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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2023 TO 05/10/2023

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	2025	02/11/2023		Bond Future	172.6220	172.6220	172.6519	0.017	0.0000	0.0000
2023/10/05	2025	01/02/2024		Bond Future	174.6945	174.6945	174.7249	0.017	0.0000	0.0000
2023/10/05	2025	02/05/2024		Bond Future	178.6881	178.6881	178.7192	0.017	0.0000	0.0000
2023/10/05	2025	01/08/2024		Bond Future	180.9244	180.9244	180.9566	0.018	0.0000	0.0000
2023/10/05	2025	07/11/2024		Bond Future	185.2549	185.2549	185.2886	0.018	0.0000	0.0000
2023/10/05	2029	02/11/2023		Bond Future	124.2677	124.2677	124.4477	0.145	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2029	01/02/2024		Bond Future	127.0500	127.0500	127.2340	127.2340	0.145	0.0000	0.0000
2023/10/05	2029	02/05/2024		Bond Future	128.5888	128.5888	128.7770	128.7770	0.146	0.0000	0.0000
2023/10/05	2029	01/08/2024		Bond Future	131.5206	131.5206	131.7133	131.7133	0.147	0.0000	0.0000
2023/10/05	2029	07/11/2024		Bond Future	133.2682	133.2682	133.4661	133.4661	0.148	0.0000	0.0000
2023/10/05	2030	02/11/2023		Bond Future	11.1365	88.2971	11.0234	88.7527	1.015	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.81 Call	Bond Future	307.4200	0.3074	430.1000	0.4301	39.906	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.81 Put	Bond Future	1630.9900	1.6310	1298.1100	1.2981	20.410	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.82 Call	Bond Future	320.1200	0.3201	446.1400	0.4461	39.366	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.82 Put	Bond Future	1602.7700	1.6028	1273.2300	1.2732	20.561	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.80 Call	Bond Future	294.9600	0.2950	414.3100	0.4143	40.463	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.80 Put	Bond Future	1659.4700	1.6595	1323.2600	1.3233	20.260	0.0000	0.0000
2023/10/05	2030	02/11/2023	9.57 Put	Bond Future	6589.0000	6.5890	6133.4400	6.1334	6.914	0.0000	0.0000
2023/10/05	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.07 Put	Bond Future	4419.7800	4.4198	3964.8300	3.9648	10.293	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.07 Call	Bond Future	0.3700	0.0004	0.9800	0.0010	164.865	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.57 Call	Bond Future	2070.6300	2.0706	2418.6800	2.4187	16.809	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.57 Put	Bond Future	351.5900	0.3516	244.0800	0.2441	30.578	0.0000	0.0000
2023/10/05	2030	02/11/2023	9.89 Put	Bond Future	5193.1100	5.1931	4737.6000	4.7376	8.771	0.0000	0.0000
2023/10/05	2030	02/11/2023	9.89 Call	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.39 Put	Bond Future	3087.7600	3.0878	2650.8400	2.6508	14.150	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.39 Call	Bond Future	23.6500	0.0237	42.2900	0.0423	78.816	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.43 Call	Bond Future	1647.9900	1.6480	1965.0800	1.9651	19.241	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.43 Put	Bond Future	479.3100	0.4793	340.8400	0.3408	28.889	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.62 Put	Bond Future	2228.2600	2.2283	1837.5100	1.8375	17.536	0.0000	0.0000
2023/10/05	2030	02/11/2023	10.62 Call	Bond Future	122.6300	0.1226	187.4400	0.1874	52.850	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.12 Put	Bond Future	914.1800	0.9142	686.7900	0.6868	24.874	0.0000	0.0000
2023/10/05	2030	02/11/2023	11.12 Call	Bond Future	848.0500	0.8481	1076.2200	1.0762	26.905	0.0000	0.0000
2023/10/05	2030	02/11/2023	12.27 Call	Bond Future	4471.0800	4.4711	4901.4000	4.9014	9.625	0.0000	0.0000
2023/10/05	2030	02/11/2023	12.27 Put	Bond Future	66.6100	0.0666	41.3700	0.0414	37.892	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.89 Put	Bond Future	5778.6000	5.7786	5372.6900	5.3727	7.024	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.89 Call	Bond Future	281.1700	0.2812	340.8300	0.3408	21.218	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.39 Put	Bond Future	4008.2800	4.0083	3652.0100	3.6520	8.888	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.39 Call	Bond Future	581.3600	0.5814	690.6600	0.6907	18.801	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.86 Call	Bond Future	3276.8300	3.2768	3603.1700	3.6032	9.959	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.86 Put	Bond Future	946.3400	0.9463	807.1100	0.8071	14.712	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.16 Put	Bond Future	4784.5200	4.7845	4402.0000	4.4020	7.995	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.16 Call	Bond Future	412.4900	0.4125	495.5400	0.4955	20.134	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.00 Call	Bond Future	1346.0500	1.3461	1545.4800	1.5455	14.816	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2030	01/02/2024	11.00 Put	Bond Future	2325.4800	2.3255	2059.3400	2.0593	11.445	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.75 Call	Bond Future	2982.7100	2.9827	3295.2600	3.2953	10.479	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.75 Put	Bond Future	1066.6600	1.0667	913.6400	0.9136	14.346	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.57 Put	Bond Future	7029.0800	7.0291	6602.7100	6.6027	6.066	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.57 Call	Bond Future	175.1400	0.1751	214.3400	0.2143	22.382	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.07 Put	Bond Future	5108.8500	5.1089	4717.8500	4.7179	7.653	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.07 Call	Bond Future	363.6100	0.3636	438.1800	0.4382	20.508	0.0000	0.0000
2023/10/05	2030	01/02/2024	12.10 Call	Bond Future	3950.7900	3.9508	4304.1100	4.3041	8.943	0.0000	0.0000
2023/10/05	2030	01/02/2024	12.10 Put	Bond Future	724.9200	0.7249	612.6700	0.6127	15.484	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.31 Call	Bond Future	1937.9700	1.9380	2186.9700	2.1870	12.848	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.31 Put	Bond Future	1705.6900	1.7057	1489.1200	1.4891	12.697	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.93 Put	Bond Future	5627.4100	5.6274	5224.5800	5.2246	7.158	0.0000	0.0000
2023/10/05	2030	01/02/2024	9.93 Call	Bond Future	297.8000	0.2978	360.5400	0.3605	21.068	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.36 Call	Bond Future	2045.6600	2.0457	2302.4100	2.3024	12.551	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.36 Put	Bond Future	1619.9300	1.6199	1411.1100	1.4111	12.891	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.37 Call	Bond Future	2067.4300	2.0674	2325.7300	2.3257	12.494	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.37 Put	Bond Future	1603.0700	1.6031	1395.8000	1.3958	12.930	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.35 Call	Bond Future	2023.8100	2.0238	2279.0300	2.2790	12.611	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.35 Put	Bond Future	1636.7200	1.6367	1426.3700	1.4264	12.852	0.0000	0.0000
2023/10/05	2030	01/02/2024		Bond Future	11.2502	86.2466	11.1308	86.7122	1.061	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.85 Call	Bond Future	3249.6400	3.2496	3574.7700	3.5748	10.005	0.0000	0.0000
2023/10/05	2030	01/02/2024	11.85 Put	Bond Future	956.7200	0.9567	816.2800	0.8163	14.679	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.00 Put	Bond Future	5366.1300	5.3661	4969.0200	4.9690	7.400	0.0000	0.0000
2023/10/05	2030	01/02/2024	10.00 Call	Bond Future	329.2900	0.3293	397.7500	0.3978	20.790	0.0000	0.0000
2023/10/05	2030	02/05/2024		Bond Future	11.3671	88.1980	11.2409	88.6741	1.110	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.66 Put	Bond Future	7122.9400	7.1229	6713.4900	6.7135	5.748	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.66 Call	Bond Future	391.7200	0.3917	458.3700	0.4584	17.015	0.0000	0.0000
2023/10/05	2030	02/05/2024	10.16 Put	Bond Future	5363.6700	5.3637	4992.3700	4.9924	6.922	0.0000	0.0000
2023/10/05	2030	02/05/2024	10.16 Call	Bond Future	669.8300	0.6698	774.6300	0.7746	15.646	0.0000	0.0000
2023/10/05	2030	02/05/2024	11.94 Call	Bond Future	3643.1000	3.6431	3953.4800	3.9535	8.520	0.0000	0.0000
2023/10/05	2030	02/05/2024	11.94 Put	Bond Future	1521.1800	1.5212	1355.4600	1.3555	10.894	0.0000	0.0000
2023/10/05	2030	02/05/2024	10.62 Put	Bond Future	3990.3200	3.9903	3668.3000	3.6683	8.070	0.0000	0.0000
2023/10/05	2030	02/05/2024	10.62 Call	Bond Future	1122.0000	1.1220	1276.0800	1.2761	13.733	0.0000	0.0000
2023/10/05	2030	02/05/2024	11.12 Put	Bond Future	2805.5700	2.8056	2545.4000	2.5454	9.273	0.0000	0.0000
2023/10/05	2030	02/05/2024	11.12 Call	Bond Future	1869.9500	1.8700	2085.8800	2.0859	11.547	0.0000	0.0000
2023/10/05	2030	02/05/2024	13.15 Call	Bond Future	6994.7100	6.9947	7395.0100	7.3950	5.723	0.0000	0.0000
2023/10/05	2030	02/05/2024	13.15 Put	Bond Future	602.6900	0.6027	526.8900	0.5269	12.577	0.0000	0.0000
2023/10/05	2030	02/05/2024	12.38 Call	Bond Future	4794.5300	4.7945	5144.6300	5.1446	7.302	0.0000	0.0000
2023/10/05	2030	02/05/2024	12.38 Put	Bond Future	1087.3700	1.0874	961.3700	0.9614	11.588	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2030	02/05/2024	10.82 Put	Bond Future	3474.6400	3.4746	3176.8200	3.1768	8.571	0.0000	0.0000
2023/10/05	2030	02/05/2024	10.82 Call	Bond Future	1385.7600	1.3858	1564.0400	1.5640	12.865	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.82 Call	Bond Future	466.9700	0.4670	544.4300	0.5444	16.588	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.82 Put	Bond Future	6540.1100	6.5401	6141.4700	6.1415	6.095	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.83 Call	Bond Future	471.9300	0.4719	550.1000	0.5501	16.564	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.83 Put	Bond Future	6504.1300	6.5041	6106.2000	6.1062	6.118	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.81 Call	Bond Future	461.8800	0.4619	538.6300	0.5386	16.617	0.0000	0.0000
2023/10/05	2030	02/05/2024	9.81 Put	Bond Future	6575.9800	6.5760	6176.6300	6.1766	6.073	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.38 Call	Bond Future	983.3700	0.9834	1116.7000	1.1167	13.558	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.38 Put	Bond Future	5163.1100	5.1631	4809.4300	4.8094	6.850	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.39 Call	Bond Future	992.0500	0.9921	1126.2900	1.1263	13.532	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.39 Put	Bond Future	5133.3100	5.1333	4780.5400	4.7805	6.872	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.37 Call	Bond Future	974.7500	0.9748	1107.1700	1.1072	13.585	0.0000	0.0000
