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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2023 TO 02/11/2023

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
2023/11/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/02	2025	02/11/2023		Bond Future	172.2884	172.2884	172.4396	0.088	0.0000	0.0000
2023/11/02	2025	01/02/2024		Bond Future	174.3282	174.3282	174.4816	0.088	0.0000	0.0000
2023/11/02	2025	02/05/2024		Bond Future	178.2512	178.2512	178.4084	0.088	0.0000	0.0000
2023/11/02	2025	01/08/2024		Bond Future	180.4327	180.4327	180.5920	0.088	0.0000	0.0000
2023/11/02	2025	07/11/2024		Bond Future	184.8096	184.8096	184.9732	0.089	0.0000	0.0000
2023/11/02	2029	02/11/2023		Bond Future	122.6077	122.6077	123.5918	0.803	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	
2023/11/02	2029	01/02/2024		Bond Future	125.3380	125.3380	126.2802	126.2802	0.752	0.0000	0.0000
2023/11/02	2029	02/05/2024		Bond Future	126.7911	126.7911	127.7543	127.7543	0.760	0.0000	0.0000
2023/11/02	2029	01/08/2024		Bond Future	129.6495	129.6495	130.6347	130.6347	0.760	0.0000	0.0000
2023/11/02	2029	07/11/2024		Bond Future	131.3939	131.3939	132.4022	132.4022	0.767	0.0000	0.0000
2023/11/02	2030	02/11/2023		Bond Future	10.5511	90.6888	10.3800	91.4032	1.621	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.81 Call	Bond Future	1068.6400	1.0686	1782.5000	1.7825	66.801	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.81 Put	Bond Future	0.6000	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.82 Call	Bond Future	1109.4100	1.1094	1823.4200	1.8234	64.359	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.82 Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.80 Call	Bond Future	1027.9000	1.0279	1741.5600	1.7416	69.429	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.80 Put	Bond Future	0.8000	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2030	02/11/2023	9.57 Put	Bond Future	4197.3900	4.1974	3482.9300	3.4829	17.022	0.0000	0.0000
2023/11/02	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.07 Put	Bond Future	2027.8000	2.0278	1313.3400	1.3133	35.233	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.57 Call	Bond Future	4110.6500	4.1107	4825.1100	4.8251	17.381	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	9.89 Put	Bond Future	2801.4800	2.8015	2087.0200	2.0870	25.503	0.0000	0.0000
2023/11/02	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.39 Put	Bond Future	676.5200	0.6765	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.39 Call	Bond Future	4.0200	0.0040	41.9600	0.0420	943.781	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.43 Call	Bond Future	3560.2900	3.5603	4274.7500	4.2748	20.067	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.62 Put	Bond Future	51.6700	0.0517	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2030	02/11/2023	10.62 Call	Bond Future	337.6500	0.3377	1000.4400	1.0004	196.295	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	02/11/2023	11.12 Call	Bond Future	2325.4800	2.3255	3039.9400	3.0399	30.723	0.0000	0.0000
2023/11/02	2030	02/11/2023	12.27 Call	Bond Future	6796.0800	6.7961	7510.5400	7.5105	10.513	0.0000	0.0000
2023/11/02	2030	02/11/2023	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.89 Put	Bond Future	3605.4800	3.6055	2969.8800	2.9699	17.629	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.89 Call	Bond Future	541.3100	0.5413	764.2500	0.7643	41.185	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.39 Put	Bond Future	2167.5400	2.1675	1689.9300	1.6899	22.035	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.39 Call	Bond Future	1173.8800	1.1739	1554.8100	1.5548	32.451	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.86 Call	Bond Future	5083.0900	5.0831	5837.3000	5.8373	14.838	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.86 Put	Bond Future	319.3400	0.3193	215.0100	0.2150	32.671	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.16 Put	Bond Future	2774.0800	2.7741	2219.8300	2.2198	19.980	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.16 Call	Bond Future	835.3100	0.8353	1139.6000	1.1396	36.428	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.00 Call	Bond Future	2489.8200	2.4898	3067.5900	3.0676	23.205	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	
2023/11/02	2030	01/02/2024	11.00 Put	Bond Future	1035.9900	1.0360	755.2200	0.7552	27.102	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.75 Call	Bond Future	4722.4700	4.7225	5461.3500	5.4614	15.646	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.75 Put	Bond Future	373.1600	0.3732	253.5000	0.2535	32.067	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.57 Put	Bond Future	4738.4600	4.7385	4026.5800	4.0266	15.023	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.57 Call	Bond Future	317.7800	0.3178	464.4400	0.4644	46.151	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.07 Put	Bond Future	3038.7800	3.0388	2456.2000	2.4562	19.172	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.07 Call	Bond Future	726.8000	0.7268	1002.7600	1.0028	37.969	0.0000	0.0000
2023/11/02	2030	01/02/2024	12.10 Call	Bond Future	5885.4100	5.8854	6667.2200	6.6672	13.284	0.0000	0.0000
2023/11/02	2030	01/02/2024	12.10 Put	Bond Future	226.2800	0.2263	149.5500	0.1496	33.909	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.31 Call	Bond Future	3353.2100	3.3532	4010.1600	4.0102	19.592	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.31 Put	Bond Future	687.6700	0.6877	486.0800	0.4861	29.315	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.93 Put	Bond Future	3475.3100	3.4753	2851.0100	2.8510	17.964	0.0000	0.0000
2023/11/02	2030	01/02/2024	9.93 Call	Bond Future	578.9600	0.5790	813.2000	0.8132	40.459	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.36 Call	Bond Future	3501.7500	3.5018	4169.7400	4.1697	19.076	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.36 Put	Bond Future	642.7600	0.6428	452.2100	0.4522	29.646	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.37 Call	Bond Future	3531.6600	3.5317	4201.8200	4.2018	18.976	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.37 Put	Bond Future	634.0400	0.6340	445.6600	0.4457	29.711	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.35 Call	Bond Future	3471.8000	3.4718	4137.6300	4.1376	19.178	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.35 Put	Bond Future	651.4500	0.6515	458.7400	0.4587	29.582	0.0000	0.0000
2023/11/02	2030	01/02/2024		Bond Future	10.6351	88.6799	10.4231	89.5384	1.993	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.85 Call	Bond Future	5050.1000	5.0501	5802.9900	5.8030	14.908	0.0000	0.0000
2023/11/02	2030	01/02/2024	11.85 Put	Bond Future	323.9200	0.3239	218.2700	0.2183	32.616	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.00 Put	Bond Future	3253.3300	3.2533	2649.5000	2.6495	18.560	0.0000	0.0000
2023/11/02	2030	01/02/2024	10.00 Call	Bond Future	649.7500	0.6498	904.4600	0.9045	39.201	0.0000	0.0000
2023/11/02	2030	02/05/2024		Bond Future	10.7255	90.6541	10.5016	91.5318	2.088	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.66 Put	Bond Future	4991.8400	4.9918	4334.5000	4.3345	13.168	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.66 Call	Bond Future	716.6800	0.7167	937.0700	0.9371	30.752	0.0000	0.0000
2023/11/02	2030	02/05/2024	10.16 Put	Bond Future	3458.9800	3.4590	2910.2200	2.9102	15.865	0.0000	0.0000
2023/11/02	2030	02/05/2024	10.16 Call	Bond Future	1221.2000	1.2212	1550.1700	1.5502	26.938	0.0000	0.0000
2023/11/02	2030	02/05/2024	11.94 Call	Bond Future	5307.3900	5.3074	6015.9800	6.0160	13.351	0.0000	0.0000
2023/11/02	2030	02/05/2024	11.94 Put	Bond Future	729.4100	0.7294	560.2700	0.5603	23.189	0.0000	0.0000
2023/11/02	2030	02/05/2024	10.62 Put	Bond Future	2370.0900	2.3701	1937.4200	1.9374	18.255	0.0000	0.0000
2023/11/02	2030	02/05/2024	10.62 Call	Bond Future	1957.8300	1.9578	2402.8900	2.4029	22.732	0.0000	0.0000
2023/11/02	2030	02/05/2024	11.12 Put	Bond Future	1529.4000	1.5294	1216.1200	1.2161	20.484	0.0000	0.0000
2023/11/02	2030	02/05/2024	11.12 Call	Bond Future	3049.8400	3.0498	3614.2900	3.6143	18.508	0.0000	0.0000
2023/11/02	2030	02/05/2024	13.15 Call	Bond Future	9080.5200	9.0805	9897.4700	9.8975	8.997	0.0000	0.0000
2023/11/02	2030	02/05/2024	13.15 Put	Bond Future	232.4400	0.2324	171.6600	0.1717	26.149	0.0000	0.0000
2023/11/02	2030	02/05/2024	12.38 Call	Bond Future	6653.1300	6.6531	7412.0400	7.4120	11.407	0.0000	0.0000
2023/11/02	2030	02/05/2024	12.38 Put	Bond Future	489.9100	0.4899	371.0900	0.3711	24.253	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	
2023/11/02	2030	02/05/2024	10.82 Put	Bond Future	1993.8000	1.9938	1610.9400	1.6109	19.203	0.0000	0.0000
2023/11/02	2030	02/05/2024	10.82 Call	Bond Future	2360.9800	2.3610	2855.8500	2.8559	20.960	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.82 Call	Bond Future	847.7400	0.8477	1099.5400	1.0995	29.703	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.82 Put	Bond Future	4464.8200	4.4648	3838.8900	3.8389	14.019	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.83 Call	Bond Future	856.3900	0.8564	1110.2300	1.1102	29.641	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.83 Put	Bond Future	4432.5300	4.4325	3808.6400	3.8086	14.075	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.81 Call	Bond Future	838.9500	0.8390	1088.7000	1.0887	29.769	0.0000	0.0000
2023/11/02	2030	02/05/2024	9.81 Put	Bond Future	4496.9900	4.4970	3869.0100	3.8690	13.964	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.38 Call	Bond Future	1738.0300	1.7380	2124.0200	2.1240	22.208	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.38 Put	Bond Future	3429.5100	3.4295	2918.0000	2.9180	14.915	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.39 Call	Bond Future	1753.2900	1.7533	2141.4500	2.1415	22.139	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.39 Put	Bond Future	3406.2900	3.4063	2896.9500	2.8970	14.953	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.37 Call	Bond Future	1722.5600	1.7226	2106.3600	2.1064	22.281	0.0000	0.0000
