	3.232	0.0000	0.0000
2023/09/27	2044	02/11/2023	13.00 Call	Bond Future	1201.4900	1.2015	1121.1400	1.1211	6.688	0.0000	0.0000
2023/09/27	2044	02/11/2023	13.00 Put	Bond Future	1607.4500	1.6075	1662.3100	1.6623	3.413	0.0000	0.0000
2023/09/27	2044	02/11/2023		Bond Future	13.0776	71.7790	13.1036	71.6438	0.199	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	
2023/09/27	2044	02/11/2023	11.56 Call	Bond Future	4.2800	0.0043	3.2500	0.0033	24.065	0.0000	0.0000
2023/09/27	2044	02/11/2023	11.56 Put	Bond Future	8742.9700	8.7430	8877.1500	8.8772	1.535	0.0000	0.0000
2023/09/27	2044	02/11/2023	11.57 Call	Bond Future	4.5400	0.0045	3.4500	0.0035	24.009	0.0000	0.0000
2023/09/27	2044	02/11/2023	11.57 Put	Bond Future	8679.7300	8.6797	8813.8500	8.8139	1.545	0.0000	0.0000
2023/09/27	2044	02/11/2023	11.55 Call	Bond Future	4.0400	0.0040	3.0600	0.0031	24.257	0.0000	0.0000
2023/09/27	2044	02/11/2023	11.55 Put	Bond Future	8806.3200	8.8063	8940.5500	8.9406	1.524	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.28 Call	Bond Future	794.9700	0.7950	756.4400	0.7564	4.847	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.28 Put	Bond Future	5861.8700	5.8619	5961.6600	5.9617	1.702	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.29 Call	Bond Future	808.2500	0.8083	769.2700	0.7693	4.823	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.29 Put	Bond Future	5817.5200	5.8175	5916.8600	5.9169	1.708	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.27 Call	Bond Future	781.7200	0.7817	743.6300	0.7436	4.873	0.0000	0.0000
2023/09/27	2044	01/02/2024	12.27 Put	Bond Future	5906.3300	5.9063	6006.5600	6.0066	1.697	0.0000	0.0000
2023/09/27	2044	01/02/2024		Bond Future	13.2127	68.9835	13.2398	68.8452	0.205	0.0000	0.0000
2023/09/27	2044	01/02/2024	13.25 Call	Bond Future	2834.3700	2.8344	2750.8000	2.7508	2.948	0.0000	0.0000
2023/09/27	2044	01/02/2024	13.25 Put	Bond Future	2643.8800	2.6439	2698.6300	2.6986	2.071	0.0000	0.0000
2023/09/27	2044	02/05/2024		Bond Future	13.3518	70.5202	13.3800	70.3791	0.211	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.66 Call	Bond Future	562.1600	0.5622	538.0200	0.5380	4.294	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.66 Put	Bond Future	10052.3100	10.0523	10169.2800	10.1693	1.164	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.67 Call	Bond Future	569.5800	0.5696	545.2000	0.5452	4.280	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.67 Put	Bond Future	9997.2900	9.9973	10114.0200	10.1140	1.168	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.65 Call	Bond Future	554.6800	0.5547	530.7900	0.5308	4.307	0.0000	0.0000
2023/09/27	2044	02/05/2024	11.65 Put	Bond Future	10107.3500	10.1074	10224.5700	10.2246	1.160	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.29 Call	Bond Future	1506.4800	1.5065	1461.8900	1.4619	2.960	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.29 Put	Bond Future	7978.0900	7.9781	8077.0400	8.0770	1.240	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.30 Call	Bond Future	1521.6200	1.5216	1476.7200	1.4767	2.951	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.30 Put	Bond Future	7935.8200	7.9358	8034.4600	8.0345	1.243	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.28 Call	Bond Future	1491.2300	1.4912	1446.9500	1.4470	2.969	0.0000	0.0000
2023/09/27	2044	01/08/2024	12.28 Put	Bond Future	8020.3100	8.0203	8119.5700	8.1196	1.238	0.0000	0.0000
2023/09/27	2044	01/08/2024		Bond Future	13.5062	67.6829	13.5354	67.5393	0.216	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.91 Call	Bond Future	2664.0800	2.6641	2602.6800	2.6027	2.305	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.91 Put	Bond Future	6543.6300	6.5436	6628.2100	6.6282	1.293	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.92 Call	Bond Future	2683.4300	2.6834	2621.7400	2.6217	2.299	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.92 Put	Bond Future	6509.9800	6.5100	6594.2700	6.5943	1.295	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.90 Call	Bond Future	2644.5300	2.6445	2583.4100	2.5834	2.311	0.0000	0.0000
2023/09/27	2044	07/11/2024	12.90 Put	Bond Future	6577.1500	6.5772	6662.0100	6.6620	1.290	0.0000	0.0000
2023/09/27	2044	07/11/2024		Bond Future	13.6770	69.2475	13.7073	69.1016	0.222	0.0000	0.0000
2023/09/27	2046	02/11/2023		Bond Future	108.9918	108.9918	109.0047	109.0047	0.012	0.0000	0.0000
2023/09/27	2046	01/02/2024		Bond Future	111.4267	111.4267	111.4396	111.4396	0.012	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	
2023/09/27	2046	02/05/2024		Bond Future	111.7896	111.7896	111.8036	111.8036	0.012	0.0000	0.0000
2023/09/27	2046	01/08/2024		Bond Future	114.2640	114.2640	114.2793	114.2793	0.013	0.0000	0.0000
2023/09/27	2046	07/11/2024		Bond Future	114.7388	114.7388	114.7565	114.7565	0.015	0.0000	0.0000
2023/09/27	2050	02/11/2023		Bond Future	110.8051	110.8051	110.8178	110.8178	0.011	0.0000	0.0000
2023/09/27	2050	01/02/2024		Bond Future	111.0329	111.0329	111.0457	111.0457	0.012	0.0000	0.0000
2023/09/27	2050	02/05/2024		Bond Future	113.5330	113.5330	113.5467	113.5467	0.012	0.0000	0.0000
2023/09/27	2050	01/08/2024		Bond Future	113.7408	113.7408	113.7563	113.7563	0.014	0.0000	0.0000
2023/09/27	2050	07/11/2024		Bond Future	116.4061	116.4061	116.4233	116.4233	0.015	0.0000	0.0000
2023/09/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	AL37	02/11/2023		Index Future	895.9440	895.9440	894.4320	894.4320	0.169	0.0000	0.0000
2023/09/27	AL37	01/02/2024		Index Future	915.7380	915.7380	914.1920	914.1920	0.169	0.0000	0.0000
2023/09/27	AL37	02/05/2024		Index Future	936.1480	936.1480	934.5690	934.5690	0.169	0.0000	0.0000
