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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2023/10/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	2025	02/11/2023		Bond Future	172.6693	172.6693	172.7425	0.042	0.0000	0.0000
2023/10/10	2025	01/02/2024		Bond Future	174.7397	174.7397	174.8145	0.043	0.0000	0.0000
2023/10/10	2025	02/05/2024		Bond Future	178.7143	178.7143	178.7909	0.043	0.0000	0.0000
2023/10/10	2025	01/08/2024		Bond Future	181.0031	181.0031	181.0814	0.043	0.0000	0.0000
2023/10/10	2025	07/11/2024		Bond Future	185.3822	185.3822	185.4630	0.044	0.0000	0.0000
2023/10/10	2029	02/11/2023		Bond Future	124.7771	124.7771	124.8304	0.043	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	
2023/10/10	2029	01/02/2024		Bond Future	127.5687	127.5687	127.6231	127.6231	0.043	0.0000	0.0000
2023/10/10	2029	02/05/2024		Bond Future	129.1049	129.1049	129.1606	129.1606	0.043	0.0000	0.0000
2023/10/10	2029	01/08/2024		Bond Future	132.0860	132.0860	132.1431	132.1431	0.043	0.0000	0.0000
2023/10/10	2029	07/11/2024		Bond Future	133.8815	133.8815	133.9401	133.9401	0.044	0.0000	0.0000
2023/10/10	2030	02/11/2023		Bond Future	10.9345	89.1128	10.7914	89.6971	1.309	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.81 Call	Bond Future	512.0600	0.5121	764.0200	0.7640	49.205	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.81 Put	Bond Future	1019.9800	1.0200	687.6800	0.6877	32.579	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.82 Call	Bond Future	530.7600	0.5308	787.8700	0.7879	48.442	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.82 Put	Bond Future	997.7600	0.9978	670.6100	0.6706	32.788	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.80 Call	Bond Future	493.7300	0.4937	740.5200	0.7405	49.985	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.80 Put	Bond Future	1042.5900	1.0426	705.1200	0.7051	32.368	0.0000	0.0000
2023/10/10	2030	02/11/2023	9.57 Put	Bond Future	5773.3500	5.7734	5189.0900	5.1891	10.120	0.0000	0.0000
2023/10/10	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.07 Put	Bond Future	3604.6200	3.6046	3022.7200	3.0227	16.143	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.07 Call	Bond Future	0.8600	0.0009	3.2200	0.0032	274.419	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.57 Call	Bond Future	2687.3700	2.6874	3202.2500	3.2023	19.159	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.57 Put	Bond Future	152.6800	0.1527	83.3000	0.0833	45.441	0.0000	0.0000
2023/10/10	2030	02/11/2023	9.89 Put	Bond Future	4377.4900	4.3775	3793.4300	3.7934	13.342	0.0000	0.0000
2023/10/10	2030	02/11/2023	9.89 Call	Bond Future	0.0500	0.0001	0.2500	0.0003	400.000	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.39 Put	Bond Future	2298.1900	2.2982	1768.4300	1.7684	23.051	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.39 Call	Bond Future	49.7300	0.0497	104.2300	0.1042	109.592	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.43 Call	Bond Future	2207.2600	2.2073	2694.6600	2.6947	22.082	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.43 Put	Bond Future	222.9300	0.2229	126.0700	0.1261	43.449	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.62 Put	Bond Future	1515.6400	1.5156	1084.8200	1.0848	28.425	0.0000	0.0000
2023/10/10	2030	02/11/2023	10.62 Call	Bond Future	225.6600	0.2257	379.1000	0.3791	67.996	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.12 Put	Bond Future	493.9600	0.4940	303.7400	0.3037	38.509	0.0000	0.0000
2023/10/10	2030	02/11/2023	11.12 Call	Bond Future	1243.4800	1.2435	1637.5200	1.6375	31.688	0.0000	0.0000
2023/10/10	2030	02/11/2023	12.27 Call	Bond Future	5240.5300	5.2405	5813.8300	5.8138	10.940	0.0000	0.0000
2023/10/10	2030	02/11/2023	12.27 Put	Bond Future	20.4100	0.0204	9.4500	0.0095	53.699	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.89 Put	Bond Future	5072.2800	5.0723	4580.5100	4.5805	9.695	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.89 Call	Bond Future	406.9200	0.4069	512.3000	0.5123	25.897	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.39 Put	Bond Future	3397.7200	3.3977	2982.1600	2.9822	12.231	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.39 Call	Bond Future	802.8700	0.8029	984.4600	0.9845	22.618	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.86 Call	Bond Future	3882.3100	3.8823	4338.8100	4.3388	11.758	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.86 Put	Bond Future	719.7500	0.7198	579.1000	0.5791	19.542	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.16 Put	Bond Future	4124.1000	4.1241	3669.3000	3.6693	11.028	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.16 Call	Bond Future	584.1400	0.5841	726.4900	0.7265	24.369	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.00 Call	Bond Future	1734.2600	1.7343	2039.0700	2.0391	17.576	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	
2023/10/10	2030	01/02/2024	11.00 Put	Bond Future	1881.6200	1.8816	1589.2800	1.5893	15.537	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.75 Call	Bond Future	3565.3100	3.5653	4006.3500	4.0064	12.370	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.75 Put	Bond Future	817.1900	0.8172	661.0800	0.6611	19.103	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.57 Put	Bond Future	6281.7200	6.2817	5756.2400	5.7562	8.365	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.57 Call	Bond Future	259.8500	0.2599	331.5200	0.3315	27.581	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.07 Put	Bond Future	4431.9400	4.4319	3963.9200	3.9639	10.560	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.07 Call	Bond Future	518.7700	0.5188	647.9000	0.6479	24.892	0.0000	0.0000
2023/10/10	2030	01/02/2024	12.10 Call	Bond Future	4600.6100	4.6006	5086.7400	5.0867	10.567	0.0000	0.0000
2023/10/10	2030	01/02/2024	12.10 Put	Bond Future	542.6700	0.5427	431.6500	0.4317	20.458	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.31 Call	Bond Future	2411.6400	2.4116	2778.2900	2.7783	15.203	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.31 Put	Bond Future	1347.2900	1.3473	1116.7900	1.1168	17.108	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.93 Put	Bond Future	4927.2900	4.9273	4440.4900	4.4405	9.880	0.0000	0.0000
2023/10/10	2030	01/02/2024	9.93 Call	Bond Future	429.7500	0.4298	540.1000	0.5401	25.678	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.36 Call	Bond Future	2532.7900	2.5328	2908.7900	2.9088	14.845	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.36 Put	Bond Future	1274.9900	1.2750	1053.8400	1.0538	17.345	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.37 Call	Bond Future	2557.2300	2.5572	2935.0800	2.9351	14.776	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.37 Put	Bond Future	1260.8000	1.2608	1041.5000	1.0415	17.394	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.35 Call	Bond Future	2508.2700	2.5083	2882.4200	2.8824	14.917	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.35 Put	Bond Future	1289.1100	1.2891	1066.1100	1.0661	17.299	0.0000	0.0000
2023/10/10	2030	01/02/2024		Bond Future	11.0374	87.0787	10.8863	87.6758	1.369	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.85 Call	Bond Future	3853.0800	3.8531	4308.2400	4.3082	11.813	0.0000	0.0000
2023/10/10	2030	01/02/2024	11.85 Put	Bond Future	728.0900	0.7281	586.1000	0.5861	19.502	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.00 Put	Bond Future	4677.2000	4.6772	4199.5100	4.1995	10.213	0.0000	0.0000
2023/10/10	2030	01/02/2024	10.00 Call	Bond Future	472.4300	0.4724	591.8900	0.5919	25.286	0.0000	0.0000
2023/10/10	2030	02/05/2024		Bond Future	11.1449	89.0387	10.9852	89.6494	1.433	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.66 Put	Bond Future	6442.5600	6.4426	5944.3800	5.9444	7.733	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.66 Call	Bond Future	552.0500	0.5521	664.5200	0.6645	20.373	0.0000	0.0000
2023/10/10	2030	02/05/2024	10.16 Put	Bond Future	4761.3500	4.7614	4319.6500	4.3197	9.277	0.0000	0.0000
2023/10/10	2030	02/05/2024	10.16 Call	Bond Future	908.2200	0.9082	1077.1700	1.0772	18.602	0.0000	0.0000
2023/10/10	2030	02/05/2024	11.94 Call	Bond Future	4241.8300	4.2418	4671.4400	4.6714	10.128	0.0000	0.0000
2023/10/10	2030	02/05/2024	11.94 Put	Bond Future	1279.2000	1.2792	1098.1600	1.0982	14.153	0.0000	0.0000
2023/10/10	2030	02/05/2024	10.62 Put	Bond Future	3481.3300	3.4813	3107.3700	3.1074	10.742	0.0000	0.0000
2023/10/10	2030	02/05/2024	10.62 Call	Bond Future	1453.7200	1.4537	1690.4100	1.6904	16.282	0.0000	0.0000
2023/10/10	2030	02/05/2024	11.12 Put	Bond Future	2406.7900	2.4068	2112.4400	2.1124	12.230	0.0000	0.0000
2023/10/10	2030	02/05/2024	11.12 Call	Bond Future	2311.8800	2.3119	2628.1800	2.6282	13.682	0.0000	0.0000
2023/10/10	2030	02/05/2024	13.15 Call	Bond Future	7732.5200	7.7325	8262.9800	8.2630	6.860	0.0000	0.0000
2023/10/10	2030	02/05/2024	13.15 Put	Bond Future	499.7900	0.4998	419.6000	0.4196	16.045	0.0000	0.0000
2023/10/10	2030	02/05/2024	12.38 Call	Bond Future	5455.8800	5.4559	5930.8100	5.9308	8.705	0.0000	0.0000
2023/10/10	2030	02/05/2024	12.38 Put	Bond Future	908.0100	0.9080	772.2900	0.7723	14.947	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/10	2030	02/05/2024	10.82 Put	Bond Future	3009.3900	3.0094	2667.2400	2.6672	11.369	0.0000	0.0000
2023/10/10	2030	02/05/2024	10.82 Call	Bond Future	1761.2200	1.7612	2029.7200	2.0297	15.245	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.82 Call	Bond Future	649.9300	0.6499	778.7400	0.7787	19.819	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.82 Put	Bond Future	5882.3600	5.8824	5400.5200	5.4005	8.191	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.83 Call	Bond Future	656.5800	0.6566	786.4800	0.7865	19.784	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.83 Put	Bond Future	5848.0700	5.8481	5367.3200	5.3673	8.221	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.81 Call	Bond Future	643.5100	0.6435	771.2700	0.7713	19.854	0.0000	0.0000