2023/10/05	2030	01/08/2024	10.37 Put	Bond Future	5192.9800	5.1930	4838.3900	4.8384	6.828	0.0000	0.0000
2023/10/05	2030	01/08/2024		Bond Future	11.4984	86.1825	11.3647	86.6695	1.163	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.75 Call	Bond Future	1386.9700	1.3870	1555.1400	1.5551	12.125	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.75 Put	Bond Future	4634.0200	4.6340	4303.2900	4.3033	7.137	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.76 Call	Bond Future	1399.3900	1.3994	1568.5700	1.5686	12.090	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.76 Put	Bond Future	4609.9600	4.6100	4280.2400	4.2802	7.152	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.74 Call	Bond Future	1374.6100	1.3746	1541.7800	1.5418	12.161	0.0000	0.0000
2023/10/05	2030	07/11/2024	10.74 Put	Bond Future	4658.1700	4.6582	4326.4400	4.3264	7.121	0.0000	0.0000
2023/10/05	2030	07/11/2024		Bond Future	11.6603	88.2203	11.5177	88.7192	1.223	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.85 Put	Bond Future	5399.0800	5.3991	4956.7900	4.9568	8.192	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.85 Call	Bond Future	0.1200	0.0001	0.2800	0.0003	133.333	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.78 Call	Bond Future	505.9100	0.5059	656.2800	0.6563	29.723	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.78 Put	Bond Future	1493.5300	1.4935	1201.4500	1.2015	19.556	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.28 Call	Bond Future	26.4400	0.0264	44.0600	0.0441	66.641	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.28 Put	Bond Future	3347.8200	3.3478	2922.9900	2.9230	12.690	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.71 Put	Bond Future	6089.9100	6.0899	5647.4900	5.6475	7.265	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.71 Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.50 Call	Bond Future	139.5200	0.1395	201.8300	0.2018	44.660	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.50 Put	Bond Future	2423.3800	2.4234	2043.2400	2.0432	15.686	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.00 Call	Bond Future	0.6500	0.0007	1.4600	0.0015	124.615	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.00 Put	Bond Future	4667.3000	4.6673	4225.6600	4.2257	9.462	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.58 Put	Bond Future	6737.9700	6.7380	6295.5300	6.2955	6.566	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.60 Call	Bond Future	237.5900	0.2376	328.6600	0.3287	38.331	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.60 Put	Bond Future	2055.4200	2.0554	1704.0400	1.7040	17.095	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	
2023/10/05	2032	02/11/2023	10.35 Put	Bond Future	7900.1300	7.9001	7457.6800	7.4577	5.601	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.90 Put	Bond Future	1189.1300	1.1891	937.7400	0.9377	21.141	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.90 Call	Bond Future	748.8600	0.7489	939.9200	0.9399	25.513	0.0000	0.0000
2023/10/05	2032	02/11/2023		Bond Future	11.9973	81.3455	11.8995	81.7879	0.815	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.23 Call	Bond Future	16.0600	0.0161	27.9000	0.0279	73.724	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.23 Put	Bond Future	3575.6200	3.5756	3145.0100	3.1450	12.043	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.24 Call	Bond Future	17.8300	0.0178	30.7100	0.0307	72.238	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.24 Put	Bond Future	3529.6800	3.5297	3100.1100	3.1001	12.170	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.22 Call	Bond Future	14.4500	0.0145	25.3100	0.0253	75.156	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.22 Put	Bond Future	3621.7500	3.6218	3190.1600	3.1902	11.917	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.59 Put	Bond Future	6687.8900	6.6879	6245.4500	6.2455	6.616	0.0000	0.0000
2023/10/05	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.09 Put	Bond Future	4234.0000	4.2340	3794.3700	3.7944	10.383	0.0000	0.0000
2023/10/05	2032	02/11/2023	11.09 Call	Bond Future	2.8200	0.0028	5.6400	0.0056	100.000	0.0000	0.0000
2023/10/05	2032	02/11/2023	12.26 Call	Bond Future	1743.9500	1.7440	2041.1200	2.0411	17.040	0.0000	0.0000
2023/10/05	2032	02/11/2023	12.26 Put	Bond Future	570.9600	0.5710	425.6800	0.4257	25.445	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.59 Put	Bond Future	7407.2300	7.4072	6998.5600	6.9986	5.517	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.59 Call	Bond Future	232.8200	0.2328	276.3300	0.2763	18.688	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.09 Put	Bond Future	5283.0300	5.2830	4916.7000	4.9167	6.934	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.09 Call	Bond Future	525.5700	0.5256	611.4200	0.6114	16.335	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.73 Call	Bond Future	3817.1200	3.8171	4124.8500	4.1249	8.062	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.73 Put	Bond Future	1234.4600	1.2345	1090.0100	1.0900	11.701	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.78 Put	Bond Future	6564.0600	6.5641	6168.8100	6.1688	6.021	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.78 Call	Bond Future	318.4800	0.3185	375.4100	0.3754	17.876	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.75 Call	Bond Future	1398.9000	1.3989	1573.0600	1.5731	12.450	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.75 Put	Bond Future	3097.5200	3.0975	2819.5000	2.8195	8.976	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.50 Call	Bond Future	3150.4800	3.1505	3430.8200	3.4308	8.898	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.50 Put	Bond Future	1545.6900	1.5457	1373.8500	1.3739	11.117	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.01 Put	Bond Future	10172.7500	10.1728	9737.8100	9.7378	4.276	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.01 Call	Bond Future	81.8300	0.0818	99.0700	0.0991	21.068	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.76 Put	Bond Future	6651.0900	6.6511	6254.3000	6.2543	5.966	0.0000	0.0000
2023/10/05	2032	01/02/2024	10.76 Call	Bond Future	308.3500	0.3084	363.7400	0.3637	17.963	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.62 Call	Bond Future	3492.3900	3.4924	3787.4300	3.7874	8.448	0.0000	0.0000
2023/10/05	2032	01/02/2024	12.62 Put	Bond Future	1375.3900	1.3754	1218.2500	1.2183	11.425	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.84 Call	Bond Future	1569.0800	1.5691	1756.6300	1.7566	11.953	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.84 Put	Bond Future	2861.8000	2.8618	2597.1700	2.5972	9.247	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.85 Call	Bond Future	1588.6800	1.5887	1777.7200	1.7777	11.899	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.85 Put	Bond Future	2836.4600	2.8365	2573.3200	2.5733	9.277	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2032	01/02/2024	11.83 Call	Bond Future	1549.6200	1.5496	1735.6900	1.7357	12.007	0.0000	0.0000
2023/10/05	2032	01/02/2024	11.83 Put	Bond Future	2887.3100	2.8873	2621.2000	2.6212	9.217	0.0000	0.0000
2023/10/05	2032	01/02/2024		Bond Future	12.1306	83.1468	12.0283	83.5990	0.844	0.0000	0.0000
2023/10/05	2032	02/05/2024		Bond Future	12.2645	80.8651	12.1573	81.3276	0.874	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.36 Put	Bond Future	9154.5500	9.1546	8748.0300	8.7480	4.441	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.36 Call	Bond Future	397.9800	0.3980	453.8700	0.4539	14.043	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.86 Put	Bond Future	7044.6200	7.0446	6672.0200	6.6720	5.289	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.86 Call	Bond Future	702.5800	0.7026	792.3900	0.7924	12.783	0.0000	0.0000
2023/10/05	2032	02/05/2024	12.90 Call	Bond Future	4482.6000	4.4826	4785.5200	4.7855	6.758	0.0000	0.0000
2023/10/05	2032	02/05/2024	12.90 Put	Bond Future	1812.6000	1.8126	1653.1100	1.6531	8.799	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.59 Put	Bond Future	8155.6700	8.1557	7763.3400	7.7633	4.811	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.59 Call	Bond Future	520.4700	0.5205	590.5500	0.5906	13.465	0.0000	0.0000
2023/10/05	2032	02/05/2024	11.09 Put	Bond Future	6155.3400	6.1553	5802.1700	5.8022	5.738	0.0000	0.0000
2023/10/05	2032	02/05/2024	11.09 Call	Bond Future	895.4900	0.8955	1004.7300	1.0047	12.199	0.0000	0.0000
2023/10/05	2032	02/05/2024	13.18 Call	Bond Future	5295.2200	5.2952	5621.8100	5.6218	6.168	0.0000	0.0000
2023/10/05	2032	02/05/2024	13.18 Put	Bond Future	1485.9300	1.4859	1350.1100	1.3501	9.140	0.0000	0.0000
2023/10/05	2032	02/05/2024	13.35 Call	Bond Future	5806.5000	5.8065	6146.0200	6.1460	5.847	0.0000	0.0000
2023/10/05	2032	02/05/2024	13.35 Put	Bond Future	1316.2700	1.3163	1193.3800	1.1934	9.336	0.0000	0.0000
2023/10/05	2032	02/05/2024	11.35 Put	Bond Future	5236.7500	5.2368	4909.0800	4.9091	6.257	0.0000	0.0000
2023/10/05	2032	02/05/2024	11.35 Call	Bond Future	1179.1600	1.1792	1313.9000	1.3139	11.427	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.65 Put	Bond Future	7902.8000	7.9028	7514.5600	7.5146	4.913	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.65 Call	Bond Future	557.1200	0.5571	631.2900	0.6313	13.313	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.55 Call	Bond Future	497.1700	0.4972	564.6200	0.5646	13.567	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.55 Put	Bond Future	8326.0700	8.3261	7931.1100	7.9311	4.744	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.56 Call	Bond Future	502.8400	0.5028	570.9300	0.5709	13.541	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.56 Put	Bond Future	8283.2700	8.2833	7888.9500	7.8890	4.760	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.54 Call	Bond Future	491.4200	0.4914	558.2100	0.5582	13.591	0.0000	0.0000