2023/11/02	2030	01/08/2024	10.37 Put	Bond Future	3452.5300	3.4525	2938.8300	2.9388	14.879	0.0000	0.0000
2023/11/02	2030	01/08/2024		Bond Future	10.8247	88.6708	10.5874	89.5683	2.192	0.0000	0.0000
2023/11/02	2030	07/11/2024		Bond Future	10.9343	90.7980	10.6816	91.7174	2.311	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.75 Call	Bond Future	2386.5600	2.3866	2844.9400	2.8449	19.207	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.75 Put	Bond Future	3055.9200	3.0559	2594.9400	2.5949	15.085	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.76 Call	Bond Future	2404.7000	2.4047	2865.0500	2.8651	19.144	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.76 Put	Bond Future	3037.5800	3.0376	2578.5700	2.5786	15.111	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.74 Call	Bond Future	2368.8600	2.3689	2825.2600	2.8253	19.267	0.0000	0.0000
2023/11/02	2030	07/11/2024	10.74 Put	Bond Future	3074.7300	3.0747	2611.7700	2.6118	15.057	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.50 Call	Bond Future	218.3600	0.2184	895.0400	0.8950	309.892	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.50 Put	Bond Future	130.8800	0.1309	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.00 Put	Bond Future	2295.3100	2.2953	1487.7500	1.4878	35.183	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.58 Put	Bond Future	4366.6300	4.3666	3559.0700	3.5591	18.494	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.60 Call	Bond Future	576.0400	0.5760	1361.0700	1.3611	136.280	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.60 Put	Bond Future	22.5300	0.0225	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.35 Put	Bond Future	5528.7900	5.5288	4721.2300	4.7212	14.606	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.78 Call	Bond Future	1383.9400	1.3839	2191.2800	2.1913	58.336	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.78 Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.28 Call	Bond Future	1.0200	0.0010	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.28 Put	Bond Future	951.0600	0.9511	142.4800	0.1425	85.019	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.71 Put	Bond Future	3718.5500	3.7186	2910.9900	2.9110	21.717	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/02	2032	02/11/2023	10.85 Put	Bond Future	3027.6200	3.0276	2220.0600	2.2201	26.673	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023		Bond Future	11.4813	83.7168	11.3100	84.5244	1.492	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.23 Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.23 Put	Bond Future	1188.3300	1.1883	380.6600	0.3807	67.967	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.24 Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.24 Put	Bond Future	1140.6800	1.1407	332.9500	0.3330	70.811	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.22 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.22 Put	Bond Future	1236.0200	1.2360	428.4000	0.4284	65.340	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.59 Put	Bond Future	4316.5500	4.3166	3508.9900	3.5090	18.708	0.0000	0.0000
2023/11/02	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.09 Put	Bond Future	1859.8400	1.8598	1052.2800	1.0523	43.421	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.09 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	12.26 Call	Bond Future	3544.3300	3.5443	4351.8900	4.3519	22.785	0.0000	0.0000
2023/11/02	2032	02/11/2023	12.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2032	02/11/2023	11.90 Call	Bond Future	1931.0700	1.9311	2738.6300	2.7386	41.819	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.01 Put	Bond Future	7803.8900	7.8039	6859.6800	6.8597	12.099	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.01 Call	Bond Future	126.3400	0.1263	201.2900	0.2013	59.324	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.76 Put	Bond Future	4448.9900	4.4490	3667.0300	3.6670	17.576	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.76 Call	Bond Future	519.6200	0.5196	756.8200	0.7568	45.649	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.62 Call	Bond Future	5070.0600	5.0701	5921.8800	5.9219	16.801	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.62 Put	Bond Future	539.6900	0.5397	372.3500	0.3724	31.007	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.59 Put	Bond Future	5147.5500	5.1476	4316.7600	4.3168	16.140	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.59 Call	Bond Future	386.5100	0.3865	574.8800	0.5749	48.736	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.09 Put	Bond Future	3271.1700	3.2712	2607.5100	2.6075	20.288	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.09 Call	Bond Future	927.0800	0.9271	1282.5800	1.2826	38.346	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.73 Call	Bond Future	5463.6200	5.4636	6335.1300	6.3351	15.951	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.73 Put	Bond Future	467.5900	0.4676	319.9400	0.3199	31.577	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.78 Put	Bond Future	4371.9100	4.3719	3596.5500	3.5966	17.735	0.0000	0.0000
2023/11/02	2032	01/02/2024	10.78 Call	Bond Future	539.7000	0.5397	783.5000	0.7835	45.173	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.75 Call	Bond Future	2304.8300	2.3048	2917.0800	2.9171	26.564	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.75 Put	Bond Future	1590.0800	1.5901	1183.1700	1.1832	25.591	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.50 Call	Bond Future	4648.4200	4.6484	5476.2500	5.4763	17.809	0.0000	0.0000
2023/11/02	2032	01/02/2024	12.50 Put	Bond Future	630.2600	0.6303	438.9300	0.4389	30.357	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.84 Call	Bond Future	2551.1100	2.5511	3195.1300	3.1951	25.245	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.84 Put	Bond Future	1430.4600	1.4305	1055.3200	1.0553	26.225	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.85 Call	Bond Future	2579.2400	2.5792	3226.6900	3.2267	25.102	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.85 Put	Bond Future	1413.6500	1.4137	1041.9400	1.0419	26.294	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	
2023/11/02	2032	01/02/2024	11.83 Call	Bond Future	2523.2800	2.5233	3163.8300	3.1638	25.386	0.0000	0.0000
2023/11/02	2032	01/02/2024	11.83 Put	Bond Future	1447.6000	1.4476	1068.9900	1.0690	26.154	0.0000	0.0000
2023/11/02	2032	01/02/2024		Bond Future	11.5929	85.5602	11.3720	86.5794	1.906	0.0000	0.0000
2023/11/02	2032	02/05/2024		Bond Future	11.7081	83.3028	11.4767	84.3447	1.976	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.59 Put	Bond Future	5982.0000	5.9820	5193.7200	5.1937	13.178	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.59 Call	Bond Future	784.4600	0.7845	1038.1100	1.0381	32.334	0.0000	0.0000
2023/11/02	2032	02/05/2024	11.09 Put	Bond Future	4234.0200	4.2340	3577.0000	3.5770	15.518	0.0000	0.0000
2023/11/02	2032	02/05/2024	11.09 Call	Bond Future	1411.8300	1.4118	1796.7400	1.7967	27.263	0.0000	0.0000
2023/11/02	2032	02/05/2024	13.18 Call	Bond Future	7052.9200	7.0529	7915.2800	7.9153	12.227	0.0000	0.0000
2023/11/02	2032	02/05/2024	13.18 Put	Bond Future	805.9700	0.8060	626.4000	0.6264	22.280	0.0000	0.0000
2023/11/02	2032	02/05/2024	13.35 Call	Bond Future	7629.0300	7.6290	8512.2800	8.5123	11.577	0.0000	0.0000
2023/11/02	2032	02/05/2024	13.35 Put	Bond Future	701.1400	0.7011	542.4600	0.5425	22.632	0.0000	0.0000
2023/11/02	2032	02/05/2024	11.35 Put	Bond Future	3488.5500	3.4886	2906.8400	2.9068	16.675	0.0000	0.0000
2023/11/02	2032	02/05/2024	11.35 Call	Bond Future	1868.6200	1.8686	2328.8400	2.3288	24.629	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.65 Put	Bond Future	5748.0600	5.7481	4973.5600	4.9736	13.474	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.65 Call	Bond Future	840.0400	0.8400	1107.4700	1.1075	31.835	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.36 Put	Bond Future	6917.3400	6.9173	6080.3900	6.0804	12.099	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.36 Call	Bond Future	598.4300	0.5984	803.4100	0.8034	34.253	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.86 Put	Bond Future	4982.7100	4.9827	4261.5100	4.2615	14.474	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.86 Call	Bond Future	1078.3300	1.0783	1399.0600	1.3991	29.743	0.0000	0.0000
2023/11/02	2032	02/05/2024	12.90 Call	Bond Future	6121.5400	6.1215	6943.9300	6.9439	13.434	0.0000	0.0000
2023/11/02	2032	02/05/2024	12.90 Put	Bond Future	1013.8800	1.0139	794.3400	0.7943	21.653	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.55 Call	Bond Future	749.1400	0.7491	993.8500	0.9939	32.665	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.55 Put	Bond Future	6140.3800	6.1404	5343.1600	5.3432	12.983	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.56 Call	Bond Future	757.8900	0.7579	1004.8200	1.0048	32.581	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.56 Put	Bond Future	6100.6600	6.1007	5305.6600	5.3057	13.031	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.54 Call	Bond Future	740.4700	0.7405	982.9700	0.9830	32.749	0.0000	0.0000
2023/11/02	2032	02/05/2024	10.54 Put	Bond Future	6180.2300	6.1802	5380.8000	5.3808	12.935	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.14 Call	Bond Future	1719.6900	1.7197	2124.5600	2.1246	23.543	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.14 Put	Bond Future	4797.5100	4.7975	4137.0000	4.1370	13.768	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.15 Call	Bond Future	1736.0100	1.7360	2143.3700	2.1434	23.465	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.15 Put	Bond Future	4768.1500	4.7682	4110.1300	4.1101	13.800	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.13 Call	Bond Future	1703.7400	1.7037	2106.1500	2.1062	23.619	0.0000	0.0000