2023/10/10	2030	02/05/2024	9.81 Put	Bond Future	5916.9000	5.9169	5434.0100	5.4340	8.161	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.38 Call	Bond Future	1307.8700	1.3079	1515.9400	1.5159	15.909	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.38 Put	Bond Future	4601.7100	4.6017	4185.1200	4.1851	9.053	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.39 Call	Bond Future	1320.1500	1.3202	1529.5600	1.5296	15.863	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.39 Put	Bond Future	4575.5100	4.5755	4160.2600	4.1603	9.075	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.37 Call	Bond Future	1295.4000	1.2954	1502.1100	1.5021	15.957	0.0000	0.0000
2023/10/10	2030	01/08/2024	10.37 Put	Bond Future	4627.7300	4.6277	4209.7800	4.2098	9.031	0.0000	0.0000
2023/10/10	2030	01/08/2024		Bond Future	11.2558	87.0684	11.0866	87.6931	1.503	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.75 Call	Bond Future	1818.2100	1.8182	2073.5100	2.0735	14.041	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.75 Put	Bond Future	4135.2700	4.1353	3750.6100	3.7506	9.302	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.76 Call	Bond Future	1832.6900	1.8327	2089.2900	2.0893	14.001	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.76 Put	Bond Future	4113.2700	4.1133	3729.9100	3.7299	9.320	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.74 Call	Bond Future	1803.7800	1.8038	2057.8000	2.0578	14.083	0.0000	0.0000
2023/10/10	2030	07/11/2024	10.74 Put	Bond Future	4157.3500	4.1574	3771.4100	3.7714	9.283	0.0000	0.0000
2023/10/10	2030	07/11/2024		Bond Future	11.3953	89.1503	11.2150	89.7903	1.583	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.85 Put	Bond Future	4551.0200	4.5510	3917.5600	3.9176	13.919	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.85 Call	Bond Future	0.2400	0.0002	0.9800	0.0010	308.333	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.78 Call	Bond Future	772.8800	0.7729	1097.0700	1.0971	41.946	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.78 Put	Bond Future	912.3200	0.9123	602.3100	0.6023	33.980	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.28 Call	Bond Future	51.0000	0.0510	107.9300	0.1079	111.627	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.28 Put	Bond Future	2524.2000	2.5242	1946.9300	1.9469	22.869	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.71 Put	Bond Future	5241.7500	5.2418	4607.7000	4.6077	12.096	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.71 Call	Bond Future	0.0400	0.0000	0.1900	0.0002	375.000	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.50 Call	Bond Future	241.3900	0.2414	405.2700	0.4053	67.890	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.50 Put	Bond Future	1677.0700	1.6771	1206.7500	1.2068	28.044	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.00 Call	Bond Future	1.3100	0.0013	4.7000	0.0047	258.779	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.00 Put	Bond Future	3819.7800	3.8198	3188.9700	3.1890	16.514	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.58 Put	Bond Future	5889.8000	5.8898	5255.6300	5.2556	10.767	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.58 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.60 Call	Bond Future	392.1400	0.3921	613.6700	0.6137	56.493	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.60 Put	Bond Future	1361.7900	1.3618	949.1200	0.9491	30.303	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	
2023/10/10	2032	02/11/2023	10.35 Put	Bond Future	7051.9500	7.0520	6417.7500	6.4178	8.993	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.90 Put	Bond Future	686.9900	0.6870	438.1800	0.4382	36.217	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.90 Call	Bond Future	1094.9000	1.0949	1480.2900	1.4803	35.199	0.0000	0.0000
2023/10/10	2032	02/11/2023		Bond Future	11.8105	82.1937	11.6724	82.8279	1.169	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.23 Call	Bond Future	31.6400	0.0316	71.8400	0.0718	127.054	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.23 Put	Bond Future	2743.0200	2.7430	2149.0200	2.1490	21.655	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.24 Call	Bond Future	34.9600	0.0350	78.2300	0.0782	123.770	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.24 Put	Bond Future	2698.6300	2.6986	2107.7000	2.1077	21.897	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.22 Call	Bond Future	28.5400	0.0285	65.8000	0.0658	130.554	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.22 Put	Bond Future	2787.6600	2.7877	2190.7200	2.1907	21.414	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.59 Put	Bond Future	5839.7200	5.8397	5205.5500	5.2056	10.860	0.0000	0.0000
2023/10/10	2032	02/11/2023	10.59 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.09 Put	Bond Future	3388.7500	3.3888	2765.5200	2.7655	18.391	0.0000	0.0000
2023/10/10	2032	02/11/2023	11.09 Call	Bond Future	5.7500	0.0058	16.7200	0.0167	190.783	0.0000	0.0000
2023/10/10	2032	02/11/2023	12.26 Call	Bond Future	2299.5700	2.2996	2817.1200	2.8171	22.506	0.0000	0.0000
2023/10/10	2032	02/11/2023	12.26 Put	Bond Future	278.4000	0.2784	161.7500	0.1618	41.900	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.59 Put	Bond Future	6623.2700	6.6233	6059.9800	6.0600	8.505	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.59 Call	Bond Future	314.3200	0.3143	399.2200	0.3992	27.011	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.09 Put	Bond Future	4579.1000	4.5791	4090.0100	4.0900	10.681	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.09 Call	Bond Future	687.1000	0.6871	846.2000	0.8462	23.155	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.73 Call	Bond Future	4401.1300	4.4011	4883.7600	4.8838	10.966	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.73 Put	Bond Future	953.0100	0.9530	787.4500	0.7875	17.372	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.78 Put	Bond Future	5805.4700	5.8055	5266.3600	5.2664	9.286	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.78 Call	Bond Future	425.3500	0.4254	534.4300	0.5344	25.645	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.75 Call	Bond Future	1728.4500	1.7285	2026.7100	2.0267	17.256	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.75 Put	Bond Future	2561.6100	2.5616	2211.6800	2.2117	13.661	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.50 Call	Bond Future	3682.1600	3.6822	4129.1600	4.1292	12.140	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.50 Put	Bond Future	1211.9100	1.2119	1010.7200	1.0107	16.601	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.01 Put	Bond Future	9339.5100	9.3395	8726.8000	8.7268	6.560	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.01 Call	Bond Future	114.0500	0.1141	149.5300	0.1495	31.109	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.76 Put	Bond Future	5889.5500	5.8896	5347.6800	5.3477	9.201	0.0000	0.0000
2023/10/10	2032	01/02/2024	10.76 Call	Bond Future	412.2700	0.4123	518.5900	0.5186	25.789	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.62 Call	Bond Future	4052.1200	4.0521	4518.3600	4.5184	11.506	0.0000	0.0000
2023/10/10	2032	01/02/2024	12.62 Put	Bond Future	1069.6600	1.0697	887.7100	0.8877	17.010	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.84 Call	Bond Future	1924.0800	1.9241	2242.0800	2.2421	16.527	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.84 Put	Bond Future	2351.3400	2.3513	2021.1500	2.0212	14.043	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.85 Call	Bond Future	1946.5100	1.9465	2266.6800	2.2667	16.448	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.85 Put	Bond Future	2328.8300	2.3288	2000.8100	2.0008	14.085	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	
2023/10/10	2032	01/02/2024	11.83 Call	Bond Future	1901.7900	1.9018	2217.6100	2.2176	16.606	0.0000	0.0000
2023/10/10	2032	01/02/2024	11.83 Put	Bond Future	2374.0200	2.3740	2041.6500	2.0417	14.000	0.0000	0.0000
2023/10/10	2032	01/02/2024		Bond Future	11.9354	84.0123	11.7909	84.6605	1.210	0.0000	0.0000
2023/10/10	2032	02/05/2024		Bond Future	12.0621	81.7407	11.9108	82.4035	1.255	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.36 Put	Bond Future	8394.7300	8.3947	7833.6900	7.8337	6.683	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.36 Call	Bond Future	513.6900	0.5137	615.5000	0.6155	19.819	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.86 Put	Bond Future	6349.8100	6.3498	5844.9700	5.8450	7.950	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.86 Call	Bond Future	883.3000	0.8833	1041.3100	1.0413	17.889	0.0000	0.0000
2023/10/10	2032	02/05/2024	12.90 Call	Bond Future	5066.6200	5.0666	5534.1800	5.5342	9.228	0.0000	0.0000
2023/10/10	2032	02/05/2024	12.90 Put	Bond Future	1521.0900	1.5211	1325.8000	1.3258	12.839	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.59 Put	Bond Future	7423.3000	7.4233	6886.0800	6.8861	7.237	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.59 Call	Bond Future	663.6300	0.6636	789.2600	0.7893	18.931	0.0000	0.0000
2023/10/10	2032	02/05/2024	11.09 Put	Bond Future	5497.5100	5.4975	5023.9500	5.0240	8.614	0.0000	0.0000
2023/10/10	2032	02/05/2024	11.09 Call	Bond Future	1113.1900	1.1132	1302.4800	1.3025	17.004	0.0000	0.0000
2023/10/10	2032	02/05/2024	13.18 Call	Bond Future	5922.6500	5.9227	6421.1400	6.4211	8.417	0.0000	0.0000
2023/10/10	2032	02/05/2024	13.18 Put	Bond Future	1237.8300	1.2378	1073.4700	1.0735	13.278	0.0000	0.0000
2023/10/10	2032	02/05/2024	13.35 Call	Bond Future	6457.7800	6.4578	6972.9200	6.9729	7.977	0.0000	0.0000
2023/10/10	2032	02/05/2024	13.35 Put	Bond Future	1092.0200	1.0920	944.3100	0.9443	13.526	0.0000	0.0000
2023/10/10	2032	02/05/2024	11.35 Put	Bond Future	4627.2700	4.6273	4193.5800	4.1936	9.372	0.0000	0.0000
2023/10/10	2032	02/05/2024	11.35 Call	Bond Future	1445.2100	1.4452	1674.3700	1.6744	15.857	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.65 Put	Bond Future	7178.2600	7.1783	6647.8100	6.6478	7.390	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.65 Call	Bond Future	708.1100	0.7081	840.5100	0.8405	18.698	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.55 Call	Bond Future	635.2200	0.6352	756.4500	0.7565	19.085	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.55 Put	Bond Future	7588.5900	7.5886	7046.9700	7.0470	7.137	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.56 Call	Bond Future	642.1900	0.6422	764.5000	0.7645	19.046	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.56 Put	Bond Future	7547.0900	7.5471	7006.5500	7.0066	7.162	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.54 Call	Bond Future	628.3200	0.6283	748.4600	0.7485	19.121	0.0000	0.0000