2023/10/05	2032	02/05/2024	10.54 Put	Bond Future	8368.8400	8.3688	7973.2200	7.9732	4.727	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.14 Call	Bond Future	1052.7100	1.0527	1171.1300	1.1711	11.249	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.14 Put	Bond Future	6601.7700	6.6018	6247.1600	6.2472	5.371	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.15 Call	Bond Future	1062.3800	1.0624	1181.6500	1.1817	11.227	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.15 Put	Bond Future	6565.7600	6.5658	6212.0000	6.2120	5.388	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.13 Call	Bond Future	1043.1200	1.0431	1160.6900	1.1607	11.271	0.0000	0.0000
2023/10/05	2032	01/08/2024	11.13 Put	Bond Future	6637.8900	6.6379	6282.4300	6.2824	5.355	0.0000	0.0000
2023/10/05	2032	01/08/2024		Bond Future	12.4081	82.6896	12.2956	83.1627	0.907	0.0000	0.0000
2023/10/05	2032	07/11/2024		Bond Future	12.5898	80.4781	12.4710	80.9627	0.943	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.48 Call	Bond Future	1399.0500	1.3991	1544.7500	1.5448	10.414	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.48 Put	Bond Future	6081.2900	6.0813	5742.4100	5.7424	5.573	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.49 Call	Bond Future	1410.3600	1.4104	1556.9400	1.5569	10.393	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2032	07/11/2024	11.49 Put	Bond Future	6048.8500	6.0489	5710.8500	5.7109	5.588	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.47 Call	Bond Future	1387.8100	1.3878	1532.6200	1.5326	10.434	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.47 Put	Bond Future	6113.8400	6.1138	5774.0700	5.7741	5.557	0.0000	0.0000
2023/10/05	2032	07/11/2024	13.36 Call	Bond Future	5276.8700	5.2769	5595.0600	5.5951	6.030	0.0000	0.0000
2023/10/05	2032	07/11/2024	13.36 Put	Bond Future	2224.1600	2.2242	2057.7700	2.0578	7.481	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.64 Put	Bond Future	5599.2900	5.5993	5275.5900	5.2756	5.781	0.0000	0.0000
2023/10/05	2032	07/11/2024	11.64 Call	Bond Future	1613.6700	1.6137	1774.5500	1.7746	9.970	0.0000	0.0000
2023/10/05	2033	02/11/2023		Bond Future	116.5902	116.5902	116.6124	116.6124	0.019	0.0000	0.0000
2023/10/05	2033	01/02/2024		Bond Future	119.2006	119.2006	119.2233	119.2233	0.019	0.0000	0.0000
2023/10/05	2033	02/05/2024		Bond Future	120.4648	120.4648	120.4880	120.4880	0.019	0.0000	0.0000
2023/10/05	2033	01/08/2024		Bond Future	123.2114	123.2114	123.2353	123.2353	0.019	0.0000	0.0000
2023/10/05	2033	07/11/2024		Bond Future	124.6619	124.6619	124.6869	124.6869	0.020	0.0000	0.0000
2023/10/05	2037	02/11/2023		Bond Future	12.9352	74.4959	12.8374	74.9798	0.756	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.56 Call	Bond Future	3.4100	0.0034	5.2500	0.0053	53.959	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.56 Put	Bond Future	7278.0200	7.2780	6795.9400	6.7959	6.624	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.57 Call	Bond Future	3.6300	0.0036	5.5800	0.0056	53.719	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.57 Put	Bond Future	7221.5300	7.2215	6739.5600	6.7396	6.674	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.55 Call	Bond Future	3.2000	0.0032	4.9300	0.0049	54.063	0.0000	0.0000
2023/10/05	2037	02/11/2023	11.55 Put	Bond Future	7334.5800	7.3346	6852.3900	6.8524	6.574	0.0000	0.0000
2023/10/05	2037	02/11/2023	13.89 Call	Bond Future	4595.7600	4.5958	5041.8300	5.0418	9.706	0.0000	0.0000
2023/10/05	2037	02/11/2023	13.89 Put	Bond Future	111.3100	0.1113	73.4600	0.0735	34.004	0.0000	0.0000
2023/10/05	2037	02/11/2023	12.52 Put	Bond Future	2455.7900	2.4558	2081.5100	2.0815	15.241	0.0000	0.0000
2023/10/05	2037	02/11/2023	12.52 Call	Bond Future	366.6000	0.3666	476.2400	0.4762	29.907	0.0000	0.0000
2023/10/05	2037	02/11/2023	12.02 Put	Bond Future	4769.8300	4.7698	4305.1400	4.3051	9.742	0.0000	0.0000
2023/10/05	2037	02/11/2023	12.02 Call	Bond Future	43.9400	0.0439	63.1700	0.0632	43.764	0.0000	0.0000
2023/10/05	2037	01/02/2024	13.93 Call	Bond Future	5076.8200	5.0768	5439.5800	5.4396	7.145	0.0000	0.0000
2023/10/05	2037	01/02/2024	13.93 Put	Bond Future	1127.1000	1.1271	995.2600	0.9953	11.697	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.93 Call	Bond Future	2106.6800	2.1067	2336.9700	2.3370	10.931	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.93 Put	Bond Future	2826.6000	2.8266	2562.2900	2.5623	9.351	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.09 Put	Bond Future	5651.0700	5.6511	5257.4000	5.2574	6.966	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.09 Call	Bond Future	630.3300	0.6303	731.2600	0.7313	16.012	0.0000	0.0000
2023/10/05	2037	01/02/2024		Bond Future	13.0778	71.8894	12.9760	72.3840	0.778	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.32 Call	Bond Future	924.5900	0.9246	1058.1800	1.0582	14.449	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.32 Put	Bond Future	4731.1900	4.7312	4370.1800	4.3702	7.630	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.33 Call	Bond Future	939.0400	0.9390	1074.1300	1.0741	14.386	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.33 Put	Bond Future	4693.4900	4.6935	4333.9800	4.3340	7.660	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.31 Call	Bond Future	910.2800	0.9103	1042.3900	1.0424	14.513	0.0000	0.0000
2023/10/05	2037	01/02/2024	12.31 Put	Bond Future	4769.0800	4.7691	4406.5900	4.4066	7.601	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2037	02/05/2024		Bond Future	13.2214	73.5159	13.1154	74.0217	0.802	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.44 Call	Bond Future	467.0400	0.4670	532.9100	0.5329	14.104	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.44 Put	Bond Future	9720.6800	9.7207	9280.7700	9.2808	4.526	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.45 Call	Bond Future	473.3500	0.4734	539.9400	0.5399	14.068	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.45 Put	Bond Future	9670.2900	9.6703	9231.1000	9.2311	4.542	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.43 Call	Bond Future	460.9200	0.4609	526.0700	0.5261	14.135	0.0000	0.0000
2023/10/05	2037	02/05/2024	11.43 Put	Bond Future	9771.3100	9.7713	9330.6800	9.3307	4.509	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.10 Call	Bond Future	1325.3200	1.3253	1462.2500	1.4623	10.332	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.10 Put	Bond Future	7653.5700	7.6536	7273.1300	7.2731	4.971	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.11 Call	Bond Future	1337.0500	1.3371	1474.9100	1.4749	10.311	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.11 Put	Bond Future	7612.5800	7.6126	7233.0700	7.2331	4.985	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.09 Call	Bond Future	1313.6700	1.3137	1449.6700	1.4497	10.353	0.0000	0.0000
2023/10/05	2037	01/08/2024	12.09 Put	Bond Future	7694.6900	7.6947	7313.3200	7.3133	4.956	0.0000	0.0000
2023/10/05	2037	01/08/2024		Bond Future	13.3766	70.9185	13.2661	71.4358	0.827	0.0000	0.0000
2023/10/05	2037	01/08/2024	13.82 Call	Bond Future	4870.6700	4.8707	5185.8700	5.1859	6.471	0.0000	0.0000
2023/10/05	2037	01/08/2024	13.82 Put	Bond Future	2850.6900	2.8507	2648.5200	2.6485	7.092	0.0000	0.0000
2023/10/05	2037	01/08/2024	13.17 Call	Bond Future	3189.8800	3.1899	3439.7400	3.4397	7.833	0.0000	0.0000
2023/10/05	2037	01/08/2024	13.17 Put	Bond Future	4161.3400	4.1613	3893.8300	3.8938	6.428	0.0000	0.0000
2023/10/05	2037	07/11/2024		Bond Future	13.5535	72.5938	13.4378	73.1237	0.853	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.58 Call	Bond Future	2067.5600	2.0676	2250.8100	2.2508	8.863	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.58 Put	Bond Future	6717.0300	6.7170	6370.3500	6.3704	5.161	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.59 Call	Bond Future	2084.1200	2.0841	2268.3700	2.2684	8.841	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.59 Put	Bond Future	6683.5800	6.6836	6337.9000	6.3379	5.172	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.57 Call	Bond Future	2051.0700	2.0511	2233.3200	2.2333	8.886	0.0000	0.0000
2023/10/05	2037	07/11/2024	12.57 Put	Bond Future	6750.5900	6.7506	6402.9100	6.4029	5.150	0.0000	0.0000
2023/10/05	2038	02/11/2023		Bond Future	126.0153	126.0153	126.3289	126.3289	0.249	0.0000	0.0000
2023/10/05	2038	01/02/2024		Bond Future	126.8201	126.8201	127.1408	127.1408	0.253	0.0000	0.0000
2023/10/05	2038	02/05/2024		Bond Future	129.7193	129.7193	130.0473	130.0473	0.253	0.0000	0.0000
2023/10/05	2038	01/08/2024		Bond Future	130.6093	130.6093	130.9450	130.9450	0.257	0.0000	0.0000
2023/10/05	2038	07/11/2024		Bond Future	133.7341	133.7341	134.0785	134.0785	0.257	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.50 Put	Bond Future	9426.7800	9.4268	8841.7000	8.8417	6.207	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.50 Call	Bond Future	0.4700	0.0005	0.8400	0.0008	78.723	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.10 Put	Bond Future	5831.1400	5.8311	5258.4300	5.2584	9.822	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.10 Call	Bond Future	21.6900	0.0217	34.4300	0.0344	58.737	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.97 Call	Bond Future	756.1800	0.7562	978.5700	0.9786	29.410	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.97 Put	Bond Future	1749.4400	1.7494	1386.3800	1.3864	20.753	0.0000	0.0000
2023/10/05	2040	02/11/2023	13.10 Call	Bond Future	1051.1700	1.0512	1326.0300	1.3260	26.148	0.0000	0.0000
2023/10/05	2040	02/11/2023	13.10 Put	Bond Future	1365.2000	1.3652	1054.6100	1.0546	22.751	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2040	02/11/2023	13.90 Call	Bond Future	3863.9400	3.8639	4376.3600	4.3764	13.262	0.0000	0.0000
2023/10/05	2040	02/11/2023	13.90 Put	Bond Future	211.1600	0.2112	138.1300	0.1381	34.585	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.59 Call	Bond Future	0.9200	0.0009	1.6000	0.0016	73.913	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.59 Put	Bond Future	8868.3300	8.8683	8283.5600	8.2836	6.594	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.60 Call	Bond Future	0.9800	0.0010	1.7100	0.0017	74.490	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.60 Put	Bond Future	8806.6600	8.8067	8221.9400	8.2219	6.640	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.58 Call	Bond Future	0.8500	0.0009	1.4900	0.0015	75.294	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.58 Put	Bond Future	8930.0700	8.9301	8345.2600	8.3453	6.549	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.80 Put	Bond Future	7589.8800	7.5899	7007.0000	7.0070	7.680	0.0000	0.0000