2023/09/27	AL37	01/08/2024		Index Future	956.6760	956.6760	955.0650	955.0650	0.168	0.0000	0.0000
2023/09/27	AL37	07/11/2024		Index Future	978.9110	978.9110	977.2660	977.2660	0.168	0.0000	0.0000
2023/09/27	AL7T	02/11/2023		Index Future	1001.6220	1001.6220	999.5590	999.5590	0.206	0.0000	0.0000
2023/09/27	AL7T	01/02/2024		Index Future	1023.7510	1023.7510	1021.6420	1021.6420	0.206	0.0000	0.0000
2023/09/27	AL7T	02/05/2024		Index Future	1046.5680	1046.5680	1044.4140	1044.4140	0.206	0.0000	0.0000
2023/09/27	AL7T	01/08/2024		Index Future	1069.5180	1069.5180	1067.3190	1067.3190	0.206	0.0000	0.0000
2023/09/27	AL7T	07/11/2024		Index Future	1094.3750	1094.3750	1092.1300	1092.1300	0.205	0.0000	0.0000
2023/09/27	ALBI	02/11/2023		Index Future	876.7130	876.7130	875.1200	875.1200	0.182	0.0000	0.0000
2023/09/27	ALBI	01/02/2024		Index Future	896.0820	896.0820	894.4530	894.4530	0.182	0.0000	0.0000
2023/09/27	ALBI	02/05/2024		Index Future	916.0540	916.0540	914.3900	914.3900	0.182	0.0000	0.0000
2023/09/27	ALBI	01/08/2024		Index Future	936.1420	936.1420	934.4440	934.4440	0.181	0.0000	0.0000
2023/09/27	ALBI	07/11/2024		Index Future	957.8990	957.8990	956.1660	956.1660	0.181	0.0000	0.0000
2023/09/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/27	ES33	02/11/2023		Bond Future	13.2835	69.7875	13.3032	69.7051	0.148	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	
2023/09/27	ES33	01/02/2024		Bond Future	13.4583	71.3466	13.4789	71.2621	0.153	0.0000	0.0000
2023/09/27	ES33	02/05/2024		Bond Future	13.6362	69.1537	13.6577	69.0676	0.158	0.0000	0.0000
2023/09/27	ES33	01/08/2024		Bond Future	13.8297	70.6830	13.8520	70.5957	0.161	0.0000	0.0000
2023/09/27	ES33	07/11/2024		Bond Future	14.0653	68.5338	14.0885	68.4453	0.165	0.0000	0.0000
2023/09/27	ES42	02/11/2023		Bond Future	13.7602	65.3401	13.7801	65.2476	0.144	0.0000	0.0000
2023/09/27	ES42	01/02/2024		Bond Future	13.9198	66.7999	13.9405	66.7051	0.149	0.0000	0.0000
2023/09/27	ES42	02/05/2024		Bond Future	14.0880	64.0413	14.1096	63.9446	0.153	0.0000	0.0000
2023/09/27	ES42	01/08/2024		Bond Future	14.2658	65.4561	14.2881	65.3581	0.157	0.0000	0.0000
2023/09/27	ES42	07/11/2024		Bond Future	14.4781	62.7184	14.5013	62.6189	0.160	0.0000	0.0000
2023/09/27	GOVI	02/11/2023		GOVI	864.1590	864.1590	862.5250	862.5250	0.189	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.81 Put	GOVI	216510.0000	21.6510	232850.0000	23.2850	7.547	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.82 Put	GOVI	216610.0000	21.6610	232950.0000	23.2950	7.544	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/11/2023	885.80 Put	GOVI	216410.0000	21.6410	232750.0000	23.2750	7.550	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	879.99 Call	GOVI	32610.0000	3.2610	15910.0000	1.5910	51.211	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	880.00 Call	GOVI	32510.0000	3.2510	15810.0000	1.5810	51.369	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	879.98 Call	GOVI	32710.0000	3.2710	16010.0000	1.6010	51.055	0.0000	0.0000
2023/09/27	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/02/2024		GOVI	883.2510	883.2510	881.5810	881.5810	0.189	0.0000	0.0000
2023/09/27	GOVI	02/05/2024		GOVI	902.9370	902.9370	901.2300	901.2300	0.189	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.98 Put	GOVI	480430.0000	48.0430	497500.0000	49.7500	3.553	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.99 Put	GOVI	480530.0000	48.0530	497600.0000	49.7600	3.552	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	02/05/2024	950.97 Put	GOVI	480330.0000	48.0330	497400.0000	49.7400	3.554	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.38 Put	GOVI	206430.0000	20.6430	223840.0000	22.3840	8.434	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.39 Put	GOVI	206530.0000	20.6530	223940.0000	22.3940	8.430	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	GOVI	01/08/2024	943.37 Put	GOVI	206330.0000	20.6330	223740.0000	22.3740	8.438	0.0000	0.0000
2023/09/27	GOVI	01/08/2024		GOVI	922.7370	922.7370	920.9960	920.9960	0.189	0.0000	0.0000
2023/09/27	GOVI	07/11/2024		GOVI	944.1830	944.1830	942.4050	942.4050	0.188	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	
2023/09/27	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/09/27	GOVI	07/11/2024	948.79 Put	GOVI	46070.0000	4.6070	63850.0000	6.3850	38.593	0.0000	0.0000
2023/09/27	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/09/27	GOVI	07/11/2024	948.80 Put	GOVI	46170.0000	4.6170	63950.0000	6.3950	38.510	0.0000	0.0000
2023/09/27	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/09/27	GOVI	07/11/2024	948.78 Put	GOVI	45970.0000	4.5970	63750.0000	6.3750	38.677	0.0000	0.0000
2023/09/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/27	IGOV	02/11/2023		Index Future	330.1750	330.1750	330.1020	330.1020	0.022	0.0000	0.0000
2023/09/27	IGOV	01/02/2024		Index Future	337.5500	337.5500	337.4760	337.4760	0.022	0.0000	0.0000
2023/09/27	IGOV	02/05/2024		Index Future	345.1530	345.1530	345.0770	345.0770	0.022	0.0000	0.0000
2023/09/27	IGOV	01/08/2024		Index Future	352.7980	352.7980	352.7220	352.7220	0.022	0.0000	0.0000
2023/09/27	IGOV	07/11/2024		Index Future	361.0790	361.0790	361.0030	361.0030	0.021	0.0000	0.0000
2023/09/27	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/27	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/09/27	JBAF	18/10/2023		Jibar Tradeable Future	8.3520	91.6480	8.3510	91.6490	0.012	0.0000	0.0000
2023/09/27	JBAF	15/11/2023		Jibar Tradeable Future	8.3740	91.6260	8.3710	91.6290	0.036	0.0000	0.0000
2023/09/27	JBAF	20/12/2023		Jibar Tradeable Future	8.4710	91.5290	8.4720	91.5280	0.012	0.0000	0.0000