2023/11/02	2032	01/08/2024	11.13 Put	Bond Future	4827.2700	4.8273	4164.3000	4.1643	13.734	0.0000	0.0000
2023/11/02	2032	01/08/2024		Bond Future	11.8297	85.1609	11.5872	86.2262	2.050	0.0000	0.0000
2023/11/02	2032	07/11/2024	13.36 Call	Bond Future	7076.3100	7.0763	7911.9500	7.9120	11.809	0.0000	0.0000
2023/11/02	2032	07/11/2024	13.36 Put	Bond Future	1465.6200	1.4656	1210.0200	1.2100	17.440	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.64 Put	Bond Future	4015.4800	4.0155	3439.7400	3.4397	14.338	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.64 Call	Bond Future	2587.8400	2.5878	3103.3400	3.1033	19.920	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	
2023/11/02	2032	07/11/2024		Bond Future	11.9733	83.0361	11.7179	84.1274	2.134	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.48 Call	Bond Future	2286.4100	2.2864	2764.5900	2.7646	20.914	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.48 Put	Bond Future	4410.6700	4.4107	3797.6100	3.7976	13.899	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.49 Call	Bond Future	2304.6500	2.3047	2785.1600	2.7852	20.850	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.49 Put	Bond Future	4385.1600	4.3852	3774.4300	3.7744	13.927	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.47 Call	Bond Future	2268.2600	2.2683	2744.0900	2.7441	20.978	0.0000	0.0000
2023/11/02	2032	07/11/2024	11.47 Put	Bond Future	4436.3100	4.4363	3820.9000	3.8209	13.872	0.0000	0.0000
2023/11/02	2033	02/11/2023		Bond Future	115.5614	115.5614	117.0888	117.0888	1.322	0.0000	0.0000
2023/11/02	2033	01/02/2024		Bond Future	118.1347	118.1347	119.4991	119.4991	1.155	0.0000	0.0000
2023/11/02	2033	02/05/2024		Bond Future	119.3297	119.3297	120.7246	120.7246	1.169	0.0000	0.0000
2023/11/02	2033	01/08/2024		Bond Future	122.0200	122.0200	123.4466	123.4466	1.169	0.0000	0.0000
2023/11/02	2033	07/11/2024		Bond Future	123.4811	123.4811	124.9414	124.9414	1.183	0.0000	0.0000
2023/11/02	2037	02/11/2023		Bond Future	12.4664	76.8611	12.2900	77.7812	1.415	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.56 Put	Bond Future	4909.3900	4.9094	3989.3300	3.9893	18.741	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.57 Put	Bond Future	4852.6800	4.8527	3932.6200	3.9326	18.960	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2037	02/11/2023	11.55 Put	Bond Future	4966.1600	4.9662	4046.1000	4.0461	18.527	0.0000	0.0000
2023/11/02	2037	02/11/2023	13.89 Call	Bond Future	6849.6700	6.8497	7769.7300	7.7697	13.432	0.0000	0.0000
2023/11/02	2037	02/11/2023	13.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2037	02/11/2023	12.52 Put	Bond Future	104.1100	0.1041	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2037	02/11/2023	12.52 Call	Bond Future	380.1400	0.3801	1196.0900	1.1961	214.645	0.0000	0.0000
2023/11/02	2037	02/11/2023	12.02 Put	Bond Future	2360.6700	2.3607	1440.6100	1.4406	38.975	0.0000	0.0000
2023/11/02	2037	02/11/2023	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2037	01/02/2024	13.93 Call	Bond Future	6781.0700	6.7811	7775.6000	7.7756	14.666	0.0000	0.0000
2023/11/02	2037	01/02/2024	13.93 Put	Bond Future	423.3600	0.4234	289.4100	0.2894	31.640	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.93 Call	Bond Future	3122.3300	3.1223	3871.1400	3.8711	23.982	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.93 Put	Bond Future	1434.2600	1.4343	1054.5900	1.0546	26.471	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.09 Put	Bond Future	3605.4500	3.6055	2869.7500	2.8698	20.405	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.09 Call	Bond Future	992.7000	0.9927	1385.4800	1.3855	39.567	0.0000	0.0000
2023/11/02	2037	01/02/2024		Bond Future	12.5918	74.2974	12.3719	75.4258	1.746	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.32 Call	Bond Future	1443.2900	1.4433	1939.7800	1.9398	34.400	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.32 Put	Bond Future	2841.9000	2.8419	2209.9100	2.2099	22.238	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.33 Call	Bond Future	1465.5500	1.4656	1966.5700	1.9666	34.186	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.33 Put	Bond Future	2812.0100	2.8120	2184.5500	2.1846	22.314	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.31 Call	Bond Future	1421.2200	1.4212	1913.1700	1.9132	34.615	0.0000	0.0000
2023/11/02	2037	01/02/2024	12.31 Put	Bond Future	2872.0300	2.8720	2235.5000	2.2355	22.163	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	
2023/11/02	2037	02/05/2024		Bond Future	12.7211	75.9512	12.4924	77.1049	1.797	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.44 Call	Bond Future	658.7300	0.6587	890.9900	0.8910	35.259	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.44 Put	Bond Future	7477.0700	7.4771	6555.6200	6.5556	12.324	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.45 Call	Bond Future	667.8600	0.6679	902.5800	0.9026	35.145	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.45 Put	Bond Future	7429.5000	7.4295	6510.5100	6.5105	12.369	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.43 Call	Bond Future	649.7000	0.6497	879.5100	0.8795	35.372	0.0000	0.0000
2023/11/02	2037	02/05/2024	11.43 Put	Bond Future	7524.7900	7.5248	6600.8900	6.6009	12.278	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.10 Call	Bond Future	1905.5500	1.9056	2344.6600	2.3447	23.044	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.10 Put	Bond Future	5762.9000	5.7629	5022.3900	5.0224	12.850	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.11 Call	Bond Future	1923.8100	1.9238	2365.6400	2.3656	22.966	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.11 Put	Bond Future	5728.4400	5.7284	4990.6500	4.9907	12.879	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.09 Call	Bond Future	1887.4000	1.8874	2323.7800	2.3238	23.121	0.0000	0.0000
2023/11/02	2037	01/08/2024	12.09 Put	Bond Future	5797.5200	5.7975	5054.2800	5.0543	12.820	0.0000	0.0000
2023/11/02	2037	01/08/2024		Bond Future	12.8590	73.3894	12.6208	74.5690	1.852	0.0000	0.0000
2023/11/02	2037	01/08/2024	13.82 Call	Bond Future	6456.3000	6.4563	7305.7400	7.3057	13.157	0.0000	0.0000
2023/11/02	2037	01/08/2024	13.82 Put	Bond Future	1965.4200	1.9654	1635.2400	1.6352	16.799	0.0000	0.0000
2023/11/02	2037	01/08/2024	13.17 Call	Bond Future	4453.7300	4.4537	5171.6000	5.1716	16.118	0.0000	0.0000
2023/11/02	2037	01/08/2024	13.17 Put	Bond Future	2954.2900	2.9543	2492.5400	2.4925	15.630	0.0000	0.0000
2023/11/02	2037	07/11/2024		Bond Future	13.0072	75.1491	12.7586	76.3573	1.911	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.58 Call	Bond Future	2884.0000	2.8840	3439.1800	3.4392	19.250	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.58 Put	Bond Future	4978.1300	4.9781	4325.1200	4.3251	13.118	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.59 Call	Bond Future	2905.6200	2.9056	3463.3200	3.4633	19.194	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.59 Put	Bond Future	4949.7400	4.9497	4299.2500	4.2993	13.142	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.57 Call	Bond Future	2862.7600	2.8628	3415.4400	3.4154	19.306	0.0000	0.0000
2023/11/02	2037	07/11/2024	12.57 Put	Bond Future	5006.9400	5.0069	4351.4300	4.3514	13.092	0.0000	0.0000
2023/11/02	2038	02/11/2023		Bond Future	123.4411	123.4411	126.1340	126.1340	2.182	0.0000	0.0000
2023/11/02	2038	01/02/2024		Bond Future	124.1686	124.1686	128.2491	128.2491	3.286	0.0000	0.0000
2023/11/02	2038	02/05/2024		Bond Future	126.9627	126.9627	131.1354	131.1354	3.287	0.0000	0.0000
2023/11/02	2038	01/08/2024		Bond Future	127.7580	127.7580	132.0230	132.0230	3.338	0.0000	0.0000
2023/11/02	2038	07/11/2024		Bond Future	130.8564	130.8564	135.2252	135.2252	3.339	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.50 Put	Bond Future	6779.9200	6.7799	5752.2000	5.7522	15.158	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.10 Put	Bond Future	3163.0600	3.1631	2135.3400	2.1353	32.491	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.97 Call	Bond Future	1653.5000	1.6535	2680.8500	2.6809	62.132	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.97 Put	Bond Future	0.3700	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2040	02/11/2023	13.10 Call	Bond Future	2332.3600	2.3324	3360.0800	3.3601	44.064	0.0000	0.0000
2023/11/02	2040	02/11/2023	13.10 Put	Bond Future	0.0000	0.0000	0.0000	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	
2023/11/02	2040	02/11/2023	13.90 Call	Bond Future	6299.1700	6.2992	7326.8900	7.3269	16.315	0.0000	0.0000
2023/11/02	2040	02/11/2023	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023		Bond Future	12.6615	77.4113	12.4750	78.4390	1.473	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.59 Put	Bond Future	6221.0200	6.2210	5193.3000	5.1933	16.520	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.60 Put	Bond Future	6159.2900	6.1593	5131.5700	5.1316	16.686	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.58 Put	Bond Future	6282.8300	6.2828	5255.1100	5.2551	16.358	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.80 Put	Bond Future	4939.7000	4.9397	3911.9800	3.9120	20.805	0.0000	0.0000
2023/11/02	2040	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.60 Put	Bond Future	430.5700	0.4306	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2040	02/11/2023	12.60 Call	Bond Future	94.2900	0.0943	691.4400	0.6914	633.312	0.0000	0.0000
2023/11/02	2040	02/11/2023	13.64 Call	Bond Future	5048.9600	5.0490	6076.6800	6.0767	20.355	0.0000	0.0000