2023/10/05	2040	02/11/2023	11.80 Call	Bond Future	3.7900	0.0038	6.3600	0.0064	67.810	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.60 Put	Bond Future	3209.9700	3.2100	2716.9000	2.7169	15.361	0.0000	0.0000
2023/10/05	2040	02/11/2023	12.60 Call	Bond Future	227.3000	0.2273	319.6800	0.3197	40.642	0.0000	0.0000
2023/10/05	2040	02/11/2023	13.64 Call	Bond Future	2812.0200	2.8120	3270.8000	3.2708	16.315	0.0000	0.0000
2023/10/05	2040	02/11/2023	13.64 Put	Bond Future	409.4500	0.4095	282.7800	0.2828	30.937	0.0000	0.0000
2023/10/05	2040	02/11/2023		Bond Future	13.1608	74.7649	13.0478	75.3503	0.858	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.34 Call	Bond Future	683.5600	0.6836	811.4600	0.8115	18.711	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.34 Put	Bond Future	5839.6400	5.8396	5369.1700	5.3692	8.056	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.35 Call	Bond Future	695.7100	0.6957	825.2800	0.8253	18.624	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.35 Put	Bond Future	5795.4200	5.7954	5326.6200	5.3266	8.089	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.33 Call	Bond Future	671.5600	0.6716	797.7900	0.7978	18.797	0.0000	0.0000
2023/10/05	2040	01/02/2024	12.33 Put	Bond Future	5884.0700	5.8841	5411.9300	5.4119	8.024	0.0000	0.0000
2023/10/05	2040	01/02/2024		Bond Future	13.3054	71.9139	13.1878	72.5123	0.884	0.0000	0.0000
2023/10/05	2040	02/05/2024		Bond Future	13.4506	73.5411	13.3282	74.1530	0.910	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.61 Call	Bond Future	445.6500	0.4457	520.7700	0.5208	16.856	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.61 Put	Bond Future	10598.4700	10.5985	10061.7000	10.0617	5.065	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.62 Call	Bond Future	451.7600	0.4518	527.7400	0.5277	16.819	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.62 Put	Bond Future	10543.4700	10.5435	10007.5600	10.0076	5.083	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.60 Call	Bond Future	439.4900	0.4395	513.7600	0.5138	16.899	0.0000	0.0000
2023/10/05	2040	02/05/2024	11.60 Put	Bond Future	10653.5000	10.6535	10115.8800	10.1159	5.046	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.33 Call	Bond Future	1400.2800	1.4003	1568.4100	1.5684	12.007	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.33 Put	Bond Future	8077.3200	8.0773	7619.5600	7.6196	5.667	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.34 Call	Bond Future	1412.7100	1.4127	1581.9900	1.5820	11.983	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.34 Put	Bond Future	8033.6900	8.0337	7577.0800	7.5771	5.684	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.32 Call	Bond Future	1387.9200	1.3879	1554.9200	1.5549	12.032	0.0000	0.0000
2023/10/05	2040	01/08/2024	12.32 Put	Bond Future	8121.0900	8.1211	7662.2000	7.6622	5.651	0.0000	0.0000
2023/10/05	2040	01/08/2024		Bond Future	13.6072	70.6937	13.4795	71.3196	0.938	0.0000	0.0000
2023/10/05	2040	07/11/2024		Bond Future	13.7844	72.3633	13.6508	73.0043	0.969	0.0000	0.0000
2023/10/05	2040	07/11/2024	12.85 Call	Bond Future	2293.1600	2.2932	2523.5300	2.5235	10.046	0.0000	0.0000
2023/10/05	2040	07/11/2024	12.85 Put	Bond Future	6980.6300	6.9806	6570.0100	6.5700	5.882	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2040	07/11/2024	12.86 Call	Bond Future	2310.9400	2.3109	2542.5200	2.5425	10.021	0.0000	0.0000
2023/10/05	2040	07/11/2024	12.86 Put	Bond Future	6945.6600	6.9457	6536.2500	6.5363	5.894	0.0000	0.0000
2023/10/05	2040	07/11/2024	12.84 Call	Bond Future	2275.1700	2.2752	2504.3400	2.5043	10.073	0.0000	0.0000
2023/10/05	2040	07/11/2024	12.84 Put	Bond Future	7015.4500	7.0155	6603.6300	6.6036	5.870	0.0000	0.0000
2023/10/05	2044	02/11/2023	12.00 Put	Bond Future	6840.8200	6.8408	6317.0500	6.3171	7.657	0.0000	0.0000
2023/10/05	2044	02/11/2023	12.00 Call	Bond Future	7.9200	0.0079	12.2900	0.0123	55.177	0.0000	0.0000
2023/10/05	2044	02/11/2023	12.75 Call	Bond Future	305.0900	0.3051	406.8000	0.4068	33.338	0.0000	0.0000
2023/10/05	2044	02/11/2023	12.75 Put	Bond Future	2857.4400	2.8574	2431.0100	2.4310	14.923	0.0000	0.0000
2023/10/05	2044	02/11/2023	13.00 Call	Bond Future	676.2800	0.6763	858.2600	0.8583	26.909	0.0000	0.0000
2023/10/05	2044	02/11/2023	13.00 Put	Bond Future	1892.0400	1.8920	1545.8800	1.5459	18.296	0.0000	0.0000
2023/10/05	2044	02/11/2023		Bond Future	13.2346	70.9692	13.1318	71.4973	0.777	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.56 Call	Bond Future	0.3900	0.0004	0.6500	0.0007	66.667	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.56 Put	Bond Future	9548.8800	9.5489	9021.0000	9.0210	5.528	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.57 Call	Bond Future	0.4200	0.0004	0.7000	0.0007	66.667	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.57 Put	Bond Future	9485.4100	9.4854	8957.5500	8.9576	5.565	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.55 Call	Bond Future	0.3600	0.0004	0.6000	0.0006	66.667	0.0000	0.0000
2023/10/05	2044	02/11/2023	11.55 Put	Bond Future	9612.4400	9.6124	9084.5400	9.0845	5.492	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.28 Call	Bond Future	536.5500	0.5366	631.9300	0.6319	17.777	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.28 Put	Bond Future	6427.6200	6.4276	5983.1800	5.9832	6.915	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.29 Call	Bond Future	545.6900	0.5457	642.3600	0.6424	17.715	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.29 Put	Bond Future	6379.1300	6.3791	5935.9800	5.9360	6.947	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.27 Call	Bond Future	527.6200	0.5276	621.7300	0.6217	17.837	0.0000	0.0000
2023/10/05	2044	01/02/2024	12.27 Put	Bond Future	6476.4000	6.4764	6030.6900	6.0307	6.882	0.0000	0.0000
2023/10/05	2044	01/02/2024		Bond Future	13.3755	68.1594	13.2685	68.6992	0.800	0.0000	0.0000
2023/10/05	2044	01/02/2024	13.25 Call	Bond Future	2198.0800	2.1981	2454.9200	2.4549	11.685	0.0000	0.0000
2023/10/05	2044	01/02/2024	13.25 Put	Bond Future	2831.7600	2.8318	2548.7800	2.5488	9.993	0.0000	0.0000
2023/10/05	2044	02/05/2024		Bond Future	13.5164	69.7015	13.4051	70.2535	0.824	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.66 Call	Bond Future	427.2300	0.4272	492.3300	0.4923	15.238	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.66 Put	Bond Future	10736.0300	10.7360	10249.1400	10.2491	4.535	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.67 Call	Bond Future	433.3500	0.4334	499.2200	0.4992	15.200	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.67 Put	Bond Future	10679.7100	10.6797	10193.5900	10.1936	4.552	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.65 Call	Bond Future	421.1800	0.4212	485.5100	0.4855	15.274	0.0000	0.0000
2023/10/05	2044	02/05/2024	11.65 Put	Bond Future	10792.5000	10.7925	10304.8400	10.3048	4.519	0.0000	0.0000
2023/10/05	2044	01/08/2024	12.29 Call	Bond Future	1275.4600	1.2755	1416.2500	1.4163	11.038	0.0000	0.0000
2023/10/05	2044	01/08/2024	12.29 Put	Bond Future	8537.1600	8.5372	8113.3600	8.1134	4.964	0.0000	0.0000
2023/10/05	2044	01/08/2024	12.30 Call	Bond Future	1287.2000	1.2872	1428.9900	1.4290	11.015	0.0000	0.0000
2023/10/05	2044	01/08/2024	12.30 Put	Bond Future	8491.4900	8.4915	8068.6900	8.0687	4.979	0.0000	0.0000
2023/10/05	2044	01/08/2024	12.28 Call	Bond Future	1263.8100	1.2638	1403.5900	1.4036	11.060	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	2044	01/08/2024	12.28 Put	Bond Future	8582.9800	8.5830	8158.1700	8.1582	4.949	0.0000	0.0000
2023/10/05	2044	01/08/2024		Bond Future	13.6682	66.8928	13.5521	67.4574	0.850	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.91 Call	Bond Future	2310.3800	2.3104	2518.8000	2.5188	9.021	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.91 Put	Bond Future	6965.1400	6.9651	6595.2700	6.5953	5.310	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.92 Call	Bond Future	2328.4100	2.3284	2537.9200	2.5379	8.998	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.92 Put	Bond Future	6930.1700	6.9302	6561.3900	6.5614	5.321	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.90 Call	Bond Future	2292.4200	2.2924	2499.7400	2.4997	9.044	0.0000	0.0000
2023/10/05	2044	07/11/2024	12.90 Put	Bond Future	7000.2500	7.0003	6629.2800	6.6293	5.299	0.0000	0.0000
2023/10/05	2044	07/11/2024		Bond Future	13.8394	68.4723	13.7179	69.0506	0.877	0.0000	0.0000
2023/10/05	2046	02/11/2023		Bond Future	107.9012	107.9012	107.5086	107.5086	0.364	0.0000	0.0000
2023/10/05	2046	01/02/2024		Bond Future	110.3171	110.3171	109.9157	109.9157	0.364	0.0000	0.0000
2023/10/05	2046	02/05/2024		Bond Future	110.6932	110.6932	110.2824	110.2824	0.371	0.0000	0.0000
2023/10/05	2046	01/08/2024		Bond Future	113.2167	113.2167	112.7967	112.7967	0.371	0.0000	0.0000
2023/10/05	2046	07/11/2024		Bond Future	113.7246	113.7246	113.2951	113.2951	0.378	0.0000	0.0000
2023/10/05	2050	02/11/2023		Bond Future	109.8495	109.8495	109.7781	109.7781	0.065	0.0000	0.0000
2023/10/05	2050	01/02/2024		Bond Future	110.0617	110.0617	109.9886	109.9886	0.066	0.0000	0.0000
2023/10/05	2050	02/05/2024		Bond Future	112.5778	112.5778	112.5031	112.5031	0.066	0.0000	0.0000
2023/10/05	2050	01/08/2024		Bond Future	112.8402	112.8402	112.7640	112.7640	0.068	0.0000	0.0000
2023/10/05	2050	07/11/2024		Bond Future	115.5397	115.5397	115.4621	115.4621	0.067	0.0000	0.0000
2023/10/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	AL37	02/11/2023		Index Future	885.5540	885.5540	889.2690	889.2690	0.420	0.0000	0.0000
2023/10/05	AL37	01/02/2024		Index Future	905.1650	905.1650	908.9610	908.9610	0.419	0.0000	0.0000
2023/10/05	AL37	02/05/2024		Index Future	925.6450	925.6450	929.5260	929.5260	0.419	0.0000	0.0000
2023/10/05	AL37	01/08/2024		Index Future	946.5440	946.5440	950.5150	950.5150	0.420	0.0000	0.0000
2023/10/05	AL37	07/11/2024		Index Future	968.9980	968.9980	973.0660	973.0660	0.420	0.0000	0.0000