2023/09/27	JBAF	17/01/2024		Jibar Tradeable Future	8.4620	91.5380	8.4630	91.5370	0.012	0.0000	0.0000
2023/09/27	JBAF	21/02/2024		Jibar Tradeable Future	8.4600	91.5400	8.4610	91.5390	0.012	0.0000	0.0000
2023/09/27	JBAF	20/03/2024		Jibar Tradeable Future	8.4560	91.5440	8.4630	91.5370	0.083	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	
2023/09/27	JBAF	19/06/2024		Jibar Tradeable Future	8.3140	91.6860	8.3220	91.6780	0.096	0.0000	0.0000
2023/09/27	JBAF	18/09/2024		Jibar Tradeable Future	8.1350	91.8650	8.1430	91.8570	0.098	0.0000	0.0000
2023/09/27	JBAF	18/12/2024		Jibar Tradeable Future	8.0380	91.9620	8.0410	91.9590	0.037	0.0000	0.0000
2023/09/27	JBAF	19/03/2025		Jibar Tradeable Future	7.9910	92.0090	7.9900	92.0100	0.013	0.0000	0.0000
2023/09/27	JBAF	18/06/2025		Jibar Tradeable Future	7.9480	92.0520	7.9420	92.0580	0.075	0.0000	0.0000
2023/09/27	JBAF	17/09/2025		Jibar Tradeable Future	7.9900	92.0100	7.9900	92.0100	0.000	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.70 Put	Bond Future	4125.4800	4.1255	4211.7700	4.2118	2.092	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.70 Call	Bond Future	156.0900	0.1561	137.8900	0.1379	11.660	0.0000	0.0000
2023/09/27	R035	02/11/2023	13.59 Call	Bond Future	5534.8700	5.5349	5430.6700	5.4307	1.883	0.0000	0.0000
2023/09/27	R035	02/11/2023	13.59 Put	Bond Future	118.9200	0.1189	119.2100	0.1192	0.244	0.0000	0.0000
2023/09/27	R035	02/11/2023	12.24 Put	Bond Future	1951.9000	1.9519	2001.1800	2.0012	2.525	0.0000	0.0000
2023/09/27	R035	02/11/2023	12.24 Call	Bond Future	831.1400	0.8311	775.9300	0.7759	6.643	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.74 Put	Bond Future	3934.8900	3.9349	4019.0400	4.0190	2.139	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.74 Call	Bond Future	181.4000	0.1814	161.0600	0.1611	11.213	0.0000	0.0000
2023/09/27	R035	02/11/2023		Bond Future	12.4600	80.1944	12.4808	80.0899	0.166	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.42 Call	Bond Future	46.8000	0.0468	39.6600	0.0397	15.256	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.42 Put	Bond Future	5550.0000	5.5500	5647.3500	5.6474	1.754	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.43 Call	Bond Future	49.0900	0.0491	41.6800	0.0417	15.095	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.43 Put	Bond Future	5496.8200	5.4968	5593.9000	5.5939	1.766	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.41 Call	Bond Future	44.5900	0.0446	37.7300	0.0377	15.385	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.41 Put	Bond Future	5603.3000	5.6033	5700.9300	5.7009	1.742	0.0000	0.0000
2023/09/27	R035	02/11/2023	10.62 Put	Bond Future	10112.1300	10.1121	10216.4800	10.2165	1.032	0.0000	0.0000
2023/09/27	R035	02/11/2023	10.62 Call	Bond Future	0.5200	0.0005	0.3800	0.0004	26.923	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.12 Put	Bond Future	7201.3800	7.2014	7303.9000	7.3039	1.424	0.0000	0.0000
2023/09/27	R035	02/11/2023	11.12 Call	Bond Future	10.0900	0.0101	8.1200	0.0081	19.524	0.0000	0.0000
2023/09/27	R035	02/11/2023	12.85 Call	Bond Future	2567.2700	2.5673	2476.3500	2.4764	3.542	0.0000	0.0000
2023/09/27	R035	02/11/2023	12.85 Put	Bond Future	635.0600	0.6351	648.6300	0.6486	2.137	0.0000	0.0000
2023/09/27	R035	01/02/2024	10.62 Put	Bond Future	10815.1900	10.8152	10915.8300	10.9158	0.931	0.0000	0.0000
2023/09/27	R035	01/02/2024	10.62 Call	Bond Future	95.6200	0.0956	89.2600	0.0893	6.651	0.0000	0.0000
2023/09/27	R035	01/02/2024	11.12 Put	Bond Future	8097.9500	8.0980	8190.3800	8.1904	1.141	0.0000	0.0000
2023/09/27	R035	01/02/2024	11.12 Call	Bond Future	268.6800	0.2687	254.1100	0.2541	5.423	0.0000	0.0000
2023/09/27	R035	01/02/2024	13.46 Call	Bond Future	5284.3200	5.2843	5196.6500	5.1967	1.659	0.0000	0.0000
2023/09/27	R035	01/02/2024	13.46 Put	Bond Future	1200.8000	1.2008	1220.1300	1.2201	1.610	0.0000	0.0000
2023/09/27	R035	01/02/2024	12.19 Call	Bond Future	1621.2700	1.6213	1571.0100	1.5710	3.100	0.0000	0.0000
2023/09/27	R035	01/02/2024	12.19 Put	Bond Future	3690.9000	3.6909	3747.6400	3.7476	1.537	0.0000	0.0000
2023/09/27	R035	01/02/2024	12.20 Call	Bond Future	1642.2700	1.6423	1591.6200	1.5916	3.084	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	
2023/09/27	R035	01/02/2024	12.20 Put	Bond Future	3660.6700	3.6607	3717.0200	3.7170	1.539	0.0000	0.0000
2023/09/27	R035	01/02/2024	12.18 Call	Bond Future	1600.4200	1.6004	1550.5400	1.5505	3.117	0.0000	0.0000
2023/09/27	R035	01/02/2024	12.18 Put	Bond Future	3721.3400	3.7213	3778.4600	3.7785	1.535	0.0000	0.0000
2023/09/27	R035	01/02/2024		Bond Future	12.6013	81.9663	12.6229	81.8593	0.172	0.0000	0.0000
2023/09/27	R035	02/05/2024		Bond Future	12.7369	79.2799	12.7594	79.1708	0.177	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.20 Call	Bond Future	630.6900	0.6307	608.6100	0.6086	3.501	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.20 Put	Bond Future	8607.6100	8.6076	8694.6200	8.6946	1.011	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.21 Call	Bond Future	638.7000	0.6387	616.4100	0.6164	3.490	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.21 Put	Bond Future	8560.1100	8.5601	8646.9100	8.6469	1.014	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.19 Call	Bond Future	622.7600	0.6228	600.8900	0.6009	3.512	0.0000	0.0000
2023/09/27	R035	02/05/2024	11.19 Put	Bond Future	8655.2500	8.6553	8742.4700	8.7425	1.008	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.80 Call	Bond Future	1561.1900	1.5612	1523.8100	1.5238	2.394	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.80 Put	Bond Future	6960.4100	6.9604	7033.6900	7.0337	1.053	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.81 Call	Bond Future	1576.3000	1.5763	1538.6800	1.5387	2.387	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.81 Put	Bond Future	6923.4000	6.9234	6996.4400	6.9964	1.055	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.79 Call	Bond Future	1546.1800	1.5462	1509.0400	1.5090	2.402	0.0000	0.0000