2023/10/10	2032	02/05/2024	10.54 Put	Bond Future	7630.2100	7.6302	7087.5000	7.0875	7.113	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.14 Call	Bond Future	1343.7500	1.3438	1548.2900	1.5483	15.222	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.14 Put	Bond Future	5973.1100	5.9731	5499.6100	5.4996	7.927	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.15 Call	Bond Future	1355.2600	1.3553	1561.1200	1.5611	15.190	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.15 Put	Bond Future	5938.9400	5.9389	5466.7600	5.4668	7.951	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.13 Call	Bond Future	1332.3100	1.3323	1535.5400	1.5355	15.254	0.0000	0.0000
2023/10/10	2032	01/08/2024	11.13 Put	Bond Future	6007.3800	6.0074	5532.5700	5.5326	7.904	0.0000	0.0000
2023/10/10	2032	01/08/2024		Bond Future	12.1902	83.6093	12.0315	84.2874	1.301	0.0000	0.0000
2023/10/10	2032	07/11/2024		Bond Future	12.3547	81.4412	12.1874	82.1358	1.354	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.48 Call	Bond Future	1771.8700	1.7719	2018.5500	2.0186	13.922	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.48 Put	Bond Future	5491.0300	5.4910	5043.1200	5.0431	8.157	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.49 Call	Bond Future	1785.1200	1.7851	2033.1200	2.0331	13.893	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	
2023/10/10	2032	07/11/2024	11.49 Put	Bond Future	5460.5300	5.4605	5013.9400	5.0139	8.179	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.47 Call	Bond Future	1759.0000	1.7590	2004.3700	2.0044	13.949	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.47 Put	Bond Future	5521.9500	5.5220	5072.7300	5.0727	8.135	0.0000	0.0000
2023/10/10	2032	07/11/2024	13.36 Call	Bond Future	5988.8600	5.9889	6473.5800	6.4736	8.094	0.0000	0.0000
2023/10/10	2032	07/11/2024	13.36 Put	Bond Future	1973.0700	1.9731	1763.2000	1.7632	10.637	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.64 Put	Bond Future	5042.7600	5.0428	4617.2200	4.6172	8.439	0.0000	0.0000
2023/10/10	2032	07/11/2024	11.64 Call	Bond Future	2020.2200	2.0202	2289.2700	2.2893	13.318	0.0000	0.0000
2023/10/10	2033	02/11/2023		Bond Future	117.0450	117.0450	117.3586	117.3586	0.268	0.0000	0.0000
2023/10/10	2033	01/02/2024		Bond Future	119.6636	119.6636	119.9841	119.9841	0.268	0.0000	0.0000
2023/10/10	2033	02/05/2024		Bond Future	120.9247	120.9247	121.2525	121.2525	0.271	0.0000	0.0000
2023/10/10	2033	01/08/2024		Bond Future	123.7169	123.7169	124.0524	124.0524	0.271	0.0000	0.0000
2023/10/10	2033	07/11/2024		Bond Future	125.2112	125.2112	125.5551	125.5551	0.275	0.0000	0.0000
2023/10/10	2037	02/11/2023		Bond Future	12.7382	75.4761	12.6154	76.0971	0.964	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.56 Call	Bond Future	4.3300	0.0043	8.1000	0.0081	87.067	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.56 Put	Bond Future	6298.7200	6.2987	5681.4900	5.6815	9.799	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.57 Call	Bond Future	4.6400	0.0046	8.6500	0.0087	86.422	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.57 Put	Bond Future	6242.3200	6.2423	5625.3300	5.6253	9.884	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.55 Call	Bond Future	4.0500	0.0041	7.5900	0.0076	87.407	0.0000	0.0000
2023/10/10	2037	02/11/2023	11.55 Put	Bond Future	6355.2100	6.3552	5737.7500	5.7378	9.716	0.0000	0.0000
2023/10/10	2037	02/11/2023	13.89 Call	Bond Future	5501.0900	5.5011	6104.2300	6.1042	10.964	0.0000	0.0000
2023/10/10	2037	02/11/2023	13.89 Put	Bond Future	36.4200	0.0364	18.5600	0.0186	49.039	0.0000	0.0000
2023/10/10	2037	02/11/2023	12.52 Put	Bond Future	1683.8400	1.6838	1281.1900	1.2812	23.913	0.0000	0.0000
2023/10/10	2037	02/11/2023	12.52 Call	Bond Future	574.8700	0.5749	793.2200	0.7932	37.983	0.0000	0.0000
2023/10/10	2037	02/11/2023	12.02 Put	Bond Future	3819.1400	3.8191	3243.3600	3.2434	15.076	0.0000	0.0000
2023/10/10	2037	02/11/2023	12.02 Call	Bond Future	73.4700	0.0735	118.6900	0.1187	61.549	0.0000	0.0000
2023/10/10	2037	01/02/2024	13.93 Call	Bond Future	5778.9500	5.7790	6281.6200	6.2816	8.698	0.0000	0.0000
2023/10/10	2037	01/02/2024	13.93 Put	Bond Future	828.7000	0.8287	696.6600	0.6967	15.933	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.93 Call	Bond Future	2531.3000	2.5313	2873.8300	2.8738	13.532	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.93 Put	Bond Future	2250.6900	2.2507	1958.5100	1.9585	12.982	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.09 Put	Bond Future	4819.7200	4.8197	4348.1200	4.3481	9.785	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.09 Call	Bond Future	799.5100	0.7995	962.6200	0.9626	20.401	0.0000	0.0000
2023/10/10	2037	01/02/2024		Bond Future	12.8730	72.8899	12.7452	73.5246	0.993	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.32 Call	Bond Future	1156.4400	1.1564	1367.3500	1.3674	18.238	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.32 Put	Bond Future	3962.5100	3.9625	3538.7100	3.5387	10.695	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.33 Call	Bond Future	1173.9000	1.1739	1386.9500	1.3870	18.149	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.33 Put	Bond Future	3927.8200	3.9278	3506.1600	3.5062	10.735	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.31 Call	Bond Future	1139.1500	1.1392	1347.9200	1.3479	18.327	0.0000	0.0000
2023/10/10	2037	01/02/2024	12.31 Put	Bond Future	3997.4200	3.9974	3571.4800	3.5715	10.655	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	
2023/10/10	2037	02/05/2024		Bond Future	13.0099	74.5305	12.8769	75.1796	1.022	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.44 Call	Bond Future	577.5500	0.5776	681.3200	0.6813	17.967	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.44 Put	Bond Future	8816.5800	8.8166	8271.2900	8.2713	6.185	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.45 Call	Bond Future	585.1800	0.5852	690.0500	0.6901	17.921	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.45 Put	Bond Future	8767.5100	8.7675	8223.3200	8.2233	6.207	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.43 Call	Bond Future	570.0000	0.5700	672.6800	0.6727	18.014	0.0000	0.0000
2023/10/10	2037	02/05/2024	11.43 Put	Bond Future	8865.7800	8.8658	8319.4000	8.3194	6.163	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.10 Call	Bond Future	1587.4600	1.5875	1791.6200	1.7916	12.861	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.10 Put	Bond Future	6856.1300	6.8561	6396.3500	6.3964	6.706	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.11 Call	Bond Future	1601.0500	1.6011	1806.5100	1.8065	12.833	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.11 Put	Bond Future	6817.0000	6.8170	6358.5200	6.3585	6.726	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.09 Call	Bond Future	1573.9500	1.5740	1776.8200	1.7768	12.889	0.0000	0.0000
2023/10/10	2037	01/08/2024	12.09 Put	Bond Future	6895.3900	6.8954	6434.3200	6.4343	6.687	0.0000	0.0000
2023/10/10	2037	01/08/2024		Bond Future	13.1515	71.9780	13.0128	72.6420	1.054	0.0000	0.0000
2023/10/10	2037	01/08/2024	13.82 Call	Bond Future	5584.9600	5.5850	6019.1500	6.0192	7.774	0.0000	0.0000
2023/10/10	2037	01/08/2024	13.82 Put	Bond Future	2505.4000	2.5054	2275.6500	2.2757	9.170	0.0000	0.0000
2023/10/10	2037	01/08/2024	13.17 Call	Bond Future	3760.7700	3.7608	4115.4700	4.1155	9.432	0.0000	0.0000
2023/10/10	2037	01/08/2024	13.17 Put	Bond Future	3672.6500	3.6727	3363.4100	3.3634	8.420	0.0000	0.0000
2023/10/10	2037	07/11/2024		Bond Future	13.3140	73.6978	13.1691	74.3779	1.088	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.58 Call	Bond Future	2418.2800	2.4183	2684.2900	2.6843	11.000	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.58 Put	Bond Future	5963.7500	5.9638	5549.6200	5.5496	6.944	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.59 Call	Bond Future	2436.8800	2.4369	2704.2200	2.7042	10.971	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.59 Put	Bond Future	5932.3400	5.9323	5519.5400	5.5195	6.958	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.57 Call	Bond Future	2399.7700	2.3998	2664.4400	2.6644	11.029	0.0000	0.0000
2023/10/10	2037	07/11/2024	12.57 Put	Bond Future	5995.2900	5.9953	5579.8200	5.5798	6.930	0.0000	0.0000
2023/10/10	2038	02/11/2023		Bond Future	126.5235	126.5235	126.6931	126.6931	0.134	0.0000	0.0000
2023/10/10	2038	01/02/2024		Bond Future	127.3375	127.3375	127.5106	127.5106	0.136	0.0000	0.0000
2023/10/10	2038	02/05/2024		Bond Future	130.2339	130.2339	130.4111	130.4111	0.136	0.0000	0.0000
2023/10/10	2038	01/08/2024		Bond Future	131.1734	131.1734	131.3546	131.3546	0.138	0.0000	0.0000
2023/10/10	2038	07/11/2024		Bond Future	134.3460	134.3460	134.5319	134.5319	0.138	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.50 Put	Bond Future	8294.0100	8.2940	7668.8000	7.6688	7.538	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.50 Call	Bond Future	0.6100	0.0006	1.1700	0.0012	91.803	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.10 Put	Bond Future	4714.0600	4.7141	4112.6900	4.1127	12.757	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.10 Call	Bond Future	37.5200	0.0375	61.9200	0.0619	65.032	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.97 Call	Bond Future	1183.1400	1.1831	1518.0800	1.5181	28.309	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.97 Put	Bond Future	1043.4900	1.0435	752.6600	0.7527	27.871	0.0000	0.0000
2023/10/10	2040	02/11/2023	13.10 Call	Bond Future	1582.5000	1.5825	1975.9100	1.9759	24.860	0.0000	0.0000
2023/10/10	2040	02/11/2023	13.10 Put	Bond Future	763.6200	0.7636	531.2600	0.5313	30.429	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	
2023/10/10	2040	02/11/2023	13.90 Call	Bond Future	4860.3700	4.8604	5452.7200	5.4527	12.187	0.0000	0.0000