2023/10/05	AL7T	02/11/2023		Index Future	987.6190	987.6190	993.5470	993.5470	0.600	0.0000	0.0000
2023/10/05	AL7T	01/02/2024		Index Future	1009.4890	1009.4890	1015.5480	1015.5480	0.600	0.0000	0.0000
2023/10/05	AL7T	02/05/2024		Index Future	1032.3290	1032.3290	1038.5250	1038.5250	0.600	0.0000	0.0000
2023/10/05	AL7T	01/08/2024		Index Future	1055.6380	1055.6380	1061.9750	1061.9750	0.600	0.0000	0.0000
2023/10/05	AL7T	07/11/2024		Index Future	1080.6790	1080.6790	1087.1710	1087.1710	0.601	0.0000	0.0000
2023/10/05	ALBI	02/11/2023		Index Future	866.1230	866.1230	871.2800	871.2800	0.595	0.0000	0.0000
2023/10/05	ALBI	01/02/2024		Index Future	885.3030	885.3030	890.5740	890.5740	0.595	0.0000	0.0000
2023/10/05	ALBI	02/05/2024		Index Future	905.3330	905.3330	910.7230	910.7230	0.595	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	ALBI	01/08/2024		Index Future	925.7740	925.7740	931.2880	931.2880	0.596	0.0000	0.0000
2023/10/05	ALBI	07/11/2024		Index Future	947.7350	947.7350	953.3830	953.3830	0.596	0.0000	0.0000
2023/10/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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
2023/10/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/05	ES33	02/11/2023		Bond Future	13.4467	69.1087	13.3434	69.5373	0.768	0.0000
2023/10/05	ES33	01/02/2024		Bond Future	13.6280	70.6560	13.5200	71.0942	0.792	0.0000
2023/10/05	ES33	02/05/2024		Bond Future	13.8076	68.4713	13.6947	68.9196	0.817	0.0000
2023/10/05	ES33	01/08/2024		Bond Future	13.9972	70.0315	13.8791	70.4901	0.844	0.0000
2023/10/05	ES33	07/11/2024		Bond Future	14.2324	67.9006	14.1082	68.3704	0.873	0.0000
2023/10/05	ES42	02/11/2023		Bond Future	13.9087	64.6529	13.8055	65.1295	0.742	0.0000
2023/10/05	ES42	01/02/2024		Bond Future	14.0738	66.1005	13.9662	66.5877	0.764	0.0000
2023/10/05	ES42	02/05/2024		Bond Future	14.2437	63.3488	14.1314	63.8471	0.789	0.0000
2023/10/05	ES42	01/08/2024		Bond Future	14.4183	64.7915	14.3011	65.3014	0.813	0.0000
2023/10/05	ES42	07/11/2024		Bond Future	14.6306	62.0700	14.5075	62.5924	0.841	0.0000
2023/10/05	GOVI	02/11/2023		GOVI	853.5300	853.5300	858.6330	858.6330	0.598	0.0000
2023/10/05	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	02/11/2023	885.81 Put	GOVI	322800.0000	32.2800	271770.0000	27.1770	15.809	0.0000
2023/10/05	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	02/11/2023	885.82 Put	GOVI	322900.0000	32.2900	271870.0000	27.1870	15.804	0.0000
2023/10/05	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	02/11/2023	885.80 Put	GOVI	322700.0000	32.2700	271670.0000	27.1670	15.813	0.0000
2023/10/05	GOVI	01/02/2024	879.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	01/02/2024	879.99 Put	GOVI	75590.0000	7.5590	23440.0000	2.3440	68.991	0.0000
2023/10/05	GOVI	01/02/2024	880.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	01/02/2024	880.00 Put	GOVI	75690.0000	7.5690	23540.0000	2.3540	68.899	0.0000
2023/10/05	GOVI	01/02/2024	879.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	01/02/2024	879.98 Put	GOVI	75490.0000	7.5490	23340.0000	2.3340	69.082	0.0000
2023/10/05	GOVI	01/02/2024		GOVI	872.4310	872.4310	877.6460	877.6460	0.598	0.0000
2023/10/05	GOVI	02/05/2024		GOVI	892.1700	892.1700	897.5030	897.5030	0.598	0.0000
2023/10/05	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/05	GOVI	02/05/2024	950.98 Put	GOVI	588100.0000	58.8100	534770.0000	53.4770	9.068	0.0000
2023/10/05	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/05	GOVI	02/05/2024	950.99 Put	GOVI		588200.0000	58.8200	534870.0000	53.4870	9.067	0.0000	0.0000
2023/10/05	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	02/05/2024	950.97 Put	GOVI		588000.0000	58.8000	534670.0000	53.4670	9.070	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.38 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.38 Put	GOVI		310660.0000	31.0660	256110.0000	25.6110	17.559	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.39 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.39 Put	GOVI		310760.0000	31.0760	256210.0000	25.6210	17.554	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	01/08/2024	943.37 Put	GOVI		310560.0000	31.0560	256010.0000	25.6010	17.565	0.0000	0.0000
2023/10/05	GOVI	01/08/2024		GOVI		912.3140	912.3140	917.7690	917.7690	0.598	0.0000	0.0000
2023/10/05	GOVI	07/11/2024		GOVI		933.9550	933.9550	939.5430	939.5430	0.598	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.79 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.79 Put	GOVI		148350.0000	14.8350	92470.0000	9.2470	37.668	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.80 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.80 Put	GOVI		148450.0000	14.8450	92570.0000	9.2570	37.642	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.78 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	GOVI	07/11/2024	948.78 Put	GOVI		148250.0000	14.8250	92370.0000	9.2370	37.693	0.0000	0.0000
2023/10/05	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/05	IGOV	02/11/2023		Index Future		327.8500	327.8500	327.8340	327.8340	0.005	0.0000	0.0000
2023/10/05	IGOV	01/02/2024		Index Future		335.1900	335.1900	335.1740	335.1740	0.005	0.0000	0.0000
2023/10/05	IGOV	02/05/2024		Index Future		342.8530	342.8530	342.8360	342.8360	0.005	0.0000	0.0000
2023/10/05	IGOV	01/08/2024		Index Future		350.6710	350.6710	350.6550	350.6550	0.005	0.0000	0.0000
2023/10/05	IGOV	07/11/2024		Index Future		359.0710	359.0710	359.0550	359.0550	0.004	0.0000	0.0000
2023/10/05	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/05	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/05	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/05	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/05	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/05	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/05	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/05	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/05	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/05	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/05	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/05	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/05	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	JBAF	18/10/2023		Jibar Tradeable Future	8.3590	91.6410	8.3600	91.6400	0.012	0.0000	0.0000
2023/10/05	JBAF	15/11/2023		Jibar Tradeable Future	8.3990	91.6010	8.3900	91.6100	0.107	0.0000	0.0000
2023/10/05	JBAF	20/12/2023		Jibar Tradeable Future	8.6090	91.3910	8.5700	91.4300	0.453	0.0000	0.0000
2023/10/05	JBAF	17/01/2024		Jibar Tradeable Future	8.6390	91.3610	8.5700	91.4300	0.799	0.0000	0.0000
2023/10/05	JBAF	21/02/2024		Jibar Tradeable Future	8.6890	91.3110	8.6400	91.3600	0.564	0.0000	0.0000
2023/10/05	JBAF	20/03/2024		Jibar Tradeable Future	8.6990	91.3010	8.6400	91.3600	0.678	0.0000	0.0000
2023/10/05	JBAF	19/06/2024		Jibar Tradeable Future	8.6390	91.3610	8.5900	91.4100	0.567	0.0000	0.0000
2023/10/05	JBAF	18/09/2024		Jibar Tradeable Future	8.5490	91.4510	8.5000	91.5000	0.573	0.0000	0.0000
2023/10/05	JBAF	18/12/2024		Jibar Tradeable Future	8.4790	91.5210	8.4300	91.5700	0.578	0.0000	0.0000
2023/10/05	JBAF	19/03/2025		Jibar Tradeable Future	8.4190	91.5810	8.3500	91.6500	0.820	0.0000	0.0000
2023/10/05	JBAF	18/06/2025		Jibar Tradeable Future	8.3790	91.6210	8.3100	91.6900	0.823	0.0000	0.0000
2023/10/05	JBAF	17/09/2025		Jibar Tradeable Future	8.4290	91.5710	8.4000	91.6000	0.344	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.70 Put	Bond Future	4915.4200	4.9154	4396.4700	4.3965	10.558	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.70 Call	Bond Future	36.7600	0.0368	56.0500	0.0561	52.476	0.0000	0.0000
2023/10/05	R035	02/11/2023	13.59 Call	Bond Future	4612.0100	4.6120	5111.1700	5.1112	10.823	0.0000	0.0000
2023/10/05	R035	02/11/2023	13.59 Put	Bond Future	105.3300	0.1053	66.2500	0.0663	37.102	0.0000	0.0000
2023/10/05	R035	02/11/2023	12.24 Put	Bond Future	2402.7800	2.4028	1992.4000	1.9924	17.079	0.0000	0.0000
2023/10/05	R035	02/11/2023	12.24 Call	Bond Future	372.7500	0.3728	500.6100	0.5006	34.302	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.74 Put	Bond Future	4707.3500	4.7074	4191.9900	4.1920	10.948	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.74 Call	Bond Future	44.5900	0.0446	67.4700	0.0675	51.312	0.0000	0.0000
2023/10/05	R035	02/11/2023		Bond Future	12.6418	79.2851	12.5338	79.8233	0.854	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.42 Call	Bond Future	8.2100	0.0082	13.1800	0.0132	60.536	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.42 Put	Bond Future	6420.6800	6.4207	5887.4100	5.8874	8.306	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.43 Call	Bond Future	8.7000	0.0087	13.9400	0.0139	60.230	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.43 Put	Bond Future	6365.7000	6.3657	5832.7000	5.8327	8.373	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.41 Call	Bond Future	7.7400	0.0077	12.4500	0.0125	60.853	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.41 Put	Bond Future	6475.7200	6.4757	5942.1900	5.9422	8.239	0.0000	0.0000
2023/10/05	R035	02/11/2023	10.62 Put	Bond Future	11020.9000	11.0209	10482.6800	10.4827	4.884	0.0000	0.0000
2023/10/05	R035	02/11/2023	10.62 Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.12 Put	Bond Future	8101.7900	8.1018	7564.3900	7.5644	6.633	0.0000	0.0000
2023/10/05	R035	02/11/2023	11.12 Call	Bond Future	1.2300	0.0012	2.0700	0.0021	68.293	0.0000	0.0000
2023/10/05	R035	02/11/2023	12.85 Call	Bond Future	1748.8400	1.7488	2095.5200	2.0955	19.823	0.0000	0.0000
2023/10/05	R035	02/11/2023	12.85 Put	Bond Future	725.9000	0.7259	534.3400	0.5343	26.389	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R035	01/02/2024	10.62 Put	Bond Future	11701.7000	11.7017	11166.6700	11.1667	4.572	0.0000	0.0000
2023/10/05	R035	01/02/2024	10.62 Call	Bond Future	56.7200	0.0567	71.8100	0.0718	26.604	0.0000	0.0000
2023/10/05	R035	01/02/2024	11.12 Put	Bond Future	8928.7600	8.9288	8418.6000	8.4186	5.714	0.0000	0.0000
2023/10/05	R035	01/02/2024	11.12 Call	Bond Future	174.0800	0.1741	214.0400	0.2140	22.955	0.0000	0.0000
2023/10/05	R035	01/02/2024	13.46 Call	Bond Future	4469.4400	4.4694	4853.6400	4.8536	8.596	0.0000	0.0000