2023/11/02	2040	02/11/2023	13.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.34 Call	Bond Future	1148.6500	1.1487	1589.6700	1.5897	38.395	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.34 Put	Bond Future	3609.3600	3.6094	2857.8700	2.8579	20.821	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.35 Call	Bond Future	1168.1300	1.1681	1613.9100	1.6139	38.162	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.35 Put	Bond Future	3572.4700	3.5725	2825.7400	2.8257	20.902	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.33 Call	Bond Future	1129.3800	1.1294	1565.6300	1.5656	38.627	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.33 Put	Bond Future	3646.5200	3.6465	2890.2600	2.8903	20.739	0.0000	0.0000
2023/11/02	2040	01/02/2024		Bond Future	12.7876	74.6093	12.5678	75.8018	1.719	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.30 Put	Bond Future	3759.5700	3.7596	2989.0700	2.9891	20.494	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.30 Call	Bond Future	1072.7500	1.0728	1494.7600	1.4948	39.339	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.90 Put	Bond Future	1961.6800	1.9617	1470.6900	1.4707	25.029	0.0000	0.0000
2023/11/02	2040	01/02/2024	12.90 Call	Bond Future	2560.3400	2.5603	3261.8600	3.2619	27.399	0.0000	0.0000
2023/11/02	2040	01/02/2024	13.90 Call	Bond Future	6198.3800	6.1984	7208.6300	7.2086	16.299	0.0000	0.0000
2023/11/02	2040	01/02/2024	13.90 Put	Bond Future	595.7500	0.5958	413.4900	0.4135	30.593	0.0000	0.0000
2023/11/02	2040	02/05/2024		Bond Future	12.9171	76.2701	12.6887	77.4893	1.768	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.61 Call	Bond Future	674.2300	0.6742	913.1900	0.9132	35.442	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.61 Put	Bond Future	8098.0100	8.0980	7117.8000	7.1178	12.104	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.62 Call	Bond Future	683.7200	0.6837	925.2600	0.9253	35.327	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.62 Put	Bond Future	8046.3900	8.0464	7068.7600	7.0688	12.150	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.60 Call	Bond Future	664.8400	0.6648	901.2300	0.9012	35.556	0.0000	0.0000
2023/11/02	2040	02/05/2024	11.60 Put	Bond Future	8149.8100	8.1498	7167.0300	7.1670	12.059	0.0000	0.0000
2023/11/02	2040	01/08/2024	12.33 Call	Bond Future	2089.8100	2.0898	2565.1200	2.5651	22.744	0.0000	0.0000
2023/11/02	2040	01/08/2024	12.33 Put	Bond Future	5995.6500	5.9957	5224.4500	5.2245	12.863	0.0000	0.0000
2023/11/02	2040	01/08/2024	12.34 Call	Bond Future	2109.7100	2.1097	2587.9200	2.5879	22.667	0.0000	0.0000
2023/11/02	2040	01/08/2024	12.34 Put	Bond Future	5959.4900	5.9595	5191.1900	5.1912	12.892	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	
2023/11/02	2040	01/08/2024	12.32 Call	Bond Future	2070.2600	2.0703	2542.6800	2.5427	22.819	0.0000	0.0000
2023/11/02	2040	01/08/2024	12.32 Put	Bond Future	6032.2300	6.0322	5258.1400	5.2581	12.833	0.0000	0.0000
2023/11/02	2040	01/08/2024		Bond Future	13.0550	73.4649	12.8172	74.7114	1.822	0.0000	0.0000
2023/11/02	2040	07/11/2024		Bond Future	13.2024	75.2263	12.9544	76.5029	1.879	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.85 Call	Bond Future	3360.5600	3.3606	3971.5700	3.9716	18.182	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.85 Put	Bond Future	5185.0900	5.1851	4519.4100	4.5194	12.838	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.86 Call	Bond Future	3383.7500	3.3838	3997.3000	3.9973	18.132	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.86 Put	Bond Future	5155.5300	5.1555	4492.3900	4.4924	12.863	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.84 Call	Bond Future	3337.1500	3.3372	3945.6000	3.9456	18.233	0.0000	0.0000
2023/11/02	2040	07/11/2024	12.84 Put	Bond Future	5214.4900	5.2145	4546.2500	4.5463	12.815	0.0000	0.0000
2023/11/02	2044	02/11/2023	12.00 Put	Bond Future	4261.0400	4.2610	3207.6200	3.2076	24.722	0.0000	0.0000
2023/11/02	2044	02/11/2023	12.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2044	02/11/2023	12.75 Call	Bond Future	228.8300	0.2288	1072.9300	1.0729	368.876	0.0000	0.0000
2023/11/02	2044	02/11/2023	12.75 Put	Bond Future	209.3200	0.2093	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2044	02/11/2023	13.00 Call	Bond Future	1357.5700	1.3576	2409.5200	2.4095	77.488	0.0000	0.0000
2023/11/02	2044	02/11/2023	13.00 Put	Bond Future	1.4700	0.0015	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	2044	02/11/2023		Bond Future	12.7464	73.5410	12.5550	74.5945	1.502	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.56 Put	Bond Future	6976.6300	6.9766	5923.2100	5.9232	15.099	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.57 Put	Bond Future	6913.1300	6.9131	5859.7100	5.8597	15.238	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	2044	02/11/2023	11.55 Put	Bond Future	7040.2200	7.0402	5986.8000	5.9868	14.963	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.28 Call	Bond Future	901.2800	0.9013	1276.3300	1.2763	41.613	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.28 Put	Bond Future	4172.6600	4.1727	3357.4300	3.3574	19.537	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.29 Call	Bond Future	918.0600	0.9181	1297.7400	1.2977	41.357	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.29 Put	Bond Future	4131.8100	4.1318	3321.2100	3.3212	19.619	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.27 Call	Bond Future	884.6900	0.8847	1255.1300	1.2551	41.872	0.0000	0.0000
2023/11/02	2044	01/02/2024	12.27 Put	Bond Future	4213.7800	4.2138	3393.9400	3.3939	19.456	0.0000	0.0000
2023/11/02	2044	01/02/2024		Bond Future	12.8692	70.7790	12.6496	71.9693	1.707	0.0000	0.0000
2023/11/02	2044	01/02/2024	13.25 Call	Bond Future	3438.6800	3.4387	4244.0900	4.2441	23.422	0.0000	0.0000
2023/11/02	2044	01/02/2024	13.25 Put	Bond Future	1452.6700	1.4527	1067.8000	1.0678	26.494	0.0000	0.0000
2023/11/02	2044	02/05/2024		Bond Future	12.9950	72.3546	12.7668	73.5714	1.756	0.0000	0.0000
2023/11/02	2044	02/05/2024	11.66 Call	Bond Future	638.5800	0.6386	868.1900	0.8682	35.956	0.0000	0.0000
2023/11/02	2044	02/05/2024	11.66 Put	Bond Future	8294.3300	8.2943	7307.1100	7.3071	11.902	0.0000	0.0000
2023/11/02	2044	02/05/2024	11.67 Call	Bond Future	647.8200	0.6478	879.9900	0.8800	35.839	0.0000	0.0000
2023/11/02	2044	02/05/2024	11.67 Put	Bond Future	8241.1300	8.2411	7256.4700	7.2565	11.948	0.0000	0.0000
2023/11/02	2044	02/05/2024	11.65 Call	Bond Future	629.4500	0.6295	856.5200	0.8565	36.074	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	
2023/11/02	2044	02/05/2024	11.65 Put	Bond Future	8347.7200	8.3477	7357.9600	7.3580	11.857	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.29 Call	Bond Future	1881.7900	1.8818	2325.0200	2.3250	23.554	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.29 Put	Bond Future	6449.0700	6.4491	5648.1100	5.6481	12.420	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.30 Call	Bond Future	1900.4900	1.9005	2346.6000	2.3466	23.473	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.30 Put	Bond Future	6410.3600	6.4104	5612.2800	5.6123	12.450	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.28 Call	Bond Future	1863.2100	1.8632	2303.5500	2.3036	23.633	0.0000	0.0000
2023/11/02	2044	01/08/2024	12.28 Put	Bond Future	6487.9600	6.4880	5684.1100	5.6841	12.390	0.0000	0.0000
2023/11/02	2044	01/08/2024		Bond Future	13.1285	69.5872	12.8911	70.8314	1.808	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.91 Call	Bond Future	3358.3400	3.3583	3968.2100	3.9682	18.160	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.91 Put	Bond Future	5229.9700	5.2300	4565.5500	4.5656	12.704	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.92 Call	Bond Future	3381.6600	3.3817	3994.0800	3.9941	18.110	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.92 Put	Bond Future	5200.2900	5.2003	4538.4200	4.5384	12.728	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.90 Call	Bond Future	3335.0900	3.3351	3942.4100	3.9424	18.210	0.0000	0.0000
2023/11/02	2044	07/11/2024	12.90 Put	Bond Future	5259.7900	5.2598	4592.8200	4.5928	12.681	0.0000	0.0000
2023/11/02	2044	07/11/2024		Bond Future	13.2709	71.2555	13.0234	72.5298	1.865	0.0000	0.0000
2023/11/02	2046	02/11/2023		Bond Future	104.8857	104.8857	108.1277	108.1277	3.091	0.0000	0.0000
2023/11/02	2046	01/02/2024		Bond Future	107.2213	107.2213	110.6195	110.6195	3.169	0.0000	0.0000
2023/11/02	2046	02/05/2024		Bond Future	107.4854	107.4854	110.9597	110.9597	3.232	0.0000	0.0000
2023/11/02	2046	01/08/2024		Bond Future	109.9083	109.9083	113.4611	113.4611	3.232	0.0000	0.0000
2023/11/02	2046	07/11/2024		Bond Future	110.3726	110.3726	114.0102	114.0102	3.296	0.0000	0.0000
2023/11/02	2050	02/11/2023		Bond Future	105.4759	105.4759	109.4063	109.4063	3.726	0.0000	0.0000
2023/11/02	2050	01/02/2024		Bond Future	105.5710	105.5710	110.1521	110.1521	4.339	0.0000	0.0000
2023/11/02	2050	02/05/2024		Bond Future	107.9468	107.9468	112.6311	112.6311	4.339	0.0000	0.0000
2023/11/02	2050	01/08/2024		Bond Future	108.0771	108.0771	112.8651	112.8651	4.430	0.0000	0.0000
2023/11/02	2050	07/11/2024		Bond Future	110.6981	110.6981	115.6024	115.6024	4.430	0.0000	0.0000
2023/11/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	AL37	02/11/2023		Index Future	902.8250	902.8250	907.7830	907.7830	0.549	0.0000	0.0000
2023/11/02	AL37	01/02/2024		Index Future	922.7050	922.7050	928.8760	928.8760	0.669	0.0000	0.0000
2023/11/02	AL37	02/05/2024		Index Future	943.2500	943.2500	949.5600	949.5600	0.669	0.0000	0.0000
2023/11/02	AL37	01/08/2024		Index Future	964.3040	964.3040	970.7560	970.7560	0.669	0.0000	0.0000
2023/11/02	AL37	07/11/2024		Index Future	987.4790	987.4790	994.0890	994.0890	0.669	0.0000	0.0000
2023/11/02	AL7T	02/11/2023		Index Future	1017.6080	1017.6080	1027.9290	1027.9290	1.014	0.0000	0.0000
2023/11/02	AL7T	01/02/2024		Index Future	1040.0150	1040.0150	1052.7640	1052.7640	1.226	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	
2023/11/02	AL7T	02/05/2024	Index Future		1063.1730	1063.1730	1076.2070	1076.2070	1.226	0.0000	0.0000