2023/10/10	2040	02/11/2023	13.90 Put	Bond Future	74.6800	0.0747	41.2600	0.0413	44.751	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.59 Call	Bond Future	1.2400	0.0012	2.3400	0.0023	88.710	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.59 Put	Bond Future	7735.7400	7.7357	7111.0700	7.1111	8.075	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.60 Call	Bond Future	1.3400	0.0013	2.5200	0.0025	88.060	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.60 Put	Bond Future	7674.1100	7.6741	7049.5200	7.0495	8.139	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.58 Call	Bond Future	1.1500	0.0012	2.1700	0.0022	88.696	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.58 Put	Bond Future	7797.4600	7.7975	7172.7100	7.1727	8.012	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.80 Put	Bond Future	6458.8400	6.4588	5837.5600	5.8376	9.619	0.0000	0.0000
2023/10/10	2040	02/11/2023	11.80 Call	Bond Future	5.6600	0.0057	10.1500	0.0102	79.329	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.60 Put	Bond Future	2243.5300	2.2435	1779.3800	1.7794	20.688	0.0000	0.0000
2023/10/10	2040	02/11/2023	12.60 Call	Bond Future	393.7700	0.3938	555.3900	0.5554	41.044	0.0000	0.0000
2023/10/10	2040	02/11/2023	13.64 Call	Bond Future	3705.0200	3.7050	4262.2000	4.2622	15.039	0.0000	0.0000
2023/10/10	2040	02/11/2023	13.64 Put	Bond Future	169.5400	0.1695	100.9500	0.1010	40.457	0.0000	0.0000
2023/10/10	2040	02/11/2023		Bond Future	12.9435	75.8978	12.8258	76.5236	0.910	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.34 Call	Bond Future	900.9200	0.9009	1073.0900	1.0731	19.110	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.34 Put	Bond Future	4900.3600	4.9004	4432.9100	4.4329	9.539	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.35 Call	Bond Future	916.1200	0.9161	1090.3500	1.0904	19.018	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.35 Put	Bond Future	4859.1900	4.8592	4393.8000	4.3938	9.578	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.33 Call	Bond Future	885.7600	0.8858	1055.8700	1.0559	19.205	0.0000	0.0000
2023/10/10	2040	01/02/2024	12.33 Put	Bond Future	4941.6300	4.9416	4472.1200	4.4721	9.501	0.0000	0.0000
2023/10/10	2040	01/02/2024		Bond Future	13.0795	73.0706	12.9570	73.7102	0.937	0.0000	0.0000
2023/10/10	2040	02/05/2024		Bond Future	13.2171	74.7153	13.0897	75.3693	0.964	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.61 Call	Bond Future	573.6800	0.5737	673.1200	0.6731	17.334	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.61 Put	Bond Future	9552.3000	9.5523	8997.7000	8.9977	5.806	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.62 Call	Bond Future	581.4500	0.5815	681.9800	0.6820	17.290	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.62 Put	Bond Future	9498.9600	9.4990	8945.4500	8.9455	5.827	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.60 Call	Bond Future	565.9800	0.5660	664.3400	0.6643	17.379	0.0000	0.0000
2023/10/10	2040	02/05/2024	11.60 Put	Bond Future	9605.7900	9.6058	9050.1100	9.0501	5.785	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.33 Call	Bond Future	1734.0300	1.7340	1943.7300	1.9437	12.093	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.33 Put	Bond Future	7188.2300	7.1882	6728.8600	6.7289	6.391	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.34 Call	Bond Future	1748.7200	1.7487	1959.7300	1.9597	12.067	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.34 Put	Bond Future	7146.8600	7.1469	6688.8000	6.6888	6.409	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.32 Call	Bond Future	1719.4300	1.7194	1927.8100	1.9278	12.119	0.0000	0.0000
2023/10/10	2040	01/08/2024	12.32 Put	Bond Future	7229.7600	7.2298	6769.0700	6.7691	6.372	0.0000	0.0000
2023/10/10	2040	01/08/2024		Bond Future	13.3593	71.9166	13.2266	72.5856	0.994	0.0000	0.0000
2023/10/10	2040	07/11/2024		Bond Future	13.5214	73.6345	13.3827	74.3199	1.026	0.0000	0.0000
2023/10/10	2040	07/11/2024	12.85 Call	Bond Future	2782.3000	2.7823	3061.4600	3.0615	10.033	0.0000	0.0000
2023/10/10	2040	07/11/2024	12.85 Put	Bond Future	6198.6100	6.1986	5792.3900	5.7924	6.553	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	
2023/10/10	2040	07/11/2024	12.86 Call	Bond Future	2802.5000	2.8025	3082.9900	3.0830	10.009	0.0000	0.0000
2023/10/10	2040	07/11/2024	12.86 Put	Bond Future	6166.0600	6.1661	5761.1700	5.7612	6.566	0.0000	0.0000
2023/10/10	2040	07/11/2024	12.84 Call	Bond Future	2761.8800	2.7619	3039.7100	3.0397	10.059	0.0000	0.0000
2023/10/10	2040	07/11/2024	12.84 Put	Bond Future	6231.0000	6.2310	5823.4500	5.8235	6.541	0.0000	0.0000
2023/10/10	2044	02/11/2023	12.00 Put	Bond Future	5773.6900	5.7737	5160.7500	5.1608	10.616	0.0000	0.0000
2023/10/10	2044	02/11/2023	12.00 Call	Bond Future	11.7100	0.0117	20.4200	0.0204	74.381	0.0000	0.0000
2023/10/10	2044	02/11/2023	12.75 Call	Bond Future	474.2200	0.4742	662.0000	0.6620	39.598	0.0000	0.0000
2023/10/10	2044	02/11/2023	12.75 Put	Bond Future	1955.6500	1.9557	1521.7800	1.5218	22.185	0.0000	0.0000
2023/10/10	2044	02/11/2023	13.00 Call	Bond Future	1005.4500	1.0055	1313.6500	1.3137	30.653	0.0000	0.0000
2023/10/10	2044	02/11/2023	13.00 Put	Bond Future	1150.2900	1.1503	836.8400	0.8368	27.250	0.0000	0.0000
2023/10/10	2044	02/11/2023		Bond Future	13.0276	72.0401	12.9099	72.6618	0.903	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.56 Call	Bond Future	0.4600	0.0005	0.8900	0.0009	93.478	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.56 Put	Bond Future	8478.0300	8.4780	7856.8100	7.8568	7.327	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.57 Call	Bond Future	0.5000	0.0005	0.9700	0.0010	94.000	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.57 Put	Bond Future	8414.5700	8.4146	7793.3900	7.7934	7.382	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.55 Call	Bond Future	0.4300	0.0004	0.8200	0.0008	90.698	0.0000	0.0000
2023/10/10	2044	02/11/2023	11.55 Put	Bond Future	8541.5900	8.5416	7920.3300	7.9203	7.273	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.28 Call	Bond Future	709.0200	0.7090	852.9500	0.8530	20.300	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.28 Put	Bond Future	5506.7600	5.5068	5015.3100	5.0153	8.924	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.29 Call	Bond Future	722.0500	0.7221	867.9200	0.8679	20.202	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.29 Put	Bond Future	5462.1600	5.4622	4972.6500	4.9727	8.962	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.27 Call	Bond Future	696.1400	0.6961	838.1600	0.8382	20.401	0.0000	0.0000
2023/10/10	2044	01/02/2024	12.27 Put	Bond Future	5551.5900	5.5516	5058.2300	5.0582	8.887	0.0000	0.0000
2023/10/10	2044	01/02/2024		Bond Future	13.1602	69.2527	13.0378	69.8881	0.930	0.0000	0.0000
2023/10/10	2044	01/02/2024	13.25 Call	Bond Future	2756.5300	2.7565	3105.8400	3.1058	12.672	0.0000	0.0000
2023/10/10	2044	01/02/2024	13.25 Put	Bond Future	2296.8800	2.2969	2010.8100	2.0108	12.455	0.0000	0.0000
2023/10/10	2044	02/05/2024		Bond Future	13.2941	70.8115	13.1668	71.4611	0.958	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.66 Call	Bond Future	544.5800	0.5446	639.7300	0.6397	17.472	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.66 Put	Bond Future	9743.4600	9.7435	9188.9400	9.1889	5.691	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.67 Call	Bond Future	552.1500	0.5522	648.3800	0.6484	17.428	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.67 Put	Bond Future	9688.5900	9.6886	9135.1500	9.1352	5.712	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.65 Call	Bond Future	537.0800	0.5371	631.1800	0.6312	17.521	0.0000	0.0000
2023/10/10	2044	02/05/2024	11.65 Put	Bond Future	9798.4800	9.7985	9242.9100	9.2429	5.670	0.0000	0.0000
2023/10/10	2044	01/08/2024	12.29 Call	Bond Future	1567.5600	1.5676	1761.6100	1.7616	12.379	0.0000	0.0000
2023/10/10	2044	01/08/2024	12.29 Put	Bond Future	7673.3000	7.6733	7202.7600	7.2028	6.132	0.0000	0.0000
2023/10/10	2044	01/08/2024	12.30 Call	Bond Future	1581.3700	1.5814	1776.7000	1.7767	12.352	0.0000	0.0000
2023/10/10	2044	01/08/2024	12.30 Put	Bond Future	7629.7000	7.6297	7160.4400	7.1604	6.150	0.0000	0.0000
2023/10/10	2044	01/08/2024	12.28 Call	Bond Future	1553.6300	1.5536	1746.3900	1.7464	12.407	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	
2023/10/10	2044	01/08/2024	12.28 Put	Bond Future	7716.8400	7.7168	7245.0100	7.2450	6.114	0.0000	0.0000
2023/10/10	2044	01/08/2024		Bond Future	13.4322	68.0487	13.2996	68.7133	0.987	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.91 Call	Bond Future	2779.3900	2.7794	3057.0100	3.0570	9.989	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.91 Put	Bond Future	6232.4600	6.2325	5829.2300	5.8292	6.470	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.92 Call	Bond Future	2799.7300	2.7997	3078.6800	3.0787	9.963	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.92 Put	Bond Future	6199.8000	6.1998	5797.9000	5.7979	6.482	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.90 Call	Bond Future	2759.1100	2.7591	3035.4300	3.0354	10.015	0.0000	0.0000
2023/10/10	2044	07/11/2024	12.90 Put	Bond Future	6265.2500	6.2653	5860.7200	5.8607	6.457	0.0000	0.0000
2023/10/10	2044	07/11/2024		Bond Future	13.5890	69.6740	13.4505	70.3549	1.019	0.0000	0.0000
2023/10/10	2046	02/11/2023		Bond Future	108.0480	108.0480	108.3185	108.3185	0.250	0.0000	0.0000
2023/10/10	2046	01/02/2024		Bond Future	110.4653	110.4653	110.7418	110.7418	0.250	0.0000	0.0000
2023/10/10	2046	02/05/2024		Bond Future	110.8325	110.8325	111.1150	111.1150	0.255	0.0000	0.0000
2023/10/10	2046	01/08/2024		Bond Future	113.3914	113.3914	113.6807	113.6807	0.255	0.0000	0.0000
2023/10/10	2046	07/11/2024		Bond Future	113.9333	113.9333	114.2295	114.2295	0.260	0.0000	0.0000
2023/10/10	2050	02/11/2023		Bond Future	109.9140	109.9140	109.7499	109.7499	0.149	0.0000	0.0000
2023/10/10	2050	01/02/2024		Bond Future	110.1256	110.1256	109.9579	109.9579	0.152	0.0000	0.0000
2023/10/10	2050	02/05/2024		Bond Future	112.6304	112.6304	112.4590	112.4590	0.152	0.0000	0.0000
2023/10/10	2050	01/08/2024		Bond Future	112.9272	112.9272	112.7516	112.7516	0.155	0.0000	0.0000
2023/10/10	2050	07/11/2024		Bond Future	115.6581	115.6581	115.4787	115.4787	0.155	0.0000	0.0000