2023/09/27	R035	01/08/2024	11.79 Put	Bond Future	6997.5600	6.9976	7071.0800	7.0711	1.051	0.0000	0.0000
2023/09/27	R035	01/08/2024		Bond Future	12.8854	81.0157	12.9087	80.9050	0.181	0.0000	0.0000
2023/09/27	R035	07/11/2024		Bond Future	13.0693	78.3765	13.0936	78.2643	0.186	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.18 Call	Bond Future	2180.7800	2.1808	2136.6800	2.1367	2.022	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.18 Put	Bond Future	6457.8000	6.4578	6525.9600	6.5260	1.055	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.19 Call	Bond Future	2197.9100	2.1979	2153.5800	2.1536	2.017	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.19 Put	Bond Future	6425.0100	6.4250	6492.9400	6.4929	1.057	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.17 Call	Bond Future	2163.7400	2.1637	2119.8600	2.1199	2.028	0.0000	0.0000
2023/09/27	R035	07/11/2024	12.17 Put	Bond Future	6490.7200	6.4907	6559.1000	6.5591	1.054	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.82 Call	Bond Future	1550.7000	1.5507	1446.1600	1.4462	6.741	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.82 Put	Bond Future	2273.4100	2.2734	2348.3000	2.3483	3.294	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.83 Call	Bond Future	1583.0500	1.5831	1477.3700	1.4774	6.676	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.83 Put	Bond Future	2236.2200	2.2362	2309.9700	2.3100	3.298	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.81 Call	Bond Future	1518.6000	1.5186	1415.2100	1.4152	6.808	0.0000	0.0000
2023/09/27	R053	02/11/2023	12.81 Put	Bond Future	2310.9400	2.3109	2386.9800	2.3870	3.290	0.0000	0.0000
2023/09/27	R053	02/11/2023		Bond Future	12.9246	91.3750	12.9509	91.1955	0.203	0.0000	0.0000
2023/09/27	R053	01/02/2024		Bond Future	13.0529	93.3939	13.0803	93.2103	0.209	0.0000	0.0000
2023/09/27	R053	01/02/2024	12.93 Call	Bond Future	3267.4400	3.2674	3165.1400	3.1651	3.131	0.0000	0.0000
2023/09/27	R053	01/02/2024	12.93 Put	Bond Future	4101.8100	4.1018	4183.1600	4.1832	1.983	0.0000	0.0000
2023/09/27	R053	01/02/2024	12.94 Call	Bond Future	3301.9200	3.3019	3199.0500	3.1991	3.115	0.0000	0.0000
2023/09/27	R053	01/02/2024	12.94 Put	Bond Future	4067.8600	4.0679	4148.6400	4.1486	1.986	0.0000	0.0000
2023/09/27	R053	01/02/2024	12.92 Call	Bond Future	3233.1100	3.2331	3131.4000	3.1314	3.146	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	
2023/09/27	R053	01/02/2024	12.92 Put	Bond Future	4136.0000	4.1360	4217.9400	4.2179	1.981	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.03 Call	Bond Future	4145.7200	4.1457	4043.9300	4.0439	2.455	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.03 Put	Bond Future	5179.8400	5.1798	5265.3900	5.2654	1.652	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.04 Call	Bond Future	4179.8300	4.1798	4077.5800	4.0776	2.446	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.04 Put	Bond Future	5146.5300	5.1465	5231.6200	5.2316	1.653	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.02 Call	Bond Future	4111.7300	4.1117	4010.3900	4.0104	2.465	0.0000	0.0000
2023/09/27	R053	02/05/2024	13.02 Put	Bond Future	5213.3700	5.2134	5299.3700	5.2994	1.650	0.0000	0.0000
2023/09/27	R053	02/05/2024		Bond Future	13.1849	89.6097	13.2134	89.4224	0.216	0.0000	0.0000
2023/09/27	R053	01/08/2024		Bond Future	13.3272	91.5707	13.3567	91.3801	0.221	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.14 Call	Bond Future	4863.7200	4.8637	4761.4100	4.7614	2.104	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.14 Put	Bond Future	6090.7500	6.0908	6179.0000	6.1790	1.449	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.15 Call	Bond Future	4897.0300	4.8970	4794.3300	4.7943	2.097	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.15 Put	Bond Future	6057.7000	6.0577	6145.5600	6.1456	1.450	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.13 Call	Bond Future	4830.1700	4.8302	4728.2400	4.7282	2.110	0.0000	0.0000
2023/09/27	R053	01/08/2024	13.13 Put	Bond Future	6123.6600	6.1237	6212.2900	6.2123	1.447	0.0000	0.0000
2023/09/27	R053	07/11/2024		Bond Future	13.4956	87.8186	13.5264	87.6248	0.228	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.80 Call	Bond Future	3812.3800	3.8124	3727.1700	3.7272	2.235	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.80 Put	Bond Future	8426.3700	8.4264	8534.9900	8.5350	1.289	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.81 Call	Bond Future	3840.1100	3.8401	3754.5200	3.7545	2.229	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.81 Put	Bond Future	8384.5400	8.3845	8492.7800	8.4928	1.291	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.79 Call	Bond Future	3784.7500	3.7848	3699.9200	3.6999	2.241	0.0000	0.0000
2023/09/27	R053	07/11/2024	12.79 Put	Bond Future	8468.3900	8.4684	8577.3900	8.5774	1.287	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.39 Call	Bond Future	516.2000	0.5162	457.3700	0.4574	11.397	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.39 Put	Bond Future	523.4200	0.5234	571.6200	0.5716	9.209	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.40 Call	Bond Future	531.3200	0.5313	471.5700	0.4716	11.246	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.40 Put	Bond Future	511.5200	0.5115	558.8000	0.5588	9.243	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.38 Call	Bond Future	501.2900	0.5013	443.3900	0.4434	11.550	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.38 Put	Bond Future	535.5400	0.5355	584.6700	0.5847	9.174	0.0000	0.0000