2023/10/05	R035	01/02/2024	13.46 Put	Bond Future	1311.3300	1.3113	1145.4100	1.1454	12.653	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.19 Call	Bond Future	1146.4100	1.1464	1321.7400	1.3217	15.294	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.19 Put	Bond Future	4141.4500	4.1415	3766.6600	3.7667	9.050	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.20 Call	Bond Future	1163.1600	1.1632	1340.2500	1.3403	15.225	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.20 Put	Bond Future	4106.9700	4.1070	3733.9400	3.7339	9.083	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.18 Call	Bond Future	1129.8100	1.1298	1303.3900	1.3034	15.364	0.0000	0.0000
2023/10/05	R035	01/02/2024	12.18 Put	Bond Future	4176.1400	4.1761	3799.6000	3.7996	9.016	0.0000	0.0000
2023/10/05	R035	01/02/2024		Bond Future	12.7902	81.0409	12.6775	81.5910	0.881	0.0000	0.0000
2023/10/05	R035	02/05/2024		Bond Future	12.9282	78.3608	12.8107	78.9234	0.909	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.20 Call	Bond Future	492.0100	0.4920	569.6800	0.5697	15.786	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.20 Put	Bond Future	9388.0200	9.3880	8903.1200	8.9031	5.165	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.21 Call	Bond Future	498.5600	0.4986	577.0700	0.5771	15.747	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.21 Put	Bond Future	9339.0600	9.3391	8855.0000	8.8550	5.183	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.19 Call	Bond Future	485.5300	0.4855	562.3600	0.5624	15.824	0.0000	0.0000
2023/10/05	R035	02/05/2024	11.19 Put	Bond Future	9437.1100	9.4371	8951.3700	8.9514	5.147	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.80 Call	Bond Future	1240.0500	1.2401	1388.6000	1.3886	11.979	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.80 Put	Bond Future	7526.0100	7.5260	7099.1300	7.0991	5.672	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.81 Call	Bond Future	1251.4600	1.2515	1401.0600	1.4011	11.954	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.81 Put	Bond Future	7485.3000	7.4853	7059.4700	7.0595	5.689	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.79 Call	Bond Future	1228.7200	1.2287	1376.2300	1.3762	12.005	0.0000	0.0000
2023/10/05	R035	01/08/2024	11.79 Put	Bond Future	7566.8400	7.5668	7138.9200	7.1389	5.655	0.0000	0.0000
2023/10/05	R035	01/08/2024		Bond Future	13.0738	80.1289	12.9512	80.7043	0.938	0.0000	0.0000
2023/10/05	R035	07/11/2024		Bond Future	13.2586	77.5072	13.1299	78.0966	0.970	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.18 Call	Bond Future	1697.9700	1.6980	1883.8500	1.8839	10.947	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.18 Put	Bond Future	6844.2900	6.8443	6440.7800	6.4408	5.896	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.19 Call	Bond Future	1711.2400	1.7112	1898.2100	1.8982	10.926	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.19 Put	Bond Future	6807.6400	6.8076	6405.2200	6.4052	5.911	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.17 Call	Bond Future	1685.0500	1.6851	1869.8700	1.8699	10.968	0.0000	0.0000
2023/10/05	R035	07/11/2024	12.17 Put	Bond Future	6881.3300	6.8813	6476.7600	6.4768	5.879	0.0000	0.0000
2023/10/05	R053	02/11/2023	12.82 Call	Bond Future	836.1600	0.8362	1073.2400	1.0732	28.353	0.0000	0.0000
2023/10/05	R053	02/11/2023	12.82 Put	Bond Future	2696.6400	2.6966	2206.5900	2.2066	18.173	0.0000	0.0000
2023/10/05	R053	02/11/2023	12.83 Call	Bond Future	860.0100	0.8600	1101.7600	1.1018	28.110	0.0000	0.0000
2023/10/05	R053	02/11/2023	12.83 Put	Bond Future	2650.9500	2.6510	2165.5700	2.1656	18.310	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/05	R053	02/11/2023	12.81 Call	Bond Future	812.7300	0.8127	1045.1600	1.0452	28.599	0.0000	0.0000
2023/10/05	R053	02/11/2023	12.81 Put	Bond Future	2742.8400	2.7428	2248.1400	2.2481	18.036	0.0000	0.0000
2023/10/05	R053	02/11/2023		Bond Future	13.0926	90.2372	12.9848	90.9643	0.823	0.0000	0.0000
2023/10/05	R053	01/02/2024		Bond Future	13.2272	92.2355	13.1149	92.9786	0.849	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.93 Call	Bond Future	2429.6400	2.4296	2743.4500	2.7435	12.916	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.93 Put	Bond Future	4422.4800	4.4225	3993.1300	3.9931	9.708	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.94 Call	Bond Future	2459.6500	2.4597	2775.8800	2.7759	12.857	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.94 Put	Bond Future	4384.0600	4.3841	3957.1300	3.9571	9.738	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.92 Call	Bond Future	2399.8300	2.3998	2711.2100	2.7112	12.975	0.0000	0.0000
2023/10/05	R053	01/02/2024	12.92 Put	Bond Future	4461.1900	4.4612	4029.4100	4.0294	9.679	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.03 Call	Bond Future	3399.7500	3.3998	3738.6500	3.7387	9.968	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.03 Put	Bond Future	5587.2000	5.5872	5166.0900	5.1661	7.537	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.04 Call	Bond Future	3430.8900	3.4309	3771.6600	3.7717	9.932	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.04 Put	Bond Future	5550.9200	5.5509	5131.6800	5.1317	7.553	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.02 Call	Bond Future	3369.0000	3.3690	3706.0300	3.7060	10.004	0.0000	0.0000
2023/10/05	R053	02/05/2024	13.02 Put	Bond Future	5623.9700	5.6240	5200.9900	5.2010	7.521	0.0000	0.0000
2023/10/05	R053	02/05/2024		Bond Future	13.3618	88.4564	13.2448	89.2164	0.876	0.0000	0.0000
2023/10/05	R053	01/08/2024		Bond Future	13.5022	90.4518	13.3802	91.2290	0.904	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.14 Call	Bond Future	4040.0300	4.0400	4394.9300	4.3949	8.785	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.14 Put	Bond Future	6385.9600	6.3860	5963.5900	5.9636	6.614	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.15 Call	Bond Future	4070.5800	4.0706	4427.0900	4.4271	8.758	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.15 Put	Bond Future	6350.1500	6.3502	5929.3900	5.9294	6.626	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.13 Call	Bond Future	4009.9100	4.0099	4363.1900	4.3632	8.810	0.0000	0.0000
2023/10/05	R053	01/08/2024	13.13 Put	Bond Future	6422.3000	6.4223	5998.3100	5.9983	6.602	0.0000	0.0000
2023/10/05	R053	07/11/2024		Bond Future	13.6720	86.7172	13.5441	87.5133	0.936	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.80 Call	Bond Future	3195.0700	3.1951	3492.7900	3.4928	9.318	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.80 Put	Bond Future	8910.4200	8.9104	8412.0400	8.4120	5.593	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.81 Call	Bond Future	3219.3500	3.2194	3518.5800	3.5186	9.295	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.81 Put	Bond Future	8865.1400	8.8651	8368.2700	8.3683	5.605	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.79 Call	Bond Future	3170.8800	3.1709	3467.0900	3.4671	9.342	0.0000	0.0000
2023/10/05	R053	07/11/2024	12.79 Put	Bond Future	8955.8800	8.9559	8455.9900	8.4560	5.582	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.39 Call	Bond Future	115.8600	0.1159	198.1500	0.1982	71.025	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.39 Put	Bond Future	1045.9300	1.0459	767.4800	0.7675	26.622	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.40 Call	Bond Future	122.4200	0.1224	207.7700	0.2078	69.719	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.40 Put	Bond Future	1025.4700	1.0255	750.0800	0.7501	26.855	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.38 Call	Bond Future	109.4500	0.1095	188.7100	0.1887	72.417	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.38 Put	Bond Future	1066.5500	1.0666	785.0700	0.7851	26.392	0.0000	0.0000
2023/10/05	R186	02/11/2023		Bond Future	9.7361	105.9787	9.6014	106.3395	1.384	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R186	02/11/2023	10.42 Call	Bond Future	1881.4900	1.8815	2208.1600	2.2082	17.362	0.0000	0.0000
2023/10/05	R186	02/11/2023	10.42 Put	Bond Future	74.5500	0.0746	40.4800	0.0405	45.701	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.15 Put	Bond Future	1602.0500	1.6021	1265.6800	1.2657	20.996	0.0000	0.0000
2023/10/05	R186	02/11/2023	9.15 Call	Bond Future	20.7600	0.0208	45.1300	0.0451	117.389	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.51 Call	Bond Future	565.9700	0.5660	711.5300	0.7115	25.719	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.51 Put	Bond Future	1313.2800	1.3133	1090.1500	1.0902	16.990	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.52 Call	Bond Future	576.0500	0.5761	723.2300	0.7232	25.550	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.52 Put	Bond Future	1298.3400	1.2983	1076.8300	1.0768	17.061	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.50 Call	Bond Future	556.0000	0.5560	699.9400	0.6999	25.888	0.0000	0.0000
2023/10/05	R186	01/02/2024	9.50 Put	Bond Future	1328.3400	1.3283	1103.5900	1.1036	16.920	0.0000	0.0000
2023/10/05	R186	01/02/2024		Bond Future	9.8100	103.0156	9.6617	103.3843	1.512	0.0000	0.0000
2023/10/05	R186	02/05/2024		Bond Future	9.8763	105.3464	9.7117	105.7234	1.667	0.0000	0.0000
2023/10/05	R186	02/05/2024	10.40 Call	Bond Future	1946.0900	1.9461	2197.2100	2.1972	12.904	0.0000	0.0000
2023/10/05	R186	02/05/2024	10.40 Put	Bond Future	758.4600	0.7585	632.5700	0.6326	16.598	0.0000	0.0000
2023/10/05	R186	02/05/2024	9.73 Put	Bond Future	1317.5000	1.3175	1120.6500	1.1207	14.941	0.0000	0.0000
2023/10/05	R186	02/05/2024	9.73 Call	Bond Future	982.5300	0.9825	1162.6900	1.1627	18.336	0.0000	0.0000
2023/10/05	R186	02/05/2024	8.00 Call	Bond Future	55.0700	0.0551	76.4600	0.0765	38.841	0.0000	0.0000
2023/10/05	R186	02/05/2024	8.00 Put	Bond Future	4459.8500	4.4599	4104.2300	4.1042	7.974	0.0000	0.0000
2023/10/05	R186	02/05/2024	8.01 Call	Bond Future	56.0800	0.0561	77.8000	0.0778	38.730	0.0000	0.0000
2023/10/05	R186	02/05/2024	8.01 Put	Bond Future	4436.7400	4.4367	4081.4500	4.0815	8.008	0.0000	0.0000
2023/10/05	R186	02/05/2024	7.99 Call	Bond Future	54.0900	0.0541	75.1300	0.0751	38.898	0.0000	0.0000