2023/10/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	AL37	02/11/2023		Index Future	892.6410	892.6410	896.9930	896.9930	0.488	0.0000	0.0000
2023/10/10	AL37	01/02/2024		Index Future	912.3910	912.3910	916.8390	916.8390	0.488	0.0000	0.0000
2023/10/10	AL37	02/05/2024		Index Future	932.9310	932.9310	937.4800	937.4800	0.488	0.0000	0.0000
2023/10/10	AL37	01/08/2024		Index Future	954.2660	954.2660	958.9190	958.9190	0.488	0.0000	0.0000
2023/10/10	AL37	07/11/2024		Index Future	977.1530	977.1530	981.9210	981.9210	0.488	0.0000	0.0000
2023/10/10	AL7T	02/11/2023		Index Future	998.9760	998.9760	1006.6540	1006.6540	0.769	0.0000	0.0000
2023/10/10	AL7T	01/02/2024		Index Future	1021.0790	1021.0790	1028.9260	1028.9260	0.769	0.0000	0.0000
2023/10/10	AL7T	02/05/2024		Index Future	1044.0650	1044.0650	1052.0900	1052.0900	0.769	0.0000	0.0000
2023/10/10	AL7T	01/08/2024		Index Future	1067.9420	1067.9420	1076.1510	1076.1510	0.769	0.0000	0.0000
2023/10/10	AL7T	07/11/2024		Index Future	1093.5550	1093.5550	1101.9640	1101.9640	0.769	0.0000	0.0000
2023/10/10	ALBI	02/11/2023		Index Future	876.2710	876.2710	882.4810	882.4810	0.709	0.0000	0.0000
2023/10/10	ALBI	01/02/2024		Index Future	895.6590	895.6590	902.0060	902.0060	0.709	0.0000	0.0000
2023/10/10	ALBI	02/05/2024		Index Future	915.8230	915.8230	922.3130	922.3130	0.709	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	
2023/10/10	ALBI	01/08/2024		Index Future	936.7660	936.7660	943.4060	943.4060	0.709	0.0000	0.0000
2023/10/10	ALBI	07/11/2024		Index Future	959.2330	959.2330	966.0350	966.0350	0.709	0.0000	0.0000
2023/10/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	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
2023/10/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/10	ES33	02/11/2023		Bond Future	13.2433	69.9563	13.1200	70.4771	0.931	0.0000
2023/10/10	ES33	01/02/2024		Bond Future	13.4157	71.5214	13.2869	72.0538	0.960	0.0000
2023/10/10	ES33	02/05/2024		Bond Future	13.5877	69.3485	13.4531	69.8930	0.991	0.0000
2023/10/10	ES33	01/08/2024		Bond Future	13.7619	70.9493	13.6211	71.5065	1.023	0.0000
2023/10/10	ES33	07/11/2024		Bond Future	13.9803	68.8586	13.8324	69.4295	1.058	0.0000
2023/10/10	ES42	02/11/2023		Bond Future	13.7004	65.6205	13.5773	66.2044	0.899	0.0000
2023/10/10	ES42	01/02/2024		Bond Future	13.8571	67.0886	13.7288	67.6856	0.926	0.0000
2023/10/10	ES42	02/05/2024		Bond Future	14.0191	64.3518	13.8853	64.9624	0.955	0.0000
2023/10/10	ES42	01/08/2024		Bond Future	14.1796	65.8371	14.0401	66.4618	0.984	0.0000
2023/10/10	ES42	07/11/2024		Bond Future	14.3762	63.1579	14.2299	63.7980	1.018	0.0000
2023/10/10	GOVI	02/11/2023		GOVI	863.5430	863.5430	869.6920	869.6920	0.712	0.0000
2023/10/10	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	02/11/2023	885.81 Put	GOVI	222670.0000	22.2670	161180.0000	16.1180	27.615	0.0000
2023/10/10	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	02/11/2023	885.82 Put	GOVI	222770.0000	22.2770	161280.0000	16.1280	27.602	0.0000
2023/10/10	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	02/11/2023	885.80 Put	GOVI	222570.0000	22.2570	161080.0000	16.1080	27.627	0.0000
2023/10/10	GOVI	01/02/2024	879.99 Call	GOVI	26600.0000	2.6600	89440.0000	8.9440	236.241	0.0000
2023/10/10	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	01/02/2024	880.00 Call	GOVI	26500.0000	2.6500	89340.0000	8.9340	237.132	0.0000
2023/10/10	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	01/02/2024	879.98 Call	GOVI	26700.0000	2.6700	89540.0000	8.9540	235.356	0.0000
2023/10/10	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	01/02/2024		GOVI	882.6500	882.6500	888.9340	888.9340	0.712	0.0000
2023/10/10	GOVI	02/05/2024		GOVI	902.5200	902.5200	908.9460	908.9460	0.712	0.0000
2023/10/10	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/10	GOVI	02/05/2024	950.98 Put	GOVI	484600.0000	48.4600	420340.0000	42.0340	13.260	0.0000
2023/10/10	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2023/10/10	GOVI	02/05/2024	950.99 Put	GOVI	484700.0000	48.4700	420440.0000	42.0440	13.258	0.0000	0.0000
2023/10/10	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	GOVI	02/05/2024	950.97 Put	GOVI	484500.0000	48.4500	420240.0000	42.0240	13.263	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.38 Put	GOVI	202210.0000	20.2210	136470.0000	13.6470	32.511	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.39 Put	GOVI	202310.0000	20.2310	136570.0000	13.6570	32.495	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	GOVI	01/08/2024	943.37 Put	GOVI	202110.0000	20.2110	136370.0000	13.6370	32.527	0.0000	0.0000
2023/10/10	GOVI	01/08/2024		GOVI	923.1590	923.1590	929.7330	929.7330	0.712	0.0000	0.0000
2023/10/10	GOVI	07/11/2024		GOVI	945.3000	945.3000	952.0350	952.0350	0.712	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	32450.0000	3.2450	100.000	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.79 Put	GOVI	34900.0000	3.4900	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	32350.0000	3.2350	100.000	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.80 Put	GOVI	35000.0000	3.5000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	32550.0000	3.2550	100.000	0.0000	0.0000
2023/10/10	GOVI	07/11/2024	948.78 Put	GOVI	34800.0000	3.4800	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/10	IGOV	02/11/2023		Index Future	328.3870	328.3870	328.7430	328.7430	0.108	0.0000	0.0000
2023/10/10	IGOV	01/02/2024		Index Future	335.7340	335.7340	336.0970	336.0970	0.108	0.0000	0.0000
2023/10/10	IGOV	02/05/2024		Index Future	343.3710	343.3710	343.7430	343.7430	0.108	0.0000	0.0000
2023/10/10	IGOV	01/08/2024		Index Future	351.3010	351.3010	351.6810	351.6810	0.108	0.0000	0.0000
2023/10/10	IGOV	07/11/2024		Index Future	359.8080	359.8080	360.1980	360.1980	0.108	0.0000	0.0000
2023/10/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/10	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	
2023/10/10	JBAF	18/10/2023		Jibar Tradeable Future	8.3650	91.6350	8.3450	91.6550	0.239	0.0000	0.0000
2023/10/10	JBAF	15/11/2023		Jibar Tradeable Future	8.4000	91.6000	8.3600	91.6400	0.476	0.0000	0.0000
2023/10/10	JBAF	20/12/2023		Jibar Tradeable Future	8.5450	91.4550	8.5050	91.4950	0.468	0.0000	0.0000
2023/10/10	JBAF	17/01/2024		Jibar Tradeable Future	8.5500	91.4500	8.4900	91.5100	0.702	0.0000	0.0000
2023/10/10	JBAF	21/02/2024		Jibar Tradeable Future	8.6000	91.4000	8.5000	91.5000	1.163	0.0000	0.0000
2023/10/10	JBAF	20/03/2024		Jibar Tradeable Future	8.5950	91.4050	8.4950	91.5050	1.163	0.0000	0.0000
2023/10/10	JBAF	19/06/2024		Jibar Tradeable Future	8.5500	91.4500	8.4100	91.5900	1.637	0.0000	0.0000
2023/10/10	JBAF	18/09/2024		Jibar Tradeable Future	8.4200	91.5800	8.2800	91.7200	1.663	0.0000	0.0000
2023/10/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3200	91.6800	8.1700	91.8300	1.803	0.0000	0.0000
2023/10/10	JBAF	19/03/2025		Jibar Tradeable Future	8.2550	91.7450	8.0850	91.9150	2.059	0.0000	0.0000
2023/10/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2100	91.7900	8.0500	91.9500	1.949	0.0000	0.0000
2023/10/10	JBAF	17/09/2025		Jibar Tradeable Future	8.2600	91.7400	8.0900	91.9100	2.058	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.70 Put	Bond Future	3928.2500	3.9283	3344.0400	3.3440	14.872	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.70 Call	Bond Future	62.4400	0.0624	102.6400	0.1026	64.382	0.0000	0.0000
2023/10/10	R035	02/11/2023	13.59 Call	Bond Future	5552.6300	5.5526	6160.5100	6.1605	10.948	0.0000	0.0000
2023/10/10	R035	02/11/2023	13.59 Put	Bond Future	33.1000	0.0331	16.5700	0.0166	49.940	0.0000	0.0000
2023/10/10	R035	02/11/2023	12.24 Put	Bond Future	1615.5400	1.6155	1218.6400	1.2186	24.568	0.0000	0.0000
2023/10/10	R035	02/11/2023	12.24 Call	Bond Future	598.3600	0.5984	825.8700	0.8259	38.022	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.74 Put	Bond Future	3727.0900	3.7271	3150.5900	3.1506	15.468	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.74 Call	Bond Future	77.1800	0.0772	125.0900	0.1251	62.076	0.0000	0.0000
2023/10/10	R035	02/11/2023		Bond Future	12.4395	80.2979	12.3166	80.9223	0.988	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.42 Call	Bond Future	11.6900	0.0117	21.1400	0.0211	80.838	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.42 Put	Bond Future	5411.3100	5.4113	4796.3500	4.7964	11.364	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.43 Call	Bond Future	12.4400	0.0124	22.4300	0.0224	80.305	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.43 Put	Bond Future	5356.5900	5.3566	4742.1700	4.7422	11.470	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.41 Call	Bond Future	10.9900	0.0110	19.9200	0.0199	81.256	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.41 Put	Bond Future	5466.1200	5.4661	4850.6400	4.8506	11.260	0.0000	0.0000
2023/10/10	R035	02/11/2023	10.62 Put	Bond Future	10008.0500	10.0081	9383.6700	9.3837	6.239	0.0000	0.0000
2023/10/10	R035	02/11/2023	10.62 Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.12 Put	Bond Future	7089.2300	7.0892	6466.2600	6.4663	8.788	0.0000	0.0000
2023/10/10	R035	02/11/2023	11.12 Call	Bond Future	1.5200	0.0015	2.9600	0.0030	94.737	0.0000	0.0000
2023/10/10	R035	02/11/2023	12.85 Call	Bond Future	2397.2600	2.3973	2887.9300	2.8879	20.468	0.0000	0.0000
2023/10/10	R035	02/11/2023	12.85 Put	Bond Future	361.4700	0.3615	227.7300	0.2277	36.999	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	
2023/10/10	R035	01/02/2024	10.62 Put	Bond Future	10687.2200	10.6872	10072.8200	10.0728	5.749	0.0000	0.0000
2023/10/10	R035	01/02/2024	10.62 Call	Bond Future	76.0400	0.0760	99.8600	0.0999	31.326	0.0000	0.0000
2023/10/10	R035	01/02/2024	11.12 Put	Bond Future	7951.7200	7.9517	7374.9300	7.3749	7.254	0.0000	0.0000
2023/10/10	R035	01/02/2024	11.12 Call	Bond Future	230.8400	0.2308	292.2700	0.2923	26.612	0.0000	0.0000
2023/10/10	R035	01/02/2024	13.46 Call	Bond Future	5159.4700	5.1595	5644.5800	5.6446	9.402	0.0000	0.0000