2023/09/27	R186	02/11/2023		Bond Future	9.3927	106.9016	9.4323	106.7946	0.422	0.0000	0.0000
2023/09/27	R186	02/11/2023	10.42 Call	Bond Future	2763.9000	2.7639	2659.9300	2.6599	3.762	0.0000	0.0000
2023/09/27	R186	02/11/2023	10.42 Put	Bond Future	34.1100	0.0341	37.1700	0.0372	8.971	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.15 Put	Bond Future	879.8000	0.8798	951.6300	0.9516	8.164	0.0000	0.0000
2023/09/27	R186	02/11/2023	9.15 Call	Bond Future	221.3600	0.2214	186.1600	0.1862	15.902	0.0000	0.0000
2023/09/27	R186	01/02/2024	9.51 Call	Bond Future	1039.4400	1.0394	977.9400	0.9779	5.917	0.0000	0.0000
2023/09/27	R186	01/02/2024	9.51 Put	Bond Future	848.6200	0.8486	896.7200	0.8967	5.668	0.0000	0.0000
2023/09/27	R186	01/02/2024	9.52 Call	Bond Future	1054.1600	1.0542	992.2000	0.9922	5.878	0.0000	0.0000
2023/09/27	R186	01/02/2024	9.52 Put	Bond Future	838.3200	0.8383	885.9600	0.8860	5.683	0.0000	0.0000
2023/09/27	R186	01/02/2024	9.50 Call	Bond Future	1025.0600	1.0251	964.0300	0.9640	5.954	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	
2023/09/27	R186	01/02/2024	9.50 Put	Bond Future	859.2700	0.8593	907.8400	0.9078	5.652	0.0000	0.0000
2023/09/27	R186	01/02/2024		Bond Future	9.4338	103.9537	9.4776	103.8441	0.463	0.0000	0.0000
2023/09/27	R186	02/05/2024		Bond Future	9.4745	106.2699	9.5228	106.1582	0.510	0.0000	0.0000
2023/09/27	R186	02/05/2024	10.40 Call	Bond Future	2636.2100	2.6362	2551.3100	2.5513	3.221	0.0000	0.0000
2023/09/27	R186	02/05/2024	10.40 Put	Bond Future	525.1200	0.5251	551.8900	0.5519	5.098	0.0000	0.0000
2023/09/27	R186	02/05/2024	9.73 Put	Bond Future	933.0100	0.9330	977.6800	0.9777	4.788	0.0000	0.0000
2023/09/27	R186	02/05/2024	9.73 Call	Bond Future	1521.5000	1.5215	1454.5000	1.4545	4.404	0.0000	0.0000
2023/09/27	R186	02/05/2024	8.00 Call	Bond Future	96.9700	0.0970	86.9400	0.0869	10.343	0.0000	0.0000
2023/09/27	R186	02/05/2024	8.00 Put	Bond Future	3578.2900	3.5783	3679.9300	3.6799	2.840	0.0000	0.0000
2023/09/27	R186	02/05/2024	8.01 Call	Bond Future	98.7000	0.0987	88.5200	0.0885	10.314	0.0000	0.0000
2023/09/27	R186	02/05/2024	8.01 Put	Bond Future	3555.9000	3.5559	3657.3900	3.6574	2.854	0.0000	0.0000
2023/09/27	R186	02/05/2024	7.99 Call	Bond Future	95.1300	0.0951	85.2600	0.0853	10.375	0.0000	0.0000
2023/09/27	R186	02/05/2024	7.99 Put	Bond Future	3600.5700	3.6006	3702.3700	3.7024	2.827	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.69 Call	Bond Future	441.5900	0.4416	411.0700	0.4111	6.911	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.69 Put	Bond Future	2261.5000	2.2615	2344.0500	2.3441	3.650	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.70 Call	Bond Future	448.3700	0.4484	417.5300	0.4175	6.878	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.70 Put	Bond Future	2246.7000	2.2467	2328.9300	2.3289	3.660	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.68 Call	Bond Future	435.1800	0.4352	404.9700	0.4050	6.942	0.0000	0.0000
2023/09/27	R186	01/08/2024	8.68 Put	Bond Future	2276.6700	2.2767	2359.5300	2.3595	3.640	0.0000	0.0000
2023/09/27	R186	01/08/2024		Bond Future	9.5430	103.2880	9.5966	103.1749	0.562	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.14 Call	Bond Future	814.8500	0.8149	770.5400	0.7705	5.438	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.14 Put	Bond Future	1799.6000	1.7996	1869.6700	1.8697	3.894	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.15 Call	Bond Future	823.6600	0.8237	779.0600	0.7791	5.415	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.15 Put	Bond Future	1789.3100	1.7893	1859.0900	1.8591	3.900	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.13 Call	Bond Future	805.6600	0.8057	761.6500	0.7617	5.463	0.0000	0.0000
2023/09/27	R186	07/11/2024	9.13 Put	Bond Future	1809.5200	1.8095	1879.8900	1.8799	3.889	0.0000	0.0000
2023/09/27	R186	07/11/2024		Bond Future	9.6586	105.6801	9.7193	105.5657	0.628	0.0000	0.0000
2023/09/27	R197	02/11/2023		Bond Future	341.8482	341.8482	341.8167	341.8167	0.009	0.0000	0.0000
2023/09/27	R202	02/11/2023		Bond Future	254.0933	254.0933	254.1183	254.1183	0.010	0.0000	0.0000
2023/09/27	R202	01/02/2024		Bond Future	254.7978	254.7978	254.8229	254.8229	0.010	0.0000	0.0000
2023/09/27	R202	02/05/2024		Bond Future	260.5352	260.5352	260.5620	260.5620	0.010	0.0000	0.0000
2023/09/27	R202	01/08/2024		Bond Future	261.2060	261.2060	261.2369	261.2369	0.012	0.0000	0.0000
2023/09/27	R202	07/11/2024		Bond Future	267.3282	267.3282	267.3630	267.3630	0.013	0.0000	0.0000
2023/09/27	R209	02/11/2023		Bond Future	12.5321	61.6151	12.5534	61.5216	0.170	0.0000	0.0000
2023/09/27	R209	02/11/2023	11.34 Put	Bond Future	5589.7300	5.5897	5679.9000	5.6799	1.613	0.0000	0.0000
2023/09/27	R209	02/11/2023	11.35 Call	Bond Future	20.1700	0.0202	16.6300	0.0166	17.551	0.0000	0.0000
2023/09/27	R209	02/11/2023	11.35 Put	Bond Future	5541.1700	5.5412	5631.1800	5.6312	1.624	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	
2023/09/27	R209	02/11/2023	11.33 Call	Bond Future	18.0900	0.0181	14.8600	0.0149	17.855	0.0000	0.0000
2023/09/27	R209	02/11/2023	11.33 Put	Bond Future	5638.3800	5.6384	5728.7000	5.7287	1.602	0.0000	0.0000
2023/09/27	R209	02/11/2023	11.34 Call	Bond Future	19.1100	0.0191	15.7300	0.0157	17.687	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.13 Call	Bond Future	1173.3600	1.1734	1132.8700	1.1329	3.451	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.13 Put	Bond Future	3499.8500	3.4999	3555.1200	3.5551	1.579	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.14 Call	Bond Future	1189.9600	1.1900	1149.1200	1.1491	3.432	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.14 Put	Bond Future	3470.8700	3.4709	3525.7900	3.5258	1.582	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.12 Call	Bond Future	1157.0400	1.1570	1116.8900	1.1169	3.470	0.0000	0.0000