2023/11/02	AL7T	01/08/2024	Index Future		1086.9020	1086.9020	1100.2290	1100.2290	1.226	0.0000	0.0000
2023/11/02	AL7T	07/11/2024	Index Future		1113.0240	1113.0240	1126.6750	1126.6750	1.226	0.0000	0.0000
2023/11/02	ALBI	02/11/2023	Index Future		891.0890	891.0890	899.8780	899.8780	0.986	0.0000	0.0000
2023/11/02	ALBI	01/02/2024	Index Future		910.7110	910.7110	921.3350	921.3350	1.167	0.0000	0.0000
2023/11/02	ALBI	02/05/2024	Index Future		930.9890	930.9890	941.8510	941.8510	1.167	0.0000	0.0000
2023/11/02	ALBI	01/08/2024	Index Future		951.7690	951.7690	962.8750	962.8750	1.167	0.0000	0.0000
2023/11/02	ALBI	07/11/2024	Index Future		974.6430	974.6430	986.0180	986.0180	1.167	0.0000	0.0000
2023/11/02	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/02	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	C219	31/03/2029	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
2023/11/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/02	ES33	02/11/2023		Bond Future	12.9068	71.3903	12.7350	72.1382	1.331	0.0000
2023/11/02	ES33	01/02/2024		Bond Future	13.0660	72.9801	12.8501	73.9014	1.652	0.0000
2023/11/02	ES33	02/05/2024		Bond Future	13.2265	70.8231	13.0011	71.7652	1.704	0.0000
2023/11/02	ES33	01/08/2024		Bond Future	13.3940	72.4189	13.1584	73.3824	1.759	0.0000
2023/11/02	ES33	07/11/2024		Bond Future	13.5924	70.3694	13.3450	71.3565	1.820	0.0000
2023/11/02	ES42	02/11/2023		Bond Future	13.3366	67.3706	13.1550	68.2737	1.362	0.0000
2023/11/02	ES42	01/02/2024		Bond Future	13.4797	68.8708	13.2649	69.9224	1.594	0.0000
2023/11/02	ES42	02/05/2024		Bond Future	13.6292	66.1581	13.4054	67.2335	1.642	0.0000
2023/11/02	ES42	01/08/2024		Bond Future	13.7813	67.6482	13.5483	68.7480	1.691	0.0000
2023/11/02	ES42	07/11/2024		Bond Future	13.9577	65.0183	13.7139	66.1449	1.747	0.0000
2023/11/02	GOVI	02/11/2023		GOVI	878.0920	878.0920	886.7830	886.7830	0.990	0.0000
2023/11/02	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	9730.0000	0.9730	100.000	0.0000
2023/11/02	GOVI	02/11/2023	885.81 Put	GOVI	77180.0000	7.7180	0.0000	0.0000	(100.000)	0.0000
2023/11/02	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	9630.0000	0.9630	100.000	0.0000
2023/11/02	GOVI	02/11/2023	885.82 Put	GOVI	77280.0000	7.7280	0.0000	0.0000	(100.000)	0.0000
2023/11/02	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	9830.0000	0.9830	100.000	0.0000
2023/11/02	GOVI	02/11/2023	885.80 Put	GOVI	77080.0000	7.7080	0.0000	0.0000	(100.000)	0.0000
2023/11/02	GOVI	01/02/2024	879.99 Call	GOVI	174370.0000	17.4370	279480.0000	27.9480	60.280	0.0000
2023/11/02	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/02	GOVI	01/02/2024	880.00 Call	GOVI	174270.0000	17.4270	279380.0000	27.9380	60.314	0.0000
2023/11/02	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/02	GOVI	01/02/2024	879.98 Call	GOVI	174470.0000	17.4470	279580.0000	27.9580	60.245	0.0000
2023/11/02	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/11/02	GOVI	01/02/2024		GOVI	897.4270	897.4270	907.9380	907.9380	1.171	0.0000	0.0000
2023/11/02	GOVI	02/05/2024		GOVI	917.4100	917.4100	928.1560	928.1560	1.171	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.98 Put	GOVI	335700.0000	33.5700	228240.0000	22.8240	32.011	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.99 Put	GOVI	335800.0000	33.5800	228340.0000	22.8340	32.001	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GOVI	02/05/2024	950.97 Put	GOVI	335600.0000	33.5600	228140.0000	22.8140	32.020	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	54940.0000	5.4940	100.000	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.38 Put	GOVI	54930.0000	5.4930	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	54840.0000	5.4840	100.000	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.39 Put	GOVI	55030.0000	5.5030	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	55040.0000	5.5040	100.000	0.0000	0.0000
2023/11/02	GOVI	01/08/2024	943.37 Put	GOVI	54830.0000	5.4830	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	GOVI	01/08/2024		GOVI	937.8870	937.8870	948.8740	948.8740	1.171	0.0000	0.0000
2023/11/02	GOVI	07/11/2024		GOVI	960.4270	960.4270	971.6810	971.6810	1.172	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.79 Call	GOVI	116370.0000	11.6370	228910.0000	22.8910	96.709	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.80 Call	GOVI	116270.0000	11.6270	228810.0000	22.8810	96.792	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.78 Call	GOVI	116470.0000	11.6470	229010.0000	22.9010	96.626	0.0000	0.0000
2023/11/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/02	IGOV	02/11/2023		Index Future	322.2270	322.2270	327.7690	327.7690	1.720	0.0000	0.0000
2023/11/02	IGOV	01/02/2024		Index Future	329.4030	329.4030	336.0800	336.0800	2.027	0.0000	0.0000
2023/11/02	IGOV	02/05/2024		Index Future	336.8160	336.8160	343.6440	343.6440	2.027	0.0000	0.0000
2023/11/02	IGOV	01/08/2024		Index Future	344.4110	344.4110	351.3930	351.3930	2.027	0.0000	0.0000
2023/11/02	IGOV	07/11/2024		Index Future	352.7690	352.7690	359.9220	359.9220	2.028	0.0000	0.0000
2023/11/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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	
2023/11/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/02	JBAF	15/11/2023		Jibar Tradeable Future	8.3550	91.6450	8.3550	91.6450	0.000	0.0000	0.0000
2023/11/02	JBAF	20/12/2023		Jibar Tradeable Future	8.4250	91.5750	8.3850	91.6150	0.475	0.0000	0.0000
2023/11/02	JBAF	17/01/2024		Jibar Tradeable Future	8.4100	91.5900	8.3700	91.6300	0.476	0.0000	0.0000
2023/11/02	JBAF	21/02/2024		Jibar Tradeable Future	8.4300	91.5700	8.3700	91.6300	0.712	0.0000	0.0000
2023/11/02	JBAF	20/03/2024		Jibar Tradeable Future	8.4250	91.5750	8.3650	91.6350	0.712	0.0000	0.0000
2023/11/02	JBAF	17/04/2024		Jibar Tradeable Future	8.3700	91.6300	8.2900	91.7100	0.956	0.0000	0.0000
2023/11/02	JBAF	19/06/2024		Jibar Tradeable Future	8.2900	91.7100	8.1800	91.8200	1.327	0.0000	0.0000
2023/11/02	JBAF	18/09/2024		Jibar Tradeable Future	8.2000	91.8000	8.0700	91.9300	1.585	0.0000	0.0000
2023/11/02	JBAF	18/12/2024		Jibar Tradeable Future	8.0000	92.0000	7.8300	92.1700	2.125	0.0000	0.0000
2023/11/02	JBAF	19/03/2025		Jibar Tradeable Future	7.9750	92.0250	7.8050	92.1950	2.132	0.0000	0.0000
2023/11/02	JBAF	18/06/2025		Jibar Tradeable Future	7.8600	92.1400	7.6900	92.3100	2.163	0.0000	0.0000
2023/11/02	JBAF	17/09/2025		Jibar Tradeable Future	7.8850	92.1150	7.7250	92.2750	2.029	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.70 Put	Bond Future	2261.4500	2.2615	1336.3900	1.3364	40.906	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023	13.59 Call	Bond Future	7123.8900	7.1239	8048.9500	8.0490	12.985	0.0000	0.0000
2023/11/02	R035	02/11/2023	13.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023	12.24 Put	Bond Future	36.0500	0.0361	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R035	02/11/2023	12.24 Call	Bond Future	623.2300	0.6232	1512.2400	1.5122	142.646	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.74 Put	Bond Future	2045.5500	2.0456	1120.4900	1.1205	45.223	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.74 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023		Bond Future	12.1265	81.9023	11.9500	82.8274	1.455	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.42 Put	Bond Future	3795.2600	3.7953	2870.2000	2.8702	24.374	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.43 Put	Bond Future	3739.7900	3.7398	2814.7300	2.8147	24.736	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.41 Put	Bond Future	3850.7700	3.8508	2925.7100	2.9257	24.023	0.0000	0.0000
2023/11/02	R035	02/11/2023	10.62 Put	Bond Future	8403.6700	8.4037	7478.6100	7.4786	11.008	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
2023/11/02	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/02	R035	02/11/2023	11.12 Put	Bond Future	5483.3500	5.4834	4558.2900	4.5583	16.870	0.0000
2023/11/02	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/02	R035	02/11/2023	12.85 Call	Bond Future	3640.1500	3.6402	4565.2100	4.5652	25.413	0.0000
2023/11/02	R035	02/11/2023	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/02	R035	01/02/2024	10.62 Put	Bond Future	9057.9800	9.0580	8005.2500	8.0053	11.622	0.0000
2023/11/02	R035	01/02/2024	10.62 Call	Bond Future	77.9100	0.0779	132.3700	0.1324	69.901	0.0000
2023/11/02	R035	01/02/2024	11.12 Put	Bond Future	6359.9800	6.3600	5403.0300	5.4030	15.046	0.0000
2023/11/02	R035	01/02/2024	11.12 Call	Bond Future	270.2100	0.2702	420.4500	0.4205	55.601	0.0000
2023/11/02	R035	01/02/2024	13.46 Call	Bond Future	6293.8400	6.2938	7253.2800	7.2533	15.244	0.0000
2023/11/02	R035	01/02/2024	13.46 Put	Bond Future	470.8200	0.4708	323.0700	0.3231	31.381	0.0000
2023/11/02	R035	01/02/2024	12.19 Call	Bond Future	1903.0000	1.9030	2477.8900	2.4779	30.210	0.0000
2023/11/02	R035	01/02/2024	12.19 Put	Bond Future	2233.1300	2.2331	1700.8300	1.7008	23.836	0.0000
2023/11/02	R035	01/02/2024	12.20 Call	Bond Future	1929.1300	1.9291	2508.3600	2.5084	30.025	0.0000
2023/11/02	R035	01/02/2024	12.20 Put	Bond Future	2208.0300	2.2080	1680.0700	1.6801	23.911	0.0000
2023/11/02	R035	01/02/2024	12.18 Call	Bond Future	1877.2100	1.8772	2447.7500	2.4478	30.393	0.0000
2023/11/02	R035	01/02/2024	12.18 Put	Bond Future	2258.6300	2.2586	1721.9800	1.7220	23.760	0.0000
2023/11/02	R035	01/02/2024		Bond Future	12.2546	83.7058	12.0394	84.8130	1.756	0.0000
2023/11/02	R035	02/05/2024		Bond Future	12.3759	81.0568	12.1519	82.1888	1.811	0.0000
2023/11/02	R035	02/05/2024	11.20 Call	Bond Future	744.2000	0.7442	994.8500	0.9949	33.680	0.0000
2023/11/02	R035	02/05/2024	11.20 Put	Bond Future	6944.2200	6.9442	6062.9100	6.0629	12.691	0.0000
2023/11/02	R035	02/05/2024	11.21 Call	Bond Future	754.2200	0.7542	1007.4200	1.0074	33.571	0.0000
2023/11/02	R035	02/05/2024	11.21 Put	Bond Future	6898.7300	6.8987	6019.9700	6.0200	12.738	0.0000