2023/10/10	R035	01/02/2024	13.46 Put	Bond Future	967.5600	0.9676	814.4500	0.8145	15.824	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.19 Call	Bond Future	1438.4700	1.4385	1684.5200	1.6845	17.105	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.19 Put	Bond Future	3399.7100	3.3997	3007.5400	3.0075	11.535	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.20 Call	Bond Future	1458.5800	1.4586	1706.8600	1.7069	17.022	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.20 Put	Bond Future	3368.5900	3.3686	2978.6500	2.9787	11.576	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.18 Call	Bond Future	1418.6800	1.4187	1662.5200	1.6625	17.188	0.0000	0.0000
2023/10/10	R035	01/02/2024	12.18 Put	Bond Future	3431.2100	3.4312	3036.8300	3.0368	11.494	0.0000	0.0000
2023/10/10	R035	01/02/2024		Bond Future	12.5793	82.0747	12.4511	82.7129	1.019	0.0000	0.0000
2023/10/10	R035	02/05/2024		Bond Future	12.7103	79.4088	12.5767	80.0614	1.051	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.20 Call	Bond Future	615.2800	0.6153	725.4700	0.7255	17.909	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.20 Put	Bond Future	8463.2700	8.4633	7920.8500	7.9209	6.409	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.21 Call	Bond Future	623.2600	0.6233	734.5900	0.7346	17.863	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.21 Put	Bond Future	8415.7400	8.4157	7874.4600	7.8745	6.432	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.19 Call	Bond Future	607.3700	0.6074	716.4300	0.7164	17.956	0.0000	0.0000
2023/10/10	R035	02/05/2024	11.19 Put	Bond Future	8510.9300	8.5109	7967.3800	7.9674	6.386	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.80 Call	Bond Future	1538.4300	1.5384	1741.0300	1.7410	13.169	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.80 Put	Bond Future	6729.1000	6.7291	6264.1100	6.2641	6.910	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.81 Call	Bond Future	1551.8800	1.5519	1755.8000	1.7558	13.140	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.81 Put	Bond Future	6690.4300	6.6904	6226.7600	6.2268	6.930	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.79 Call	Bond Future	1525.0600	1.5251	1726.3400	1.7263	13.198	0.0000	0.0000
2023/10/10	R035	01/08/2024	11.79 Put	Bond Future	6767.8900	6.7679	6301.5800	6.3016	6.890	0.0000	0.0000
2023/10/10	R035	01/08/2024		Bond Future	12.8415	81.2242	12.7021	81.8918	1.085	0.0000	0.0000
2023/10/10	R035	07/11/2024		Bond Future	13.0106	78.6493	12.8645	79.3332	1.123	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.18 Call	Bond Future	2110.1600	2.1102	2360.0300	2.3600	11.841	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.18 Put	Bond Future	6114.4500	6.1145	5680.4100	5.6804	7.099	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.19 Call	Bond Future	2127.4700	2.1275	2378.7100	2.3787	11.809	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.19 Put	Bond Future	6081.8400	6.0818	5649.1700	5.6492	7.114	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.17 Call	Bond Future	2092.6300	2.0926	2341.1200	2.3411	11.875	0.0000	0.0000
2023/10/10	R035	07/11/2024	12.17 Put	Bond Future	6146.8800	6.1469	5711.4600	5.7115	7.084	0.0000	0.0000
2023/10/10	R053	02/11/2023	12.82 Call	Bond Future	1219.5600	1.2196	1447.4900	1.4475	18.690	0.0000	0.0000
2023/10/10	R053	02/11/2023	12.82 Put	Bond Future	1709.8400	1.7098	1403.0100	1.4030	17.945	0.0000	0.0000
2023/10/10	R053	02/11/2023	12.83 Call	Bond Future	1252.1900	1.2522	1484.1700	1.4842	18.526	0.0000	0.0000
2023/10/10	R053	02/11/2023	12.83 Put	Bond Future	1672.9300	1.6729	1370.1500	1.3702	18.099	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	
2023/10/10	R053	02/11/2023	12.81 Call	Bond Future	1187.4300	1.1874	1411.2900	1.4113	18.852	0.0000	0.0000
2023/10/10	R053	02/11/2023	12.81 Put	Bond Future	1747.3400	1.7473	1436.4400	1.4364	17.793	0.0000	0.0000
2023/10/10	R053	02/11/2023		Bond Future	12.8908	91.6074	12.8136	92.1422	0.599	0.0000	0.0000
2023/10/10	R053	01/02/2024		Bond Future	13.0173	93.6343	12.9369	94.1809	0.617	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.93 Call	Bond Future	3068.7400	3.0687	3328.8400	3.3288	8.476	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.93 Put	Bond Future	3662.7300	3.6627	3376.2700	3.3763	7.821	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.94 Call	Bond Future	3103.4800	3.1035	3365.3600	3.3654	8.438	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.94 Put	Bond Future	3629.0400	3.6290	3344.3600	3.3444	7.844	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.92 Call	Bond Future	3033.9600	3.0340	3292.2900	3.2923	8.515	0.0000	0.0000
2023/10/10	R053	01/02/2024	12.92 Put	Bond Future	3696.4700	3.6965	3408.2400	3.4082	7.797	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.03 Call	Bond Future	4011.1600	4.0112	4283.6600	4.2837	6.794	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.03 Put	Bond Future	4778.6600	4.7787	4492.2300	4.4922	5.994	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.04 Call	Bond Future	4045.7600	4.0458	4319.6300	4.3196	6.769	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.04 Put	Bond Future	4745.8400	4.7458	4460.7800	4.4608	6.007	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.02 Call	Bond Future	3976.9500	3.9770	4248.0700	4.2481	6.817	0.0000	0.0000
2023/10/10	R053	02/05/2024	13.02 Put	Bond Future	4811.9700	4.8120	4524.1600	4.5242	5.981	0.0000	0.0000
2023/10/10	R053	02/05/2024		Bond Future	13.1447	89.8763	13.0610	90.4353	0.637	0.0000	0.0000
2023/10/10	R053	01/08/2024		Bond Future	13.2717	91.9308	13.1846	92.5026	0.657	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.14 Call	Bond Future	4739.8700	4.7399	5022.8300	5.0228	5.970	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.14 Put	Bond Future	5606.7200	5.6067	5317.9000	5.3179	5.151	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.15 Call	Bond Future	4773.4700	4.7735	5057.6100	5.0576	5.952	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.15 Put	Bond Future	5573.9600	5.5740	5286.3200	5.2863	5.160	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.13 Call	Bond Future	4706.3600	4.7064	4988.1400	4.9881	5.987	0.0000	0.0000
2023/10/10	R053	01/08/2024	13.13 Put	Bond Future	5639.6700	5.6397	5349.6700	5.3497	5.142	0.0000	0.0000
2023/10/10	R053	07/11/2024		Bond Future	13.4269	88.2552	13.3356	88.8410	0.680	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.80 Call	Bond Future	3888.6500	3.8887	4130.4200	4.1304	6.217	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.80 Put	Bond Future	8066.0400	8.0660	7722.0200	7.7220	4.265	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.81 Call	Bond Future	3915.9600	3.9160	4158.8400	4.1588	6.202	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.81 Put	Bond Future	8023.7900	8.0238	7680.8800	7.6809	4.274	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.79 Call	Bond Future	3861.4300	3.8614	4102.0800	4.1021	6.232	0.0000	0.0000
2023/10/10	R053	07/11/2024	12.79 Put	Bond Future	8108.4700	8.1085	7763.3300	7.7633	4.257	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.39 Call	Bond Future	317.8500	0.3179	495.4900	0.4955	55.888	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.39 Put	Bond Future	523.0500	0.5231	324.7200	0.3247	37.918	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.40 Call	Bond Future	331.0400	0.3310	512.5800	0.5126	54.839	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.40 Put	Bond Future	509.2200	0.5092	314.7900	0.3148	38.182	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.38 Call	Bond Future	304.9400	0.3049	478.6600	0.4787	56.969	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.38 Put	Bond Future	537.1700	0.5372	334.9200	0.3349	37.651	0.0000	0.0000
2023/10/10	R186	02/11/2023		Bond Future	9.4660	106.7036	9.3269	107.0796	1.470	0.0000	0.0000

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2023/10/10	R186	02/11/2023	10.42 Call	Bond Future	2550.4800	2.5505	2915.7500	2.9158	14.322	0.0000	0.0000
2023/10/10	R186	02/11/2023	10.42 Put	Bond Future	18.6700	0.0187	7.9700	0.0080	57.311	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.15 Put	Bond Future	945.4800	0.9455	652.3500	0.6524	31.003	0.0000	0.0000
2023/10/10	R186	02/11/2023	9.15 Call	Bond Future	89.0600	0.0891	171.9000	0.1719	93.016	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.51 Call	Bond Future	914.5400	0.9145	1116.5900	1.1166	22.093	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.51 Put	Bond Future	922.8500	0.9229	740.6400	0.7406	19.744	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.52 Call	Bond Future	927.8800	0.9279	1131.5900	1.1316	21.954	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.52 Put	Bond Future	911.1700	0.9112	730.6200	0.7306	19.815	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.50 Call	Bond Future	901.2900	0.9013	1101.7000	1.1017	22.236	0.0000	0.0000
2023/10/10	R186	01/02/2024	9.50 Put	Bond Future	934.6300	0.9346	750.7800	0.7508	19.671	0.0000	0.0000
2023/10/10	R186	01/02/2024		Bond Future	9.5133	103.7546	9.3601	104.1388	1.610	0.0000	0.0000
2023/10/10	R186	02/05/2024		Bond Future	9.5523	106.0901	9.3824	106.4830	1.779	0.0000	0.0000
2023/10/10	R186	02/05/2024	10.40 Call	Bond Future	2488.4600	2.4885	2779.7700	2.7798	11.706	0.0000	0.0000
2023/10/10	R186	02/05/2024	10.40 Put	Bond Future	557.1700	0.5572	455.5200	0.4555	18.244	0.0000	0.0000
2023/10/10	R186	02/05/2024	9.73 Put	Bond Future	986.7600	0.9868	821.4500	0.8215	16.753	0.0000	0.0000
2023/10/10	R186	02/05/2024	9.73 Call	Bond Future	1395.4500	1.3955	1623.1000	1.6231	16.314	0.0000	0.0000
2023/10/10	R186	02/05/2024	8.00 Call	Bond Future	118.7900	0.1188	159.6900	0.1597	34.431	0.0000	0.0000
2023/10/10	R186	02/05/2024	8.00 Put	Bond Future	3779.9100	3.7799	3427.8500	3.4279	9.314	0.0000	0.0000
2023/10/10	R186	02/05/2024	8.01 Call	Bond Future	120.7100	0.1207	162.1700	0.1622	34.347	0.0000	0.0000
2023/10/10	R186	02/05/2024	8.01 Put	Bond Future	3757.7100	3.7577	3406.2100	3.4062	9.354	0.0000	0.0000
2023/10/10	R186	02/05/2024	7.99 Call	Bond Future	116.9000	0.1169	157.2400	0.1572	34.508	0.0000	0.0000