2023/09/27	R209	01/02/2024	12.12 Put	Bond Future	3529.1700	3.5292	3584.7800	3.5848	1.576	0.0000	0.0000
2023/09/27	R209	01/02/2024		Bond Future	12.6536	62.9765	12.6757	62.8807	0.175	0.0000	0.0000
2023/09/27	R209	02/05/2024		Bond Future	12.7788	61.2264	12.8017	61.1288	0.180	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.18 Call	Bond Future	503.7800	0.5038	485.3300	0.4853	3.662	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.18 Put	Bond Future	7883.5900	7.8836	7962.7700	7.9628	1.004	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.19 Call	Bond Future	510.2400	0.5102	491.6100	0.4916	3.651	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.19 Put	Bond Future	7840.1500	7.8402	7919.1500	7.9192	1.008	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.17 Call	Bond Future	497.2700	0.4973	479.0000	0.4790	3.674	0.0000	0.0000
2023/09/27	R209	02/05/2024	11.17 Put	Bond Future	7927.0400	7.9270	8006.4000	8.0064	1.001	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.79 Call	Bond Future	1304.3800	1.3044	1271.8300	1.2718	2.495	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.79 Put	Bond Future	6285.9500	6.2860	6352.6100	6.3526	1.060	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.80 Call	Bond Future	1317.3600	1.3174	1284.6000	1.2846	2.487	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.80 Put	Bond Future	6252.2000	6.2522	6318.6500	6.3187	1.063	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.78 Call	Bond Future	1291.2900	1.2913	1258.9600	1.2590	2.504	0.0000	0.0000
2023/09/27	R209	01/08/2024	11.78 Put	Bond Future	6319.6300	6.3196	6386.5100	6.3865	1.058	0.0000	0.0000
2023/09/27	R209	01/08/2024		Bond Future	12.9150	62.5668	12.9387	62.4676	0.184	0.0000	0.0000
2023/09/27	R209	07/11/2024		Bond Future	13.0775	60.8594	13.1021	60.7587	0.188	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.22 Call	Bond Future	2017.0200	2.0170	1976.3100	1.9763	2.018	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.22 Put	Bond Future	5689.6100	5.6896	5749.6600	5.7497	1.055	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.23 Call	Bond Future	2032.5400	2.0325	1991.6300	1.9916	2.013	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.23 Put	Bond Future	5660.5500	5.6606	5720.4000	5.7204	1.057	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.21 Call	Bond Future	2001.3300	2.0013	1960.8200	1.9608	2.024	0.0000	0.0000
2023/09/27	R209	07/11/2024	12.21 Put	Bond Future	5718.5500	5.7186	5778.8000	5.7788	1.054	0.0000	0.0000
2023/09/27	R210	02/11/2023		Bond Future	227.1424	227.1424	227.1535	227.1535	0.005	0.0000	0.0000
2023/09/27	R210	01/02/2024		Bond Future	232.2166	232.2166	232.2276	232.2276	0.005	0.0000	0.0000
2023/09/27	R210	02/05/2024		Bond Future	234.1923	234.1923	234.2047	234.2047	0.005	0.0000	0.0000
2023/09/27	R210	01/08/2024		Bond Future	239.3766	239.3766	239.3916	239.3916	0.006	0.0000	0.0000
2023/09/27	R210	07/11/2024		Bond Future	241.6489	241.6489	241.6683	241.6683	0.008	0.0000	0.0000
2023/09/27	R213	02/11/2023		Bond Future	11.3660	79.9960	11.4130	79.7996	0.413	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.12 Call	Bond Future	524.9700	0.5250	450.2200	0.4502	14.239	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	
2023/09/27	R213	02/11/2023	11.12 Put	Bond Future	1564.4500	1.5645	1686.1200	1.6861	7.777	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.13 Call	Bond Future	541.7500	0.5418	465.5000	0.4655	14.075	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.13 Put	Bond Future	1538.6400	1.5386	1658.8100	1.6588	7.810	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.11 Call	Bond Future	508.5000	0.5085	435.2500	0.4353	14.405	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.11 Put	Bond Future	1590.6000	1.5906	1713.7700	1.7138	7.744	0.0000	0.0000
2023/09/27	R213	02/11/2023	12.70 Call	Bond Future	5415.2600	5.4153	5223.9300	5.2239	3.533	0.0000	0.0000
2023/09/27	R213	02/11/2023	12.70 Put	Bond Future	68.3100	0.0683	73.4000	0.0734	7.451	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.44 Put	Bond Future	892.6400	0.8926	969.1200	0.9691	8.568	0.0000	0.0000
2023/09/27	R213	02/11/2023	11.44 Call	Bond Future	1201.8600	1.2019	1081.9200	1.0819	9.980	0.0000	0.0000
2023/09/27	R213	02/11/2023	10.94 Put	Bond Future	2084.8300	2.0848	2232.9100	2.2329	7.103	0.0000	0.0000
2023/09/27	R213	02/11/2023	10.94 Call	Bond Future	273.8200	0.2738	225.4800	0.2255	17.654	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.71 Call	Bond Future	2529.9600	2.5300	2406.4500	2.4065	4.882	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.71 Put	Bond Future	1617.7900	1.6178	1695.1900	1.6952	4.784	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.72 Call	Bond Future	2554.3500	2.5544	2430.2400	2.4302	4.859	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.72 Put	Bond Future	1601.9800	1.6020	1678.7800	1.6788	4.794	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.70 Call	Bond Future	2505.6700	2.5057	2382.7700	2.3828	4.905	0.0000	0.0000
2023/09/27	R213	01/02/2024	11.70 Put	Bond Future	1633.7300	1.6337	1711.7400	1.7117	4.775	0.0000	0.0000
2023/09/27	R213	01/02/2024		Bond Future	11.4848	81.7635	11.5341	81.5626	0.429	0.0000	0.0000