2023/10/05	R186	02/05/2024	7.99 Put	Bond Future	4482.9900	4.4830	4127.0200	4.1270	7.940	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.69 Call	Bond Future	239.9200	0.2399	310.4200	0.3104	29.385	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.69 Put	Bond Future	2934.5300	2.9345	2619.3000	2.6193	10.742	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.70 Call	Bond Future	243.4200	0.2434	314.7100	0.3147	29.287	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.70 Put	Bond Future	2916.4500	2.9165	2602.0100	2.6020	10.782	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.68 Call	Bond Future	236.7000	0.2367	306.4400	0.3064	29.463	0.0000	0.0000
2023/10/05	R186	01/08/2024	8.68 Put	Bond Future	2952.8900	2.9529	2636.9000	2.6369	10.701	0.0000	0.0000
2023/10/05	R186	01/08/2024		Bond Future	9.9599	102.4133	9.7755	102.7990	1.852	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.14 Call	Bond Future	475.4200	0.4754	590.3300	0.5903	24.170	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.14 Put	Bond Future	2304.5200	2.3045	2024.1400	2.0241	12.167	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.15 Call	Bond Future	481.5400	0.4815	597.4100	0.5974	24.062	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.15 Put	Bond Future	2291.5400	2.2915	2012.1200	2.0121	12.194	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.13 Call	Bond Future	468.9900	0.4690	582.9100	0.5829	24.290	0.0000	0.0000
2023/10/05	R186	07/11/2024	9.13 Put	Bond Future	2317.2000	2.3172	2035.8300	2.0358	12.143	0.0000	0.0000
2023/10/05	R186	07/11/2024		Bond Future	10.1085	104.8358	9.8973	105.2311	2.090	0.0000	0.0000
2023/10/05	R197	02/11/2023		Bond Future	342.1197	342.1197	342.1618	342.1618	0.012	0.0000	0.0000
2023/10/05	R202	02/11/2023		Bond Future	253.2030	253.2030	253.2506	253.2506	0.019	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R202	01/02/2024		Bond Future	253.9003	253.9003	253.9488	253.9488	0.019	0.0000	0.0000
2023/10/05	R202	02/05/2024		Bond Future	259.7046	259.7046	259.7542	259.7542	0.019	0.0000	0.0000
2023/10/05	R202	01/08/2024		Bond Future	260.5306	260.5306	260.5820	260.5820	0.020	0.0000	0.0000
2023/10/05	R202	07/11/2024		Bond Future	266.7647	266.7647	266.8182	266.8182	0.020	0.0000	0.0000
2023/10/05	R209	02/11/2023		Bond Future	12.7004	60.8814	12.5979	61.3267	0.807	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.33 Put	Bond Future	6356.8000	6.3568	5913.1800	5.9132	6.979	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.34 Call	Bond Future	2.9400	0.0029	4.7100	0.0047	60.204	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.34 Put	Bond Future	6307.3100	6.3073	5863.8000	5.8638	7.032	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.35 Call	Bond Future	3.1400	0.0031	5.0100	0.0050	59.554	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.35 Put	Bond Future	6257.8900	6.2579	5814.4800	5.8145	7.086	0.0000	0.0000
2023/10/05	R209	02/11/2023	11.33 Call	Bond Future	2.7600	0.0028	4.4200	0.0044	60.145	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.13 Call	Bond Future	865.7800	0.8658	996.5300	0.9965	15.102	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.13 Put	Bond Future	3939.2100	3.9392	3614.8300	3.6148	8.235	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.14 Call	Bond Future	879.1000	0.8791	1011.2700	1.0113	15.035	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.14 Put	Bond Future	3906.9500	3.9070	3583.9900	3.5840	8.266	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.12 Call	Bond Future	852.4700	0.8525	981.8000	0.9818	15.171	0.0000	0.0000
2023/10/05	R209	01/02/2024	12.12 Put	Bond Future	3971.5400	3.9715	3645.7400	3.6457	8.203	0.0000	0.0000
2023/10/05	R209	01/02/2024		Bond Future	12.8277	62.2296	12.7212	62.6847	0.830	0.0000	0.0000
2023/10/05	R209	02/05/2024		Bond Future	12.9546	60.4838	12.8441	60.9492	0.853	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.18 Call	Bond Future	397.7500	0.3978	458.0100	0.4580	15.150	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.18 Put	Bond Future	8520.2000	8.5202	8115.0700	8.1151	4.755	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.19 Call	Bond Future	403.0800	0.4031	464.0100	0.4640	15.116	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.19 Put	Bond Future	8475.6300	8.4756	8071.1700	8.0712	4.772	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.17 Call	Bond Future	392.3900	0.3924	451.9700	0.4520	15.184	0.0000	0.0000
2023/10/05	R209	02/05/2024	11.17 Put	Bond Future	8564.8000	8.5648	8158.9900	8.1590	4.738	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.79 Call	Bond Future	1092.5500	1.0926	1214.6300	1.2146	11.174	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.79 Put	Bond Future	6792.4700	6.7925	6438.5100	6.4385	5.211	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.80 Call	Bond Future	1102.5700	1.1026	1225.5000	1.2255	11.149	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.80 Put	Bond Future	6755.7600	6.7558	6402.6500	6.4027	5.227	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.78 Call	Bond Future	1082.4300	1.0824	1203.6300	1.2036	11.197	0.0000	0.0000
2023/10/05	R209	01/08/2024	11.78 Put	Bond Future	6829.1200	6.8291	6474.2800	6.4743	5.196	0.0000	0.0000
2023/10/05	R209	01/08/2024		Bond Future	13.0879	61.8484	12.9730	62.3245	0.878	0.0000	0.0000
2023/10/05	R209	07/11/2024		Bond Future	13.2505	60.1542	13.1306	60.6418	0.905	0.0000	0.0000
2023/10/05	R209	07/11/2024	12.22 Call	Bond Future	1643.1900	1.6432	1804.4100	1.8044	9.811	0.0000	0.0000
2023/10/05	R209	07/11/2024	12.22 Put	Bond Future	6021.0100	6.0210	5694.6500	5.6947	5.420	0.0000	0.0000
2023/10/05	R209	07/11/2024	12.23 Call	Bond Future	1655.4800	1.6555	1817.5900	1.8176	9.792	0.0000	0.0000
2023/10/05	R209	07/11/2024	12.23 Put	Bond Future	5988.7200	5.9887	5663.2500	5.6633	5.435	0.0000	0.0000
2023/10/05	R209	07/11/2024	12.21 Call	Bond Future	1630.9500	1.6310	1791.2900	1.7913	9.831	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R209	07/11/2024	12.21 Put	Bond Future	6053.4000	6.0534	5726.1600	5.7262	5.406	0.0000	0.0000
2023/10/05	R210	02/11/2023		Bond Future	226.2994	226.2994	226.3386	226.3386	0.017	0.0000	0.0000
2023/10/05	R210	01/02/2024		Bond Future	231.3664	231.3664	231.4063	231.4063	0.017	0.0000	0.0000
2023/10/05	R210	02/05/2024		Bond Future	233.4025	233.4025	233.4434	233.4434	0.017	0.0000	0.0000
2023/10/05	R210	01/08/2024		Bond Future	238.7236	238.7236	238.7659	238.7659	0.018	0.0000	0.0000
2023/10/05	R210	07/11/2024		Bond Future	241.1008	241.1008	241.1450	241.1450	0.018	0.0000	0.0000
2023/10/05	R213	02/11/2023		Bond Future	11.6824	78.6844	11.5744	79.1291	0.925	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.12 Call	Bond Future	112.6200	0.1126	168.0700	0.1681	49.236	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.12 Put	Bond Future	2463.6500	2.4637	2074.4200	2.0744	15.799	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.13 Call	Bond Future	119.2600	0.1193	177.0900	0.1771	48.491	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.13 Put	Bond Future	2427.7000	2.4277	2040.8500	2.0409	15.935	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.11 Call	Bond Future	106.2900	0.1063	159.4200	0.1594	49.986	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.11 Put	Bond Future	2499.9400	2.4999	2108.3900	2.1084	15.662	0.0000	0.0000
2023/10/05	R213	02/11/2023	12.70 Call	Bond Future	4141.3200	4.1413	4549.8800	4.5499	9.865	0.0000	0.0000
2023/10/05	R213	02/11/2023	12.70 Put	Bond Future	105.9200	0.1059	69.8000	0.0698	34.101	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.44 Put	Bond Future	1470.0800	1.4701	1173.9000	1.1739	20.147	0.0000	0.0000
2023/10/05	R213	02/11/2023	11.44 Call	Bond Future	467.7500	0.4678	616.2500	0.6163	31.748	0.0000	0.0000
2023/10/05	R213	02/11/2023	10.94 Put	Bond Future	3155.3500	3.1554	2732.3300	2.7323	13.406	0.0000	0.0000
2023/10/05	R213	02/11/2023	10.94 Call	Bond Future	32.7900	0.0328	54.4500	0.0545	66.057	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.71 Call	Bond Future	1725.8300	1.7258	1943.0600	1.9431	12.587	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.71 Put	Bond Future	2150.2600	2.1503	1913.0100	1.9130	11.034	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.72 Call	Bond Future	1745.5800	1.7456	1964.3200	1.9643	12.531	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.72 Put	Bond Future	2129.8100	2.1298	1894.0700	1.8941	11.069	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.70 Call	Bond Future	1706.1900	1.7062	1921.9200	1.9219	12.644	0.0000	0.0000
2023/10/05	R213	01/02/2024	11.70 Put	Bond Future	2170.8500	2.1709	1932.1000	1.9321	10.998	0.0000	0.0000
2023/10/05	R213	01/02/2024		Bond Future	11.8159	80.4269	11.7025	80.8814	0.960	0.0000	0.0000
2023/10/05	R213	02/05/2024		Bond Future	11.9389	78.6866	11.8199	79.1513	0.997	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.29 Call	Bond Future	461.0700	0.4611	532.0400	0.5320	15.392	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.29 Put	Bond Future	7225.2600	7.2253	6831.4900	6.8315	5.450	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.30 Call	Bond Future	466.3200	0.4663	537.9700	0.5380	15.365	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.30 Put	Bond Future	7187.3000	7.1873	6794.2100	6.7942	5.469	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.28 Call	Bond Future	456.0000	0.4560	526.3100	0.5263	15.419	0.0000	0.0000
2023/10/05	R213	02/05/2024	10.28 Put	Bond Future	7263.4200	7.2634	6868.9900	6.8690	5.430	0.0000	0.0000
2023/10/05	R213	01/08/2024	10.87 Call	Bond Future	1010.4500	1.0105	1135.9200	1.1359	12.417	0.0000	0.0000
2023/10/05	R213	01/08/2024	10.87 Put	Bond Future	5727.0500	5.7271	5377.1100	5.3771	6.110	0.0000	0.0000
2023/10/05	R213	01/08/2024	10.88 Call	Bond Future	1019.5400	1.0195	1145.8800	1.1459	12.392	0.0000	0.0000
2023/10/05	R213	01/08/2024	10.88 Put	Bond Future	5695.4000	5.6954	5346.3300	5.3463	6.129	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R213	01/08/2024	10.86 Call	Bond Future	1001.6600	1.0017	1126.2700	1.1263	12.440	0.0000	0.0000
2023/10/05	R213	01/08/2024	10.86 Put	Bond Future	5759.0300	5.7590	5408.2300	5.4082	6.091	0.0000	0.0000
2023/10/05	R213	01/08/2024		Bond Future	12.0706	80.4623	11.9455	80.9377	1.036	0.0000	0.0000