2023/10/10	R186	02/05/2024	7.99 Put	Bond Future	3802.1400	3.8021	3449.5200	3.4495	9.274	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.69 Call	Bond Future	453.5300	0.4535	566.5000	0.5665	24.909	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.69 Put	Bond Future	2356.7600	2.3568	2067.7000	2.0677	12.265	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.70 Call	Bond Future	458.7100	0.4587	572.6500	0.5727	24.839	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.70 Put	Bond Future	2340.3600	2.3404	2052.2700	2.0523	12.310	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.68 Call	Bond Future	448.0900	0.4481	560.0800	0.5601	24.993	0.0000	0.0000
2023/10/10	R186	01/08/2024	8.68 Put	Bond Future	2372.9000	2.3729	2082.8600	2.0829	12.223	0.0000	0.0000
2023/10/10	R186	01/08/2024		Bond Future	9.5825	103.2047	9.3922	103.6067	1.986	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.14 Call	Bond Future	842.6600	0.8427	1009.6300	1.0096	19.815	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.14 Put	Bond Future	1834.3200	1.8343	1589.2500	1.5893	13.360	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.15 Call	Bond Future	851.4800	0.8515	1019.4600	1.0195	19.728	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.15 Put	Bond Future	1824.0400	1.8240	1579.9800	1.5800	13.380	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.13 Call	Bond Future	834.3000	0.8343	1000.2800	1.0003	19.895	0.0000	0.0000
2023/10/10	R186	07/11/2024	9.13 Put	Bond Future	1845.0700	1.8451	1599.0100	1.5990	13.336	0.0000	0.0000
2023/10/10	R186	07/11/2024		Bond Future	9.6623	105.6732	9.4445	106.0853	2.254	0.0000	0.0000
2023/10/10	R197	02/11/2023		Bond Future	342.2482	342.2482	342.2900	342.2900	0.012	0.0000	0.0000
2023/10/10	R202	02/11/2023		Bond Future	252.5162	252.5162	253.3948	253.3948	0.348	0.0000	0.0000

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2023/10/10	R202	01/02/2024		Bond Future	253.1937	253.1937	254.0918	254.0918	0.355	0.0000	0.0000
2023/10/10	R202	02/05/2024		Bond Future	258.9528	258.9528	259.8715	259.8715	0.355	0.0000	0.0000
2023/10/10	R202	01/08/2024		Bond Future	259.8380	259.8380	260.7776	260.7776	0.362	0.0000	0.0000
2023/10/10	R202	07/11/2024		Bond Future	266.1230	266.1230	267.0862	267.0862	0.362	0.0000	0.0000
2023/10/10	R209	02/11/2023		Bond Future	12.4991	61.7602	12.3766	62.3038	0.980	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.33 Put	Bond Future	5478.8900	5.4789	4938.5800	4.9386	9.862	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.34 Call	Bond Future	3.9500	0.0040	7.4400	0.0074	88.354	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.34 Put	Bond Future	5429.4800	5.4295	4889.3900	4.8894	9.947	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.35 Call	Bond Future	4.2300	0.0042	7.9400	0.0079	87.707	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.35 Put	Bond Future	5380.1400	5.3801	4840.2700	4.8403	10.034	0.0000	0.0000
2023/10/10	R209	02/11/2023	11.33 Call	Bond Future	3.6900	0.0037	6.9600	0.0070	88.618	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.13 Call	Bond Future	1091.4700	1.0915	1287.0900	1.2871	17.923	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.13 Put	Bond Future	3267.7300	3.2677	2907.7200	2.9077	11.017	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.14 Call	Bond Future	1107.6000	1.1076	1305.1300	1.3051	17.834	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.14 Put	Bond Future	3238.2800	3.2383	2880.1800	2.8802	11.058	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.12 Call	Bond Future	1075.4900	1.0755	1269.1800	1.2692	18.009	0.0000	0.0000
2023/10/10	R209	01/02/2024	12.12 Put	Bond Future	3297.3900	3.2974	2935.4500	2.9355	10.977	0.0000	0.0000
2023/10/10	R209	01/02/2024		Bond Future	12.6189	63.1267	12.4918	63.6824	1.007	0.0000	0.0000
2023/10/10	R209	02/05/2024		Bond Future	12.7395	61.3941	12.6075	61.9623	1.036	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.18 Call	Bond Future	498.2500	0.4983	588.8500	0.5889	18.184	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.18 Put	Bond Future	7710.3800	7.7104	7232.8100	7.2328	6.194	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.19 Call	Bond Future	504.7700	0.5048	596.3300	0.5963	18.139	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.19 Put	Bond Future	7667.0000	7.6670	7190.3900	7.1904	6.216	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.17 Call	Bond Future	491.6900	0.4917	581.3300	0.5813	18.231	0.0000	0.0000
2023/10/10	R209	02/05/2024	11.17 Put	Bond Future	7753.7800	7.7538	7275.2500	7.2753	6.172	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.79 Call	Bond Future	1330.5600	1.3306	1504.8300	1.5048	13.097	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.79 Put	Bond Future	6081.2800	6.0813	5674.3800	5.6744	6.691	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.80 Call	Bond Future	1342.2800	1.3423	1517.7000	1.5177	13.069	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.80 Put	Bond Future	6046.2700	6.0463	5640.5200	5.6405	6.711	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.78 Call	Bond Future	1318.9100	1.3189	1492.0400	1.4920	13.127	0.0000	0.0000
2023/10/10	R209	01/08/2024	11.78 Put	Bond Future	6116.4000	6.1164	5708.3600	5.7084	6.671	0.0000	0.0000
2023/10/10	R209	01/08/2024		Bond Future	12.8601	62.7976	12.7231	63.3788	1.066	0.0000	0.0000
2023/10/10	R209	07/11/2024		Bond Future	13.0090	61.1421	12.8661	61.7374	1.099	0.0000	0.0000
2023/10/10	R209	07/11/2024	12.22 Call	Bond Future	1990.7500	1.9908	2216.1400	2.2161	11.322	0.0000	0.0000
2023/10/10	R209	07/11/2024	12.22 Put	Bond Future	5380.6500	5.3807	5010.7000	5.0107	6.876	0.0000	0.0000
2023/10/10	R209	07/11/2024	12.23 Call	Bond Future	2006.8100	2.0068	2233.4000	2.2334	11.291	0.0000	0.0000
2023/10/10	R209	07/11/2024	12.23 Put	Bond Future	5352.1300	5.3521	4983.3800	4.9834	6.890	0.0000	0.0000
2023/10/10	R209	07/11/2024	12.21 Call	Bond Future	1974.9900	1.9750	2199.1900	2.1992	11.352	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	
2023/10/10	R209	07/11/2024	12.21 Put	Bond Future	5409.5200	5.4095	5038.3800	5.0384	6.861	0.0000	0.0000
2023/10/10	R210	02/11/2023		Bond Future	226.3246	226.3246	226.1765	226.1765	0.065	0.0000	0.0000
2023/10/10	R210	01/02/2024		Bond Future	231.3881	231.3881	231.2366	231.2366	0.065	0.0000	0.0000
2023/10/10	R210	02/05/2024		Bond Future	233.3988	233.3988	233.2437	233.2437	0.066	0.0000	0.0000
2023/10/10	R210	01/08/2024		Bond Future	238.7879	238.7879	238.6294	238.6294	0.066	0.0000	0.0000
2023/10/10	R210	07/11/2024		Bond Future	241.2287	241.2287	241.0667	241.0667	0.067	0.0000	0.0000
2023/10/10	R213	02/11/2023		Bond Future	11.4852	79.4985	11.3420	80.0966	1.247	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.12 Call	Bond Future	198.5200	0.1985	335.7000	0.3357	69.101	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.12 Put	Bond Future	1735.5200	1.7355	1274.6100	1.2746	26.557	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.13 Call	Bond Future	209.2200	0.2092	351.2000	0.3512	67.862	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.13 Put	Bond Future	1703.6300	1.7036	1247.5200	1.2475	26.773	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.11 Call	Bond Future	188.2500	0.1883	320.6900	0.3207	70.353	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.11 Put	Bond Future	1767.8700	1.7679	1302.2200	1.3022	26.340	0.0000	0.0000
2023/10/10	R213	02/11/2023	12.70 Call	Bond Future	4885.9900	4.8860	5465.6200	5.4656	11.863	0.0000	0.0000
2023/10/10	R213	02/11/2023	12.70 Put	Bond Future	36.5600	0.0366	18.1000	0.0181	50.492	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.44 Put	Bond Future	907.5900	0.9076	607.7200	0.6077	33.040	0.0000	0.0000
2023/10/10	R213	02/11/2023	11.44 Call	Bond Future	719.2900	0.7193	1017.5100	1.0175	41.460	0.0000	0.0000
2023/10/10	R213	02/11/2023	10.94 Put	Bond Future	2371.5300	2.3715	1835.5100	1.8355	22.602	0.0000	0.0000
2023/10/10	R213	02/11/2023	10.94 Call	Bond Future	63.0000	0.0630	125.0700	0.1251	98.524	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.71 Call	Bond Future	2127.7800	2.1278	2468.2400	2.4682	16.001	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.71 Put	Bond Future	1721.6200	1.7216	1450.7800	1.4508	15.732	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.72 Call	Bond Future	2150.2700	2.1503	2492.7200	2.4927	15.926	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.72 Put	Bond Future	1703.9100	1.7039	1435.0600	1.4351	15.778	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.70 Call	Bond Future	2105.4100	2.1054	2443.8600	2.4439	16.075	0.0000	0.0000
2023/10/10	R213	01/02/2024	11.70 Put	Bond Future	1739.4800	1.7395	1466.6300	1.4666	15.686	0.0000	0.0000
2023/10/10	R213	01/02/2024		Bond Future	11.6093	81.2575	11.4591	81.8688	1.294	0.0000	0.0000
2023/10/10	R213	02/05/2024		Bond Future	11.7244	79.5268	11.5667	80.1519	1.345	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.29 Call	Bond Future	600.3800	0.6004	720.8100	0.7208	20.059	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.29 Put	Bond Future	6524.3000	6.5243	6019.6800	6.0197	7.734	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.30 Call	Bond Future	606.9300	0.6069	728.4300	0.7284	20.019	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.30 Put	Bond Future	6487.6400	6.4876	5984.0900	5.9841	7.762	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.28 Call	Bond Future	594.0400	0.5940	713.4300	0.7134	20.098	0.0000	0.0000
2023/10/10	R213	02/05/2024	10.28 Put	Bond Future	6561.1900	6.5612	6055.5300	6.0555	7.707	0.0000	0.0000
2023/10/10	R213	01/08/2024	10.87 Call	Bond Future	1317.5300	1.3175	1521.5800	1.5216	15.487	0.0000	0.0000
2023/10/10	R213	01/08/2024	10.87 Put	Bond Future	5151.3800	5.1514	4716.0200	4.7160	8.451	0.0000	0.0000
2023/10/10	R213	01/08/2024	10.88 Call	Bond Future	1328.2000	1.3282	1533.4900	1.5335	15.456	0.0000	0.0000
2023/10/10	R213	01/08/2024	10.88 Put	Bond Future	5121.3100	5.1213	4687.1900	4.6872	8.477	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	
2023/10/10	R213	01/08/2024	10.86 Call	Bond Future	1306.6700	1.3067	1509.4600	1.5095	15.520	0.0000	0.0000
2023/10/10	R213	01/08/2024	10.86 Put	Bond Future	5181.2900	5.1813	4744.6700	4.7447	8.427	0.0000	0.0000
2023/10/10	R213	01/08/2024		Bond Future	11.8391	81.3450	11.6734	81.9844	1.400	0.0000	0.0000