2023/09/27	R213	02/05/2024		Bond Future	11.5983	80.0261	11.6500	79.8210	0.445	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.29 Call	Bond Future	657.5700	0.6576	613.3400	0.6133	6.726	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.29 Put	Bond Future	6082.2500	6.0823	6243.1400	6.2431	2.645	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.30 Call	Bond Future	665.9800	0.6660	621.3300	0.6213	6.704	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.30 Put	Bond Future	6047.4500	6.0475	6207.9200	6.2079	2.654	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.28 Call	Bond Future	649.2400	0.6492	605.4300	0.6054	6.748	0.0000	0.0000
2023/09/27	R213	02/05/2024	10.28 Put	Bond Future	6117.1500	6.1172	6278.4600	6.2785	2.637	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.87 Call	Bond Future	1438.3200	1.4383	1366.4800	1.3665	4.995	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.87 Put	Bond Future	4838.5000	4.8385	4975.5100	4.9755	2.832	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.88 Call	Bond Future	1451.6900	1.4517	1379.3900	1.3794	4.980	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.88 Put	Bond Future	4811.1300	4.8111	4947.6800	4.9477	2.838	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.86 Call	Bond Future	1424.7600	1.4248	1353.3700	1.3534	5.011	0.0000	0.0000
2023/09/27	R213	01/08/2024	10.86 Put	Bond Future	4865.7100	4.8657	5003.1700	5.0032	2.825	0.0000	0.0000
2023/09/27	R213	01/08/2024		Bond Future	11.7265	81.7787	11.7806	81.5698	0.461	0.0000	0.0000
2023/09/27	R213	07/11/2024		Bond Future	11.8947	80.1125	11.9517	79.8998	0.479	0.0000	0.0000
2023/09/27	R213	07/11/2024	11.22 Call	Bond Future	1975.3100	1.9753	1890.3600	1.8904	4.301	0.0000	0.0000
2023/09/27	R213	07/11/2024	11.22 Put	Bond Future	4551.0400	4.5510	4678.7700	4.6788	2.807	0.0000	0.0000
2023/09/27	R213	07/11/2024	11.23 Call	Bond Future	1990.6800	1.9907	1905.3000	1.9053	4.289	0.0000	0.0000
2023/09/27	R213	07/11/2024	11.23 Put	Bond Future	4527.4800	4.5275	4654.7800	4.6548	2.812	0.0000	0.0000
2023/09/27	R213	07/11/2024	11.21 Call	Bond Future	1960.3300	1.9603	1875.8000	1.8758	4.312	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	
2023/09/27	R213	07/11/2024	11.21 Put	Bond Future	4575.0200	4.5750	4703.1700	4.7032	2.801	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.46 Call	Bond Future	5.3300	0.0053	4.2000	0.0042	21.201	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.46 Put	Bond Future	6907.2200	6.9072	6998.4800	6.9985	1.321	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.47 Call	Bond Future	5.6300	0.0056	4.4500	0.0045	20.959	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.47 Put	Bond Future	6854.9300	6.8549	6946.1400	6.9461	1.331	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.45 Call	Bond Future	5.0400	0.0050	3.9700	0.0040	21.230	0.0000	0.0000
2023/09/27	R214	02/11/2023	11.45 Put	Bond Future	6959.5800	6.9596	7050.9000	7.0509	1.312	0.0000	0.0000
2023/09/27	R214	02/11/2023		Bond Future	12.8951	57.3040	12.9162	57.2117	0.163	0.0000	0.0000
2023/09/27	R214	01/02/2024		Bond Future	13.0243	58.5702	13.0462	58.4756	0.168	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.15 Call	Bond Future	725.5300	0.7255	696.3500	0.6964	4.022	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.15 Put	Bond Future	4714.0300	4.7140	4779.4100	4.7794	1.387	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.16 Call	Bond Future	737.3600	0.7374	707.8600	0.7079	4.001	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.16 Put	Bond Future	4677.7300	4.6777	4742.7900	4.7428	1.391	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.14 Call	Bond Future	713.7200	0.7137	684.8600	0.6849	4.044	0.0000	0.0000
2023/09/27	R214	01/02/2024	12.14 Put	Bond Future	4750.4000	4.7504	4816.1000	4.8161	1.383	0.0000	0.0000
2023/09/27	R214	02/05/2024		Bond Future	13.1475	56.5702	13.1702	56.4737	0.173	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.47 Call	Bond Future	468.0700	0.4681	450.9000	0.4509	3.668	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.47 Put	Bond Future	8401.8700	8.4019	8481.1800	8.4812	0.944	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.48 Call	Bond Future	474.3700	0.4744	457.0200	0.4570	3.657	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.48 Put	Bond Future	8355.7900	8.3558	8434.9200	8.4349	0.947	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.46 Call	Bond Future	461.8400	0.4618	444.8400	0.4448	3.681	0.0000	0.0000
2023/09/27	R214	02/05/2024	11.46 Put	Bond Future	8448.0800	8.4481	8527.5600	8.5276	0.941	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.17 Call	Bond Future	1377.5000	1.3775	1344.3300	1.3443	2.408	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.17 Put	Bond Future	6358.6500	6.3587	6423.5300	6.4235	1.020	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.18 Call	Bond Future	1391.0300	1.3910	1357.6400	1.3576	2.400	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.18 Put	Bond Future	6324.2400	6.3242	6388.9000	6.3889	1.022	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.16 Call	Bond Future	1364.0500	1.3641	1331.1000	1.3311	2.416	0.0000	0.0000
2023/09/27	R214	01/08/2024	12.16 Put	Bond Future	6393.2000	6.3932	6458.3000	6.4583	1.018	0.0000	0.0000
2023/09/27	R214	01/08/2024		Bond Future	13.2804	57.8087	13.3038	57.7106	0.176	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.61 Call	Bond Future	2104.3900	2.1044	2063.1000	2.0631	1.962	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.61 Put	Bond Future	5700.7200	5.7007	5759.0500	5.7591	1.023	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.62 Call	Bond Future	2120.4300	2.1204	2078.9400	2.0789	1.957	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.62 Put	Bond Future	5671.3300	5.6713	5729.4600	5.7295	1.025	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.60 Call	Bond Future	2088.4200	2.0884	2047.3400	2.0473	1.967	0.0000	0.0000