2023/11/02	R035	02/05/2024	11.19 Call	Bond Future	734.2800	0.7343	982.3900	0.9824	33.790	0.0000
2023/11/02	R035	02/05/2024	11.19 Put	Bond Future	6989.8700	6.9899	6106.0200	6.1060	12.645	0.0000
2023/11/02	R035	01/08/2024	11.80 Call	Bond Future	1947.1100	1.9471	2386.4400	2.3864	22.563	0.0000
2023/11/02	R035	01/08/2024	11.80 Put	Bond Future	5497.0600	5.4971	4778.9800	4.7790	13.063	0.0000
2023/11/02	R035	01/08/2024	11.81 Call	Bond Future	1965.8100	1.9658	2407.8600	2.4079	22.487	0.0000
2023/11/02	R035	01/08/2024	11.81 Put	Bond Future	5463.6400	5.4636	4748.2800	4.7483	13.093	0.0000
2023/11/02	R035	01/08/2024	11.79 Call	Bond Future	1928.5100	1.9285	2365.1300	2.3651	22.640	0.0000
2023/11/02	R035	01/08/2024	11.79 Put	Bond Future	5530.6200	5.5306	4809.8300	4.8098	13.033	0.0000
2023/11/02	R035	01/08/2024		Bond Future	12.5020	82.8649	12.2683	84.0223	1.869	0.0000
2023/11/02	R035	07/11/2024		Bond Future	12.6536	80.3357	12.4090	81.5212	1.933	0.0000
2023/11/02	R035	07/11/2024	12.18 Call	Bond Future	2665.9400	2.6659	3193.4800	3.1935	19.788	0.0000
2023/11/02	R035	07/11/2024	12.18 Put	Bond Future	4983.7600	4.9838	4325.8900	4.3259	13.200	0.0000
2023/11/02	R035	07/11/2024	12.19 Call	Bond Future	2686.5400	2.6865	3216.6000	3.2166	19.730	0.0000
2023/11/02	R035	07/11/2024	12.19 Put	Bond Future	4954.4400	4.9544	4299.0900	4.2991	13.228	0.0000
2023/11/02	R035	07/11/2024	12.17 Call	Bond Future	2645.1200	2.6451	3170.1100	3.1701	19.847	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	
2023/11/02	R035	07/11/2024	12.17 Put	Bond Future	5012.9000	5.0129	4352.4800	4.3525	13.174	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.82 Call	Bond Future	1074.7500	1.0748	2351.6100	2.3516	118.805	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.82 Put	Bond Future	29.4000	0.0294	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.83 Call	Bond Future	1138.9800	1.1390	2421.1500	2.4212	112.572	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.83 Put	Bond Future	24.0900	0.0241	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.81 Call	Bond Future	1011.3900	1.0114	2281.9800	2.2820	125.628	0.0000	0.0000
2023/11/02	R053	02/11/2023	12.81 Put	Bond Future	35.6700	0.0357	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R053	02/11/2023		Bond Future	12.6714	93.1430	12.4900	94.4493	1.431	0.0000	0.0000
2023/11/02	R053	01/02/2024		Bond Future	12.7904	95.1940	12.5811	96.6779	1.636	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.93 Call	Bond Future	3502.8500	3.5029	4384.5700	4.3846	25.172	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.93 Put	Bond Future	2537.1300	2.5371	1935.0200	1.9350	23.732	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.94 Call	Bond Future	3542.9900	3.5430	4429.8400	4.4298	25.031	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.94 Put	Bond Future	2508.8400	2.5088	1911.8600	1.9119	23.795	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.92 Call	Bond Future	3462.9000	3.4629	4339.4600	4.3395	25.313	0.0000	0.0000
2023/11/02	R053	01/02/2024	12.92 Put	Bond Future	2565.7000	2.5657	1958.4300	1.9584	23.669	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.03 Call	Bond Future	4630.4400	4.6304	5500.8000	5.5008	18.796	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.03 Put	Bond Future	3825.9800	3.8260	3179.3200	3.1793	16.902	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.04 Call	Bond Future	4669.0600	4.6691	5543.1700	5.5432	18.721	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.04 Put	Bond Future	3797.1800	3.7972	3154.2700	3.1543	16.931	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.02 Call	Bond Future	4591.6700	4.5917	5458.2800	5.4583	18.874	0.0000	0.0000
2023/11/02	R053	02/05/2024	13.02 Put	Bond Future	3854.7300	3.8547	3204.3200	3.2043	16.873	0.0000	0.0000
2023/11/02	R053	02/05/2024		Bond Future	12.9118	91.4483	12.6940	92.9653	1.686	0.0000	0.0000
2023/11/02	R053	01/08/2024		Bond Future	13.0369	93.4877	12.8103	95.0387	1.738	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.14 Call	Bond Future	5433.6500	5.4337	6312.4200	6.3124	16.173	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.14 Put	Bond Future	4743.6700	4.7437	4071.3700	4.0714	14.173	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.15 Call	Bond Future	5470.6900	5.4707	6352.6100	6.3526	16.121	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.15 Put	Bond Future	4714.3500	4.7144	4045.2000	4.0452	14.194	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.13 Call	Bond Future	5396.7000	5.3967	6272.2900	6.2723	16.225	0.0000	0.0000
2023/11/02	R053	01/08/2024	13.13 Put	Bond Future	4773.1800	4.7732	4097.7000	4.0977	14.152	0.0000	0.0000
2023/11/02	R053	07/11/2024		Bond Future	13.1801	89.8565	12.9433	91.4452	1.796	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.80 Call	Bond Future	4412.6600	4.4127	5168.4000	5.1684	17.127	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.80 Put	Bond Future	6988.7300	6.9887	6155.8200	6.1558	11.918	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.81 Call	Bond Future	4442.8800	4.4429	5201.7600	5.2018	17.081	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.81 Put	Bond Future	6949.3900	6.9494	6119.6200	6.1196	11.940	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.79 Call	Bond Future	4382.5300	4.3825	5135.1300	5.1351	17.173	0.0000	0.0000
2023/11/02	R053	07/11/2024	12.79 Put	Bond Future	7028.2500	7.0283	6192.2000	6.1922	11.896	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.39 Call	Bond Future	487.6100	0.4876	869.4400	0.8694	78.306	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
2023/11/02	R186	02/11/2023	9.39 Put	Bond Future	1.2300	0.0012	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.40 Call	Bond Future	514.3000	0.5143	896.4600	0.8965	74.307	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.40 Put	Bond Future	0.9000	0.0009	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.38 Call	Bond Future	461.0300	0.4610	842.4100	0.8424	82.723	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.38 Put	Bond Future	1.6800	0.0017	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R186	02/11/2023		Bond Future	9.2106	107.3952	9.0700	107.7782	1.526	0.0000	0.0000
2023/11/02	R186	02/11/2023	10.42 Call	Bond Future	3223.3900	3.2234	3606.4500	3.6065	11.884	0.0000	0.0000
2023/11/02	R186	02/11/2023	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.15 Put	Bond Future	189.6300	0.1896	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R186	02/11/2023	9.15 Call	Bond Future	24.7900	0.0248	218.2200	0.2182	780.274	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.51 Call	Bond Future	1201.5100	1.2015	1539.8500	1.5399	28.160	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.51 Put	Bond Future	514.1200	0.5141	349.8000	0.3498	31.961	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.52 Call	Bond Future	1218.2700	1.2183	1558.7400	1.5587	27.947	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.52 Put	Bond Future	505.8600	0.5059	343.6700	0.3437	32.062	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.50 Call	Bond Future	1185.0400	1.1850	1521.2300	1.5212	28.370	0.0000	0.0000
2023/11/02	R186	01/02/2024	9.50 Put	Bond Future	522.6800	0.5227	356.2100	0.3562	31.849	0.0000	0.0000
2023/11/02	R186	01/02/2024		Bond Future	9.2365	104.4503	9.0379	104.9529	2.150	0.0000	0.0000
2023/11/02	R186	02/05/2024		Bond Future	9.2563	106.7757	9.0360	107.2897	2.380	0.0000	0.0000
2023/11/02	R186	02/05/2024	10.40 Call	Bond Future	2973.3000	2.9733	3394.3000	3.3943	14.159	0.0000	0.0000
2023/11/02	R186	02/05/2024	10.40 Put	Bond Future	356.3400	0.3563	263.3300	0.2633	26.101	0.0000	0.0000
2023/11/02	R186	02/05/2024	9.73 Put	Bond Future	672.2900	0.6723	508.5800	0.5086	24.351	0.0000	0.0000
2023/11/02	R186	02/05/2024	9.73 Call	Bond Future	1766.6500	1.7667	2116.9500	2.1170	19.828	0.0000	0.0000
2023/11/02	R186	02/05/2024	8.00 Call	Bond Future	153.5700	0.1536	227.2900	0.2273	48.004	0.0000	0.0000
2023/11/02	R186	02/05/2024	8.00 Put	Bond Future	3129.0200	3.1290	2688.7300	2.6887	14.071	0.0000	0.0000
2023/11/02	R186	02/05/2024	8.01 Call	Bond Future	156.0100	0.1560	230.7000	0.2307	47.875	0.0000	0.0000
2023/11/02	R186	02/05/2024	8.01 Put	Bond Future	3107.3400	3.1073	2668.0200	2.6680	14.138	0.0000	0.0000
2023/11/02	R186	02/05/2024	7.99 Call	Bond Future	151.1700	0.1512	223.9200	0.2239	48.125	0.0000	0.0000
2023/11/02	R186	02/05/2024	7.99 Put	Bond Future	3150.7400	3.1507	2709.4800	2.7095	14.005	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.69 Call	Bond Future	603.8300	0.6038	794.7900	0.7948	31.625	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.69 Put	Bond Future	1863.5100	1.8635	1528.7700	1.5288	17.963	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.70 Call	Bond Future	612.1200	0.6121	804.6800	0.8047	31.458	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.70 Put	Bond Future	1850.2200	1.8502	1517.0800	1.5171	18.005	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.68 Call	Bond Future	595.6000	0.5956	784.9600	0.7850	31.793	0.0000	0.0000
2023/11/02	R186	01/08/2024	8.68 Put	Bond Future	1876.8600	1.8769	1540.5200	1.5405	17.920	0.0000	0.0000
2023/11/02	R186	01/08/2024		Bond Future	9.2783	103.8482	9.0317	104.3739	2.658	0.0000	0.0000
2023/11/02	R186	07/11/2024	9.14 Call	Bond Future	1120.7100	1.1207	1387.8100	1.3878	23.833	0.0000	0.0000
2023/11/02	R186	07/11/2024	9.14 Put	Bond Future	1445.3600	1.4454	1173.8400	1.1738	18.786	0.0000	0.0000
2023/11/02	R186	07/11/2024	9.15 Call	Bond Future	1131.1100	1.1311	1399.4900	1.3995	23.727	0.0000	0.0000
2023/11/02	R186	07/11/2024	9.15 Put	Bond Future	1436.6600	1.4367	1166.4200	1.1664	18.810	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	
2023/11/02	R186	07/11/2024	9.13 Call	Bond Future	1110.3600	1.1104	1376.1700	1.3762	23.939	0.0000	0.0000