2023/10/10	R213	07/11/2024		Bond Future	11.9977	79.7284	11.8225	80.3835	1.461	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.22 Call	Bond Future	1799.5700	1.7996	2047.1800	2.0472	13.759	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.22 Put	Bond Future	4759.3800	4.7594	4351.9700	4.3520	8.560	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.23 Call	Bond Future	1813.7900	1.8138	2062.6900	2.0627	13.723	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.23 Put	Bond Future	4734.6700	4.7347	4328.5500	4.3286	8.578	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.21 Call	Bond Future	1785.1000	1.7851	2031.4100	2.0314	13.798	0.0000	0.0000
2023/10/10	R213	07/11/2024	11.21 Put	Bond Future	4783.8700	4.7839	4375.1600	4.3752	8.544	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.46 Call	Bond Future	0.7500	0.0008	1.4800	0.0015	97.333	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.46 Put	Bond Future	6664.2000	6.6642	6119.1000	6.1191	8.180	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.47 Call	Bond Future	0.8100	0.0008	1.6000	0.0016	97.531	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.47 Put	Bond Future	6611.6700	6.6117	6066.6300	6.0666	8.244	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.45 Call	Bond Future	0.6900	0.0007	1.3700	0.0014	98.551	0.0000	0.0000
2023/10/10	R214	02/11/2023	11.45 Put	Bond Future	6716.7900	6.7168	6171.6400	6.1716	8.116	0.0000	0.0000
2023/10/10	R214	02/11/2023		Bond Future	12.8409	57.5425	12.7183	58.0883	0.955	0.0000	0.0000
2023/10/10	R214	01/02/2024		Bond Future	12.9676	58.8157	12.8404	59.3736	0.981	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.15 Call	Bond Future	661.0300	0.6610	798.1300	0.7981	20.740	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.15 Put	Bond Future	4404.0100	4.4040	3983.2300	3.9832	9.554	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.16 Call	Bond Future	672.8000	0.6728	811.6600	0.8117	20.639	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.16 Put	Bond Future	4367.6500	4.3677	3948.6300	3.9486	9.594	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.14 Call	Bond Future	649.3900	0.6494	784.7500	0.7848	20.844	0.0000	0.0000
2023/10/10	R214	01/02/2024	12.14 Put	Bond Future	4440.5500	4.4406	4018.0300	4.0180	9.515	0.0000	0.0000
2023/10/10	R214	02/05/2024		Bond Future	13.0858	56.8341	12.9539	57.4046	1.008	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.47 Call	Bond Future	462.3200	0.4623	547.4700	0.5475	18.418	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.47 Put	Bond Future	8132.1800	8.1322	7646.8400	7.6468	5.968	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.48 Call	Bond Future	468.7100	0.4687	554.8200	0.5548	18.372	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.48 Put	Bond Future	8086.1900	8.0862	7601.8100	7.6018	5.990	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.46 Call	Bond Future	456.0900	0.4561	540.3100	0.5403	18.466	0.0000	0.0000
2023/10/10	R214	02/05/2024	11.46 Put	Bond Future	8178.3900	8.1784	7692.1200	7.6921	5.946	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.17 Call	Bond Future	1424.0300	1.4240	1605.5200	1.6055	12.745	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.17 Put	Bond Future	6080.4300	6.0804	5678.3800	5.6784	6.612	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.18 Call	Bond Future	1436.3900	1.4364	1619.0500	1.6191	12.717	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.18 Put	Bond Future	6044.8500	6.0449	5643.9700	5.6440	6.632	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.16 Call	Bond Future	1411.5700	1.4116	1591.8800	1.5919	12.774	0.0000	0.0000
2023/10/10	R214	01/08/2024	12.16 Put	Bond Future	6115.9700	6.1160	5712.7400	5.7127	6.593	0.0000	0.0000
2023/10/10	R214	01/08/2024		Bond Future	13.2032	58.1334	13.0664	58.7170	1.036	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	
2023/10/10	R214	07/11/2024	12.61 Call	Bond Future	2215.9800	2.2160	2452.7000	2.4527	10.682	0.0000	0.0000
2023/10/10	R214	07/11/2024	12.61 Put	Bond Future	5437.5500	5.4376	5076.5600	5.0766	6.639	0.0000	0.0000
2023/10/10	R214	07/11/2024	12.62 Call	Bond Future	2232.9000	2.2329	2470.7900	2.4708	10.654	0.0000	0.0000
2023/10/10	R214	07/11/2024	12.62 Put	Bond Future	5409.0400	5.4090	5049.2200	5.0492	6.652	0.0000	0.0000
2023/10/10	R214	07/11/2024	12.60 Call	Bond Future	2199.3700	2.1994	2434.9200	2.4349	10.710	0.0000	0.0000
2023/10/10	R214	07/11/2024	12.60 Put	Bond Future	5466.4100	5.4664	5104.2500	5.1043	6.625	0.0000	0.0000
2023/10/10	R214	07/11/2024		Bond Future	13.3509	56.2151	13.2084	56.8128	1.067	0.0000	0.0000
2023/10/10	R248	02/11/2023		Bond Future	12.9324	70.8079	12.8147	71.4411	0.910	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.48 Call	Bond Future	0.5300	0.0005	1.0100	0.0010	90.566	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.48 Put	Bond Future	8603.3600	8.6034	7970.6300	7.9706	7.354	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.49 Call	Bond Future	0.5700	0.0006	1.0900	0.0011	91.228	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.49 Put	Bond Future	8537.8000	8.5378	7905.1100	7.9051	7.410	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.47 Call	Bond Future	0.4800	0.0005	0.9300	0.0009	93.750	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.47 Put	Bond Future	8669.0000	8.6690	8036.2400	8.0362	7.299	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.80 Put	Bond Future	6556.6400	6.5566	5928.1300	5.9281	9.586	0.0000	0.0000
2023/10/10	R248	02/11/2023	11.80 Call	Bond Future	5.9900	0.0060	10.6900	0.0107	78.464	0.0000	0.0000
2023/10/10	R248	02/11/2023	12.50 Put	Bond Future	2663.3200	2.6633	2157.5100	2.1575	18.992	0.0000	0.0000
2023/10/10	R248	02/11/2023	12.50 Call	Bond Future	285.0200	0.2850	412.4200	0.4124	44.699	0.0000	0.0000
2023/10/10	R248	02/11/2023	13.60 Call	Bond Future	3595.8700	3.5959	4153.0300	4.1530	15.494	0.0000	0.0000
2023/10/10	R248	02/11/2023	13.60 Put	Bond Future	191.4400	0.1914	115.3900	0.1154	39.725	0.0000	0.0000
2023/10/10	R248	01/02/2024		Bond Future	13.0647	72.3746	12.9422	73.0218	0.938	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.15 Call	Bond Future	677.9800	0.6780	817.4600	0.8175	20.573	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.15 Put	Bond Future	5787.3700	5.7874	5279.6500	5.2797	8.773	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.16 Call	Bond Future	689.3000	0.6893	830.5800	0.8306	20.496	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.16 Put	Bond Future	5739.2000	5.7392	5233.2800	5.2333	8.815	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.14 Call	Bond Future	666.8000	0.6668	804.4900	0.8045	20.649	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.14 Put	Bond Future	5835.7600	5.8358	5326.2500	5.3263	8.731	0.0000	0.0000
2023/10/10	R248	01/02/2024	11.50 Put	Bond Future	9358.6600	9.3587	8761.7400	8.7617	6.378	0.0000	0.0000
2023/10/10	R248	01/02/2024	11.50 Call	Bond Future	193.5800	0.1936	243.8600	0.2439	25.974	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.30 Put	Bond Future	5097.2300	5.0972	4618.4600	4.6185	9.393	0.0000	0.0000
2023/10/10	R248	01/02/2024	12.30 Call	Bond Future	871.3400	0.8713	1039.7700	1.0398	19.330	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.37 Call	Bond Future	3447.9800	3.4480	3845.9500	3.8460	11.542	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.37 Put	Bond Future	1881.4800	1.8815	1632.2500	1.6323	13.246	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.10 Call	Bond Future	2629.8900	2.6299	2974.3200	2.9743	13.097	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.10 Put	Bond Future	2445.3100	2.4453	2142.5400	2.1425	12.382	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.90 Call	Bond Future	5256.8500	5.2569	5739.3400	5.7393	9.178	0.0000	0.0000
2023/10/10	R248	01/02/2024	13.90 Put	Bond Future	1120.0100	1.1200	955.3000	0.9553	14.706	0.0000	0.0000
2023/10/10	R248	02/05/2024		Bond Future	13.1882	69.5540	13.0608	70.2158	0.966	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	
2023/10/10	R248	02/05/2024	11.47 Call	Bond Future	493.1300	0.4931	581.0400	0.5810	17.827	0.0000	0.0000
2023/10/10	R248	02/05/2024	11.47 Put	Bond Future	10493.8600	10.4939	9919.9300	9.9199	5.469	0.0000	0.0000
2023/10/10	R248	02/05/2024	11.48 Call	Bond Future	500.2500	0.5003	589.1900	0.5892	17.779	0.0000	0.0000
2023/10/10	R248	02/05/2024	11.48 Put	Bond Future	10435.4200	10.4354	9862.5200	9.8625	5.490	0.0000	0.0000
2023/10/10	R248	02/05/2024	11.46 Call	Bond Future	486.2000	0.4862	573.0900	0.5731	17.871	0.0000	0.0000
2023/10/10	R248	02/05/2024	11.46 Put	Bond Future	10552.5900	10.5526	9977.6400	9.9776	5.448	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.31 Call	Bond Future	1802.7900	1.8028	2018.3300	2.0183	11.956	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.31 Put	Bond Future	7239.2800	7.2393	6777.8300	6.7778	6.374	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.32 Call	Bond Future	1818.2200	1.8182	2035.1300	2.0351	11.930	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.32 Put	Bond Future	7196.6100	7.1966	6736.5300	6.7365	6.393	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.30 Call	Bond Future	1787.4500	1.7875	2001.6300	2.0016	11.982	0.0000	0.0000
2023/10/10	R248	01/08/2024	12.30 Put	Bond Future	7282.1200	7.2821	6819.3100	6.8193	6.355	0.0000	0.0000
2023/10/10	R248	01/08/2024		Bond Future	13.3114	71.1441	13.1790	71.8211	0.995	0.0000	0.0000
2023/10/10	R248	07/11/2024		Bond Future	13.4658	68.3911	13.3274	69.0846	1.028	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.79 Call	Bond Future	2872.4900	2.8725	3157.0400	3.1570	9.906	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.79 Put	Bond Future	6384.3300	6.3843	5975.4100	5.9754	6.405	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.80 Call	Bond Future	2893.2700	2.8933	3179.1600	3.1792	9.881	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.80 Put	Bond Future	6350.7600	6.3508	5943.1800	5.9432	6.418	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.78 Call	Bond Future	2851.7800	2.8518	3134.9900	3.1350	9.931	0.0000	0.0000
2023/10/10	R248	07/11/2024	12.78 Put	Bond Future	6418.0500	6.4181	6007.7900	6.0078	6.392	0.0000	0.0000
2023/10/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