2023/09/27	R214	07/11/2024	12.60 Put	Bond Future	5730.2200	5.7302	5788.7600	5.7888	1.022	0.0000	0.0000
2023/09/27	R214	07/11/2024		Bond Future	13.4415	55.8403	13.4657	55.7407	0.180	0.0000	0.0000
2023/09/27	R248	02/11/2023		Bond Future	12.9772	70.5697	13.0032	70.4319	0.201	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
2023/09/27	R248	02/11/2023	11.48 Call	Bond Future	4.9800	0.0050	3.8000	0.0038	23.695	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.48 Put	Bond Future	8846.0400	8.8460	8982.6600	8.9827	1.544	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.49 Call	Bond Future	5.2700	0.0053	4.0300	0.0040	23.529	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.49 Put	Bond Future	8780.7300	8.7807	8917.2900	8.9173	1.555	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.47 Call	Bond Future	4.7000	0.0047	3.5800	0.0036	23.830	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.47 Put	Bond Future	8911.4500	8.9115	9048.1300	9.0481	1.534	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.80 Put	Bond Future	6816.4900	6.8165	6949.1000	6.9491	1.945	0.0000	0.0000
2023/09/27	R248	02/11/2023	11.80 Call	Bond Future	27.6100	0.0276	22.4200	0.0224	18.798	0.0000	0.0000
2023/09/27	R248	02/11/2023	12.50 Put	Bond Future	3085.3500	3.0854	3177.3700	3.1774	2.982	0.0000	0.0000
2023/09/27	R248	02/11/2023	12.50 Call	Bond Future	468.8200	0.4688	423.0400	0.4230	9.765	0.0000	0.0000
2023/09/27	R248	02/11/2023	13.60 Call	Bond Future	3617.7900	3.6178	3492.6800	3.4927	3.458	0.0000	0.0000
2023/09/27	R248	02/11/2023	13.60 Put	Bond Future	451.5900	0.4516	464.2800	0.4643	2.810	0.0000	0.0000
2023/09/27	R248	01/02/2024		Bond Future	13.1117	72.1289	13.1389	71.9879	0.207	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.15 Call	Bond Future	762.7900	0.7628	725.1300	0.7251	4.937	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.15 Put	Bond Future	6117.8600	6.1179	6221.2000	6.2212	1.689	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.16 Call	Bond Future	775.9600	0.7760	737.8500	0.7379	4.911	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.16 Put	Bond Future	6071.5400	6.0715	6174.4300	6.1744	1.695	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.14 Call	Bond Future	749.7700	0.7498	712.5600	0.7126	4.963	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.14 Put	Bond Future	6164.4100	6.1644	6268.2000	6.2682	1.684	0.0000	0.0000
2023/09/27	R248	01/02/2024	11.50 Put	Bond Future	9643.7100	9.6437	9769.4100	9.7694	1.303	0.0000	0.0000
2023/09/27	R248	01/02/2024	11.50 Call	Bond Future	232.9500	0.2330	217.6500	0.2177	6.568	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.30 Put	Bond Future	5448.1400	5.4481	5544.5200	5.5445	1.769	0.0000	0.0000
2023/09/27	R248	01/02/2024	12.30 Call	Bond Future	976.5700	0.9766	931.9500	0.9320	4.569	0.0000	0.0000
2023/09/27	R248	01/02/2024	13.37 Call	Bond Future	3531.4500	3.5315	3437.4600	3.4375	2.662	0.0000	0.0000
2023/09/27	R248	01/02/2024	13.37 Put	Bond Future	2210.6300	2.2106	2257.6400	2.2576	2.127	0.0000	0.0000
2023/09/27	R248	02/05/2024		Bond Future	13.2402	69.2869	13.2684	69.1430	0.213	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.47 Call	Bond Future	519.2800	0.5193	496.5200	0.4965	4.383	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.47 Put	Bond Future	10787.1200	10.7871	10908.2500	10.9083	1.123	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.48 Call	Bond Future	526.4800	0.5265	503.4700	0.5035	4.371	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.48 Put	Bond Future	10728.7600	10.7288	10849.6400	10.8496	1.127	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.46 Call	Bond Future	512.2700	0.5123	489.7500	0.4898	4.396	0.0000	0.0000
2023/09/27	R248	02/05/2024	11.46 Put	Bond Future	10845.7700	10.8458	10967.1400	10.9671	1.119	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.31 Call	Bond Future	1761.2100	1.7612	1711.3800	1.7114	2.829	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.31 Put	Bond Future	7538.1300	7.5381	7634.6900	7.6347	1.281	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.32 Call	Bond Future	1778.2100	1.7782	1728.0500	1.7281	2.821	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.32 Put	Bond Future	7497.0300	7.4970	7593.2600	7.5933	1.284	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.30 Call	Bond Future	1744.3100	1.7443	1694.8000	1.6948	2.838	0.0000	0.0000
2023/09/27	R248	01/08/2024	12.30 Put	Bond Future	7579.4100	7.5794	7676.2900	7.6763	1.278	0.0000	0.0000
2023/09/27	R248	01/08/2024		Bond Future	13.3789	70.8037	13.4081	70.6573	0.218	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	
2023/09/27	R248	07/11/2024		Bond Future	13.5469	67.9909	13.5773	67.8421	0.224	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.79 Call	Bond Future	2783.3300	2.7833	2719.9400	2.7199	2.277	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.79 Put	Bond Future	6695.3800	6.6954	6780.8500	6.7809	1.277	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.80 Call	Bond Future	2804.2900	2.8043	2740.6100	2.7406	2.271	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.80 Put	Bond Future	6661.9900	6.6620	6747.1700	6.7472	1.279	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.78 Call	Bond Future	2762.4300	2.7624	2699.3400	2.6993	2.284	0.0000	0.0000
2023/09/27	R248	07/11/2024	12.78 Put	Bond Future	6728.9100	6.7289	6814.6800	6.8147	1.275	0.0000	0.0000
2023/09/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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