2023/10/05	R213	07/11/2024		Bond Future	12.2482	78.8040	12.1158	79.2910	1.081	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.22 Call	Bond Future	1373.6200	1.3736	1528.8500	1.5289	11.301	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.22 Put	Bond Future	5257.9000	5.2579	4926.1500	4.9262	6.310	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.23 Call	Bond Future	1384.3400	1.3843	1540.4700	1.5405	11.278	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.23 Put	Bond Future	5229.6900	5.2297	4898.8400	4.8988	6.326	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.21 Call	Bond Future	1362.9600	1.3630	1517.3000	1.5173	11.324	0.0000	0.0000
2023/10/05	R213	07/11/2024	11.21 Put	Bond Future	5286.2000	5.2862	4953.5600	4.9536	6.293	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.46 Call	Bond Future	0.5900	0.0006	0.9800	0.0010	66.102	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.46 Put	Bond Future	7565.3900	7.5654	7121.0000	7.1210	5.874	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.47 Call	Bond Future	0.6400	0.0006	1.0500	0.0011	64.063	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.47 Put	Bond Future	7512.8500	7.5129	7068.4800	7.0685	5.915	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.45 Call	Bond Future	0.5500	0.0006	0.9100	0.0009	65.455	0.0000	0.0000
2023/10/05	R214	02/11/2023	11.45 Put	Bond Future	7618.0000	7.6180	7173.5800	7.1736	5.834	0.0000	0.0000
2023/10/05	R214	02/11/2023		Bond Future	13.0476	56.6411	12.9449	57.0859	0.787	0.0000	0.0000
2023/10/05	R214	01/02/2024		Bond Future	13.1820	57.8954	13.0754	58.3500	0.809	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.15 Call	Bond Future	490.2500	0.4903	576.5100	0.5765	17.595	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.15 Put	Bond Future	5153.4900	5.1535	4785.1800	4.7852	7.147	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.16 Call	Bond Future	498.4900	0.4985	585.8800	0.5859	17.531	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.16 Put	Bond Future	5113.6000	5.1136	4746.4200	4.7464	7.180	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.14 Call	Bond Future	482.2100	0.4822	567.3400	0.5673	17.654	0.0000	0.0000
2023/10/05	R214	01/02/2024	12.14 Put	Bond Future	5193.6300	5.1936	4824.1900	4.8242	7.113	0.0000	0.0000
2023/10/05	R214	02/05/2024		Bond Future	13.3066	55.8996	13.1960	56.3644	0.831	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.47 Call	Bond Future	362.8000	0.3628	418.4500	0.4185	15.339	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.47 Put	Bond Future	8967.1700	8.9672	8557.9800	8.5580	4.563	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.48 Call	Bond Future	367.8800	0.3679	424.1700	0.4242	15.301	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.48 Put	Bond Future	8919.8700	8.9199	8511.3200	8.5113	4.580	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.46 Call	Bond Future	357.7000	0.3577	412.6900	0.4127	15.373	0.0000	0.0000
2023/10/05	R214	02/05/2024	11.46 Put	Bond Future	9014.5100	9.0145	8604.6600	8.6047	4.547	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.17 Call	Bond Future	1163.2400	1.1632	1289.7000	1.2897	10.871	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.17 Put	Bond Future	6792.1700	6.7922	6443.1700	6.4432	5.138	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.18 Call	Bond Future	1173.9600	1.1740	1301.3000	1.3013	10.847	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.18 Put	Bond Future	6754.9500	6.7550	6406.8300	6.4068	5.154	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.16 Call	Bond Future	1152.7600	1.1528	1278.3500	1.2784	10.895	0.0000	0.0000
2023/10/05	R214	01/08/2024	12.16 Put	Bond Future	6829.6900	6.8297	6479.8200	6.4798	5.123	0.0000	0.0000
2023/10/05	R214	01/08/2024		Bond Future	13.4364	57.1609	13.3216	57.6364	0.854	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R214	07/11/2024	12.61 Call	Bond Future	1837.8500	1.8379	2007.4300	2.0074	9.227	0.0000	0.0000
2023/10/05	R214	07/11/2024	12.61 Put	Bond Future	6069.8900	6.0699	5752.5000	5.7525	5.229	0.0000	0.0000
2023/10/05	R214	07/11/2024	12.62 Call	Bond Future	1852.5800	1.8526	2023.1000	2.0231	9.204	0.0000	0.0000
2023/10/05	R214	07/11/2024	12.62 Put	Bond Future	6039.1900	6.0392	5722.7400	5.7227	5.240	0.0000	0.0000
2023/10/05	R214	07/11/2024	12.60 Call	Bond Future	1823.1800	1.8232	1991.8400	1.9918	9.251	0.0000	0.0000
2023/10/05	R214	07/11/2024	12.60 Put	Bond Future	6100.6900	6.1007	5782.3800	5.7824	5.218	0.0000	0.0000
2023/10/05	R214	07/11/2024		Bond Future	13.5974	55.2046	13.4777	55.6916	0.880	0.0000	0.0000
2023/10/05	R248	02/11/2023		Bond Future	13.1445	69.6926	13.0366	70.2557	0.820	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.48 Call	Bond Future	0.4200	0.0004	0.7200	0.0007	71.429	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.48 Put	Bond Future	9718.5500	9.7186	9155.7800	9.1558	5.791	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.49 Call	Bond Future	0.4600	0.0005	0.7800	0.0008	69.565	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.49 Put	Bond Future	9652.9900	9.6530	9090.2400	9.0902	5.830	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.47 Call	Bond Future	0.3900	0.0004	0.6700	0.0007	71.795	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.47 Put	Bond Future	9784.2100	9.7842	9221.4200	9.2214	5.752	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.80 Put	Bond Future	7670.0400	7.6700	7109.5200	7.1095	7.308	0.0000	0.0000
2023/10/05	R248	02/11/2023	11.80 Call	Bond Future	4.0900	0.0041	6.6400	0.0066	62.347	0.0000	0.0000
2023/10/05	R248	02/11/2023	12.50 Put	Bond Future	3658.4300	3.6584	3162.5100	3.1625	13.556	0.0000	0.0000
2023/10/05	R248	02/11/2023	12.50 Call	Bond Future	164.8300	0.1648	231.9800	0.2320	40.739	0.0000	0.0000
2023/10/05	R248	02/11/2023	13.60 Call	Bond Future	2732.0300	2.7320	3165.1300	3.1651	15.853	0.0000	0.0000
2023/10/05	R248	02/11/2023	13.60 Put	Bond Future	442.9000	0.4429	312.9300	0.3129	29.345	0.0000	0.0000
2023/10/05	R248	01/02/2024		Bond Future	13.2854	71.2359	13.1730	71.8115	0.846	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.15 Call	Bond Future	510.2700	0.5103	606.9000	0.6069	18.937	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.15 Put	Bond Future	6758.3600	6.7584	6279.4300	6.2794	7.086	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.16 Call	Bond Future	519.0900	0.5191	617.0600	0.6171	18.873	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.16 Put	Bond Future	6707.6900	6.7077	6230.1000	6.2301	7.120	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.14 Call	Bond Future	501.5600	0.5016	596.8700	0.5969	19.003	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.14 Put	Bond Future	6809.2200	6.8092	6328.9700	6.3290	7.053	0.0000	0.0000
2023/10/05	R248	01/02/2024	11.50 Put	Bond Future	10444.7400	10.4447	9902.2000	9.9022	5.194	0.0000	0.0000
2023/10/05	R248	01/02/2024	11.50 Call	Bond Future	140.9600	0.1410	173.9800	0.1740	23.425	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.30 Put	Bond Future	6027.2100	6.0272	5570.0800	5.5701	7.584	0.0000	0.0000
2023/10/05	R248	01/02/2024	12.30 Call	Bond Future	662.6200	0.6626	781.0500	0.7811	17.873	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.37 Call	Bond Future	2858.4300	2.8584	3170.6000	3.1706	10.921	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.37 Put	Bond Future	2430.6300	2.4306	2167.2400	2.1672	10.836	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.10 Call	Bond Future	2137.2300	2.1372	2401.0400	2.4010	12.344	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.10 Put	Bond Future	3091.3500	3.0914	2779.6000	2.7796	10.085	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.90 Call	Bond Future	4503.7300	4.5037	4896.6900	4.8967	8.725	0.0000	0.0000
2023/10/05	R248	01/02/2024	13.90 Put	Bond Future	1505.5900	1.5056	1322.9900	1.3230	12.128	0.0000	0.0000
2023/10/05	R248	02/05/2024		Bond Future	13.4161	68.3976	13.2992	68.9862	0.871	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/05	R248	02/05/2024	11.47 Call	Bond Future	381.5200	0.3815	444.0700	0.4441	16.395	0.0000	0.0000
2023/10/05	R248	02/05/2024	11.47 Put	Bond Future	11538.6300	11.5386	11012.6300	11.0126	4.559	0.0000	0.0000
2023/10/05	R248	02/05/2024	11.48 Call	Bond Future	387.2000	0.3872	450.5300	0.4505	16.356	0.0000	0.0000
2023/10/05	R248	02/05/2024	11.48 Put	Bond Future	11478.7500	11.4788	10953.5300	10.9535	4.576	0.0000	0.0000
2023/10/05	R248	02/05/2024	11.46 Call	Bond Future	375.9100	0.3759	437.6900	0.4377	16.435	0.0000	0.0000
2023/10/05	R248	02/05/2024	11.46 Put	Bond Future	11598.6800	11.5987	11071.9100	11.0719	4.542	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.31 Call	Bond Future	1460.1400	1.4601	1624.5800	1.6246	11.262	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.31 Put	Bond Future	8099.9400	8.0999	7662.3700	7.6624	5.402	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.32 Call	Bond Future	1473.2700	1.4733	1638.8400	1.6388	11.238	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.32 Put	Bond Future	8054.9700	8.0550	7618.5300	7.6185	5.418	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.30 Call	Bond Future	1447.0900	1.4471	1610.4100	1.6104	11.286	0.0000	0.0000
2023/10/05	R248	01/08/2024	12.30 Put	Bond Future	8145.0700	8.1451	7706.3800	7.7064	5.386	0.0000	0.0000
2023/10/05	R248	01/08/2024		Bond Future	13.5528	69.9408	13.4311	70.5428	0.898	0.0000	0.0000
2023/10/05	R248	07/11/2024		Bond Future	13.7220	67.1412	13.5946	67.7577	0.929	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.79 Call	Bond Future	2329.0000	2.3290	2551.4800	2.5515	9.553	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.79 Put	Bond Future	7090.8100	7.0908	6696.7500	6.6968	5.557	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.80 Call	Bond Future	2347.2900	2.3473	2570.9400	2.5709	9.528	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.80 Put	Bond Future	7054.7500	7.0548	6661.8600	6.6619	5.569	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.78 Call	Bond Future	2310.5200	2.3105	2531.8200	2.5318	9.578	0.0000	0.0000
2023/10/05	R248	07/11/2024	12.78 Put	Bond Future	7126.7600	7.1268	6731.5200	6.7315	5.546	0.0000	0.0000
2023/10/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