2023/11/02	R186	07/11/2024	9.13 Put	Bond Future	1454.1200	1.4541	1181.3100	1.1813	18.761	0.0000	0.0000
2023/11/02	R186	07/11/2024		Bond Future	9.3103	106.3402	9.0282	106.8788	3.030	0.0000	0.0000
2023/11/02	R197	02/11/2023		Bond Future	342.7615	342.7615	342.5909	342.5909	0.050	0.0000	0.0000
2023/11/02	R202	02/11/2023		Bond Future	249.7569	249.7569	252.7169	252.7169	1.185	0.0000	0.0000
2023/11/02	R202	01/02/2024		Bond Future	250.3444	250.3444	254.0005	254.0005	1.460	0.0000	0.0000
2023/11/02	R202	02/05/2024		Bond Future	255.9782	255.9782	259.7169	259.7169	1.461	0.0000	0.0000
2023/11/02	R202	01/08/2024		Bond Future	256.6556	256.6556	260.4749	260.4749	1.488	0.0000	0.0000
2023/11/02	R202	07/11/2024		Bond Future	262.8806	262.8806	266.7933	266.7933	1.488	0.0000	0.0000
2023/11/02	R209	02/11/2023		Bond Future	12.2063	63.0708	12.0350	63.8557	1.403	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.34 Put	Bond Future	4114.9900	4.1150	3330.0600	3.3301	19.075	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.35 Put	Bond Future	4065.3700	4.0654	3280.4400	3.2804	19.308	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R209	02/11/2023	11.33 Put	Bond Future	4164.6600	4.1647	3379.7300	3.3797	18.847	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.13 Call	Bond Future	1408.1700	1.4082	1864.8100	1.8648	32.428	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.13 Put	Bond Future	2251.6300	2.2516	1740.7100	1.7407	22.691	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.14 Call	Bond Future	1428.9600	1.4290	1889.5100	1.8895	32.230	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.14 Put	Bond Future	2226.8400	2.2268	1719.8300	1.7198	22.768	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.12 Call	Bond Future	1387.4000	1.3874	1840.1300	1.8401	32.632	0.0000	0.0000
2023/11/02	R209	01/02/2024	12.12 Put	Bond Future	2276.5000	2.2765	1761.6700	1.7617	22.615	0.0000	0.0000
2023/11/02	R209	01/02/2024		Bond Future	12.3167	64.4595	12.1028	65.4271	1.736	0.0000	0.0000
2023/11/02	R209	02/05/2024		Bond Future	12.4293	62.7414	12.2074	63.7306	1.785	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.18 Call	Bond Future	584.2400	0.5842	786.5900	0.7866	34.635	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.18 Put	Bond Future	6449.0700	6.4491	5662.2800	5.6623	12.200	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.19 Call	Bond Future	592.2600	0.5923	796.7400	0.7967	34.525	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.19 Put	Bond Future	6407.1900	6.4072	5622.5300	5.6225	12.247	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.17 Call	Bond Future	576.1900	0.5762	776.4000	0.7764	34.747	0.0000	0.0000
2023/11/02	R209	02/05/2024	11.17 Put	Bond Future	6490.9800	6.4910	5702.0500	5.7021	12.154	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.79 Call	Bond Future	1631.8100	1.6318	2004.6100	2.0046	22.846	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.79 Put	Bond Future	5039.3100	5.0393	4400.7700	4.4008	12.671	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.80 Call	Bond Future	1647.8400	1.6478	2023.0200	2.0230	22.768	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.80 Put	Bond Future	5008.6100	5.0086	4372.4500	4.3725	12.701	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.78 Call	Bond Future	1615.8800	1.6159	1986.3000	1.9863	22.924	0.0000	0.0000
2023/11/02	R209	01/08/2024	11.78 Put	Bond Future	5070.1500	5.0702	4429.2300	4.4292	12.641	0.0000	0.0000
2023/11/02	R209	01/08/2024		Bond Future	12.5461	64.1409	12.3158	65.1522	1.835	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	
2023/11/02	R209	07/11/2024		Bond Future	12.6806	62.5222	12.4407	63.5580	1.892	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.22 Call	Bond Future	2432.4000	2.4324	2899.9400	2.8999	19.221	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.22 Put	Bond Future	4442.2300	4.4422	3873.9000	3.8739	12.794	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.23 Call	Bond Future	2450.8700	2.4509	2920.6000	2.9206	19.166	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.23 Put	Bond Future	4416.1200	4.4161	3849.9800	3.8500	12.820	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.21 Call	Bond Future	2413.7500	2.4138	2879.0900	2.8791	19.279	0.0000	0.0000
2023/11/02	R209	07/11/2024	12.21 Put	Bond Future	4468.2100	4.4682	3897.6800	3.8977	12.769	0.0000	0.0000
2023/11/02	R210	02/11/2023		Bond Future	223.3081	223.3081	224.7614	224.7614	0.651	0.0000	0.0000
2023/11/02	R210	01/02/2024		Bond Future	228.2810	228.2810	230.0459	230.0459	0.773	0.0000	0.0000
2023/11/02	R210	02/05/2024		Bond Future	230.1607	230.1607	231.9649	231.9649	0.784	0.0000	0.0000
2023/11/02	R210	01/08/2024		Bond Future	235.3492	235.3492	237.1946	237.1946	0.784	0.0000	0.0000
2023/11/02	R210	07/11/2024		Bond Future	237.7212	237.7212	239.6092	239.6092	0.794	0.0000	0.0000
2023/11/02	R213	02/11/2023		Bond Future	11.1513	80.9023	10.9800	81.6347	1.536	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.12 Put	Bond Future	237.8200	0.2378	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.13 Call	Bond Future	121.8300	0.1218	641.8600	0.6419	426.849	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.13 Put	Bond Future	212.4400	0.2124	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.11 Call	Bond Future	89.1200	0.0891	556.6500	0.5567	524.607	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.11 Put	Bond Future	264.9400	0.2649	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.12 Call	Bond Future	104.6200	0.1046	599.2700	0.5993	472.806	0.0000	0.0000
2023/11/02	R213	02/11/2023	12.70 Call	Bond Future	6253.2300	6.2532	6985.7000	6.9857	11.713	0.0000	0.0000
2023/11/02	R213	02/11/2023	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.44 Put	Bond Future	0.4600	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R213	02/11/2023	11.44 Call	Bond Future	1215.9600	1.2160	1947.9700	1.9480	60.200	0.0000	0.0000
2023/11/02	R213	02/11/2023	10.94 Put	Bond Future	905.8900	0.9059	172.2600	0.1723	80.984	0.0000	0.0000
2023/11/02	R213	02/11/2023	10.94 Call	Bond Future	1.1600	0.0012	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.71 Call	Bond Future	2816.1900	2.8162	3462.6100	3.4626	22.954	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.71 Put	Bond Future	983.8000	0.9838	706.0300	0.7060	28.234	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.72 Call	Bond Future	2843.8200	2.8438	3493.0800	3.4931	22.831	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.72 Put	Bond Future	971.2300	0.9712	696.3000	0.6963	28.307	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.70 Call	Bond Future	2788.5200	2.7885	3432.1000	3.4321	23.080	0.0000	0.0000
2023/11/02	R213	01/02/2024	11.70 Put	Bond Future	996.3600	0.9964	715.7500	0.7158	28.164	0.0000	0.0000
2023/11/02	R213	01/02/2024		Bond Future	11.2610	82.6837	11.0394	83.6079	1.968	0.0000	0.0000
2023/11/02	R213	02/05/2024		Bond Future	11.3638	80.9654	11.1314	81.9103	2.045	0.0000	0.0000
2023/11/02	R213	02/05/2024	10.29 Call	Bond Future	632.8200	0.6328	857.0000	0.8570	35.426	0.0000	0.0000
2023/11/02	R213	02/05/2024	10.29 Put	Bond Future	5118.2000	5.1182	4397.4600	4.3975	14.082	0.0000	0.0000
2023/11/02	R213	02/05/2024	10.30 Call	Bond Future	640.5200	0.6405	866.8400	0.8668	35.334	0.0000	0.0000
2023/11/02	R213	02/05/2024	10.30 Put	Bond Future	5082.6900	5.0827	4364.0900	4.3641	14.138	0.0000	0.0000
2023/11/02	R213	02/05/2024	10.28 Call	Bond Future	625.3600	0.6254	847.4500	0.8475	35.514	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/02	R213	02/05/2024	10.28 Put	Bond Future	5153.9700	5.1540	4431.1400	4.4311	14.025	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.87 Call	Bond Future	1648.5200	1.6485	2033.2400	2.0332	23.337	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.87 Put	Bond Future	4055.7000	4.0557	3474.2600	3.4743	14.336	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.88 Call	Bond Future	1663.7200	1.6637	2050.7200	2.0507	23.261	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.88 Put	Bond Future	4030.1600	4.0302	3451.0000	3.4510	14.371	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.86 Call	Bond Future	1633.6700	1.6337	2016.1300	2.0161	23.411	0.0000	0.0000
2023/11/02	R213	01/08/2024	10.86 Put	Bond Future	4081.6200	4.0816	3497.9200	3.4979	14.301	0.0000	0.0000
2023/11/02	R213	01/08/2024		Bond Future	11.4717	82.7717	11.2275	83.7379	2.128	0.0000	0.0000
2023/11/02	R213	07/11/2024		Bond Future	11.6078	81.1954	11.3497	82.1849	2.223	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.22 Call	Bond Future	2300.2600	2.3003	2756.6700	2.7567	19.842	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.22 Put	Bond Future	3793.1600	3.7932	3259.9900	3.2600	14.056	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.23 Call	Bond Future	2317.6100	2.3176	2776.0800	2.7761	19.782	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.23 Put	Bond Future	3771.5800	3.7716	3240.4700	3.2405	14.082	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.21 Call	Bond Future	2283.2900	2.2833	2737.6500	2.7377	19.899	0.0000	0.0000
2023/11/02	R213	07/11/2024	11.21 Put	Bond Future	3815.1500	3.8152	3279.9300	3.2799	14.029	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.46 Put	Bond Future	5061.5700	5.0616	4214.5400	4.2145	16.735	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.47 Put	Bond Future	5008.9800	5.0090	4161.9500	4.1620	16.910	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R214	02/11/2023	11.45 Put	Bond Future	5114.2200	5.1142	4267.1900	4.2672	16.562	0.0000	0.0000
2023/11/02	R214	02/11/2023		Bond Future	12.4863	59.1444	12.3050	59.9914	1.452	0.0000	0.0000
2023/11/02	R214	01/02/2024		Bond Future	12.6011	60.4467	12.3873	61.4330	1.697	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.15 Call	Bond Future	950.8100	0.9508	1311.6500	1.3117	37.951	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.15 Put	Bond Future	3062.8100	3.0628	2437.3400	2.4373	20.421	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.16 Call	Bond Future	967.1700	0.9672	1332.0000	1.3320	37.721	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.16 Put	Bond Future	3031.0400	3.0310	2409.5600	2.4096	20.504	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.14 Call	Bond Future	934.5100	0.9345	1291.3600	1.2914	38.186	0.0000	0.0000
2023/11/02	R214	01/02/2024	12.14 Put	Bond Future	3094.6900	3.0947	2465.2300	2.4652	20.340	0.0000	0.0000
2023/11/02	R214	02/05/2024		Bond Future	12.7092	58.4875	12.4877	59.4958	1.742	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.47 Call	Bond Future	602.3300	0.6023	810.3100	0.8103	34.529	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.47 Put	Bond Future	6618.8300	6.6188	5818.4800	5.8185	12.092	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.48 Call	Bond Future	610.8300	0.6108	821.0500	0.8211	34.415	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.48 Put	Bond Future	6574.9500	6.5750	5776.8400	5.7768	12.139	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.46 Call	Bond Future	593.9200	0.5939	799.6700	0.7997	34.643	0.0000	0.0000
2023/11/02	R214	02/05/2024	11.46 Put	Bond Future	6662.8600	6.6629	5860.2800	5.8603	12.046	0.0000	0.0000
2023/11/02	R214	02/05/2024	13.52 Call	Bond Future	4800.2600	4.8003	5538.8600	5.5389	15.387	0.0000	0.0000
2023/11/02	R214	02/05/2024	13.52 Put	Bond Future	1332.3600	1.3324	1062.6300	1.0626	20.245	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	
2023/11/02	R214	02/05/2024	12.87 Call	Bond Future	2979.8400	2.9798	3573.3400	3.5733	19.917	0.0000	0.0000
2023/11/02	R214	02/05/2024	12.87 Put	Bond Future	2264.3800	2.2644	1849.5500	1.8496	18.320	0.0000	0.0000
2023/11/02	R214	02/05/2024	12.12 Put	Bond Future	4123.9100	4.1239	3493.9400	3.4939	15.276	0.0000	0.0000
2023/11/02	R214	02/05/2024	12.12 Call	Bond Future	1378.9200	1.3789	1757.2800	1.7573	27.439	0.0000	0.0000
2023/11/02	R214	02/05/2024	12.14 Put	Bond Future	4061.4100	4.0614	3437.4000	3.4374	15.364	0.0000	0.0000
2023/11/02	R214	02/05/2024	12.14 Call	Bond Future	1412.9300	1.4129	1797.2500	1.7973	27.200	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.17 Call	Bond Future	1861.3200	1.8613	2269.4100	2.2694	21.925	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.17 Put	Bond Future	4859.0100	4.8590	4236.1300	4.2361	12.819	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.18 Call	Bond Future	1878.6700	1.8787	2289.2100	2.2892	21.853	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.18 Put	Bond Future	4828.4200	4.8284	4207.9900	4.2080	12.850	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.16 Call	Bond Future	1843.8600	1.8439	2249.5000	2.2495	22.000	0.0000	0.0000
2023/11/02	R214	01/08/2024	12.16 Put	Bond Future	4889.5500	4.8896	4264.2200	4.2642	12.789	0.0000	0.0000
2023/11/02	R214	01/08/2024		Bond Future	12.8201	59.7921	12.5906	60.8231	1.790	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.61 Call	Bond Future	2842.7800	2.8428	3351.2400	3.3512	17.886	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.61 Put	Bond Future	4361.2200	4.3612	3813.8200	3.8138	12.552	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.62 Call	Bond Future	2862.7500	2.8628	3373.3600	3.3734	17.836	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.62 Put	Bond Future	4335.7600	4.3358	3790.5100	3.7905	12.576	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.60 Call	Bond Future	2822.8900	2.8229	3329.2000	3.3292	17.936	0.0000	0.0000
2023/11/02	R214	07/11/2024	12.60 Put	Bond Future	4386.8000	4.3868	3837.2500	3.8373	12.527	0.0000	0.0000
2023/11/02	R214	07/11/2024		Bond Future	12.9510	57.9182	12.7124	58.9741	1.842	0.0000	0.0000
2023/11/02	R248	02/11/2023		Bond Future	12.6564	72.3093	12.4750	73.3282	1.433	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.48 Put	Bond Future	7101.4500	7.1015	6082.5700	6.0826	14.347	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.49 Put	Bond Future	7035.8500	7.0359	6016.9700	6.0170	14.481	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.47 Put	Bond Future	7167.1400	7.1671	6148.2600	6.1483	14.216	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.80 Put	Bond Future	5049.2700	5.0493	4030.3900	4.0304	20.179	0.0000	0.0000
2023/11/02	R248	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R248	02/11/2023	12.50 Put	Bond Future	891.6600	0.8917	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/02	R248	02/11/2023	12.50 Call	Bond Future	14.7400	0.0147	141.9600	0.1420	863.094	0.0000	0.0000
2023/11/02	R248	02/11/2023	13.60 Call	Bond Future	4905.8100	4.9058	5924.6900	5.9247	20.769	0.0000	0.0000
2023/11/02	R248	02/11/2023	13.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	R248	01/02/2024		Bond Future	12.7789	73.9015	12.5592	75.1173	1.719	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.15 Call	Bond Future	841.8600	0.8419	1204.0000	1.2040	43.017	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.15 Put	Bond Future	4424.3300	4.4243	3570.7500	3.5708	19.293	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.16 Call	Bond Future	858.1200	0.8581	1224.9600	1.2250	42.749	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.16 Put	Bond Future	4381.1000	4.3811	3532.2200	3.5322	19.376	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	
2023/11/02	R248	01/02/2024	12.14 Call	Bond Future	825.6900	0.8257	1183.1200	1.1831	43.289	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.14 Put	Bond Future	4467.7300	4.4677	3609.4400	3.6094	19.211	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.10 Call	Bond Future	3284.6800	3.2847	4085.5600	4.0856	24.382	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.10 Put	Bond Future	1573.1800	1.5732	1158.3400	1.1583	26.370	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.90 Call	Bond Future	6278.3800	6.2784	7306.6400	7.3066	16.378	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.90 Put	Bond Future	614.6200	0.6146	427.1600	0.4272	30.500	0.0000	0.0000
2023/11/02	R248	01/02/2024	11.50 Put	Bond Future	7848.1700	7.8482	6759.2400	6.7592	13.875	0.0000	0.0000
2023/11/02	R248	01/02/2024	11.50 Call	Bond Future	210.0100	0.2100	336.8000	0.3368	60.373	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.30 Put	Bond Future	3806.5800	3.8066	3025.0000	3.0250	20.532	0.0000	0.0000
2023/11/02	R248	01/02/2024	12.30 Call	Bond Future	1107.6100	1.1076	1541.7500	1.5418	39.196	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.37 Call	Bond Future	4241.5700	4.2416	5136.5300	5.1365	21.100	0.0000	0.0000
2023/11/02	R248	01/02/2024	13.37 Put	Bond Future	1148.1500	1.1482	827.3900	0.8274	27.937	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.40 Put	Bond Future	9434.6200	9.4346	8386.7100	8.3867	11.107	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.40 Call	Bond Future	516.0500	0.5161	711.0400	0.7110	37.785	0.0000	0.0000
2023/11/02	R248	02/05/2024	12.40 Put	Bond Future	4684.4100	4.6844	3948.2400	3.9482	15.715	0.0000	0.0000
2023/11/02	R248	02/05/2024	12.40 Call	Bond Future	1939.2200	1.9392	2445.9500	2.4460	26.131	0.0000	0.0000
2023/11/02	R248	02/05/2024	13.16 Call	Bond Future	4011.2500	4.0113	4772.3100	4.7723	18.973	0.0000	0.0000
2023/11/02	R248	02/05/2024	13.16 Put	Bond Future	2612.9700	2.6130	2131.1300	2.1311	18.440	0.0000	0.0000
2023/11/02	R248	02/05/2024		Bond Future	12.8945	71.0978	12.6664	72.3407	1.769	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.47 Call	Bond Future	573.5100	0.5735	785.3700	0.7854	36.941	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.47 Put	Bond Future	9030.4400	9.0304	7999.4000	7.9994	11.417	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.48 Call	Bond Future	582.1400	0.5821	796.4800	0.7965	36.819	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.48 Put	Bond Future	8973.5100	8.9735	7944.9500	7.9450	11.462	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.46 Call	Bond Future	564.9900	0.5650	774.3800	0.7744	37.061	0.0000	0.0000
2023/11/02	R248	02/05/2024	11.46 Put	Bond Future	9087.5800	9.0876	8054.0700	8.0541	11.373	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.31 Call	Bond Future	2164.9800	2.1650	2655.1100	2.6551	22.639	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.31 Put	Bond Future	6061.9100	6.0619	5281.2200	5.2812	12.879	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.32 Call	Bond Future	2185.6600	2.1857	2678.8000	2.6788	22.563	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.32 Put	Bond Future	6024.4900	6.0245	5246.8100	5.2468	12.909	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.30 Call	Bond Future	2144.4000	2.1444	2631.5300	2.6315	22.716	0.0000	0.0000
2023/11/02	R248	01/08/2024	12.30 Put	Bond Future	6099.5100	6.0995	5315.8200	5.3158	12.848	0.0000	0.0000
2023/11/02	R248	01/08/2024		Bond Future	13.0136	72.6837	12.7765	73.9545	1.821	0.0000	0.0000
2023/11/02	R248	07/11/2024		Bond Future	13.1537	69.9735	12.9064	71.2750	1.880	0.0000	0.0000
2023/11/02	R248	07/11/2024	12.79 Call	Bond Future	3463.9600	3.4640	4088.4400	4.0884	18.028	0.0000	0.0000
2023/11/02	R248	07/11/2024	12.79 Put	Bond Future	5393.4600	5.3935	4716.4300	4.7164	12.553	0.0000	0.0000
2023/11/02	R248	07/11/2024	12.80 Call	Bond Future	3488.5500	3.4886	4115.6400	4.1156	17.976	0.0000	0.0000
2023/11/02	R248	07/11/2024	12.80 Put	Bond Future	5363.7000	5.3637	4689.2800	4.6893	12.574	0.0000	0.0000
2023/11/02	R248	07/11/2024	12.78 Call	Bond Future	3439.4400	3.4394	4061.3100	4.0613	18.081	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	
2023/11/02	R248	07/11/2024	12.78 Put	Bond Future	5423.3700	5.4234	4743.7300	4.7437	12.532	0.0000	0.0000
2023/11/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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