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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2023 TO 20/09/2023

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/09/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/20	2025	02/11/2023		Bond Future	172.8623	172.8623	172.8860	0.014	0.0000	0.0000
2023/09/20	2025	01/02/2024		Bond Future	174.9477	174.9477	174.9735	0.015	0.0000	0.0000
2023/09/20	2025	02/05/2024		Bond Future	178.8554	178.8554	178.8835	0.016	0.0000	0.0000
2023/09/20	2025	01/08/2024		Bond Future	180.9803	180.9803	181.0130	0.018	0.0000	0.0000
2023/09/20	2025	07/11/2024		Bond Future	185.2312	185.2312	185.2675	0.020	0.0000	0.0000
2023/09/20	2029	02/11/2023		Bond Future	124.9911	124.9911	125.2499	0.207	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2029	01/02/2024		Bond Future	127.7966	127.7966	128.0609	128.0609	0.207	0.0000	0.0000
2023/09/20	2029	02/05/2024		Bond Future	129.2833	129.2833	129.5573	129.5573	0.212	0.0000	0.0000
2023/09/20	2029	01/08/2024		Bond Future	132.1496	132.1496	132.4313	132.4313	0.213	0.0000	0.0000
2023/09/20	2029	07/11/2024		Bond Future	133.8522	133.8522	134.1431	134.1431	0.217	0.0000	0.0000
2023/09/20	2030	02/11/2023		Bond Future	10.5111	90.8551	10.4767	90.9985	0.327	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.81 Call	Bond Future	1851.3400	1.8513	1937.9200	1.9379	4.677	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.81 Put	Bond Future	616.9500	0.6170	560.0900	0.5601	9.216	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.82 Call	Bond Future	1880.7200	1.8807	1968.0500	1.9681	4.643	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.82 Put	Bond Future	605.4100	0.6054	549.3000	0.5493	9.268	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.80 Call	Bond Future	1822.0200	1.8220	1907.8500	1.9079	4.711	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.80 Put	Bond Future	628.5700	0.6286	570.9600	0.5710	9.165	0.0000	0.0000
2023/09/20	2030	02/11/2023	9.57 Put	Bond Future	4051.9400	4.0519	3911.0900	3.9111	3.476	0.0000	0.0000
2023/09/20	2030	02/11/2023	9.57 Call	Bond Future	20.9000	0.0209	23.4900	0.0235	12.392	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.07 Put	Bond Future	2160.3500	2.1604	2041.6700	2.0417	5.494	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.07 Call	Bond Future	298.9000	0.2989	323.6600	0.3237	8.284	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.57 Call	Bond Future	4413.8800	4.4139	4539.4600	4.5395	2.845	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.57 Put	Bond Future	136.8800	0.1369	119.0200	0.1190	13.048	0.0000	0.0000
2023/09/20	2030	02/11/2023	9.89 Put	Bond Future	2775.2800	2.7753	2645.2700	2.6453	4.685	0.0000	0.0000
2023/09/20	2030	02/11/2023	9.89 Call	Bond Future	140.1500	0.1402	153.5800	0.1536	9.583	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.39 Put	Bond Future	1305.1300	1.3051	1212.9700	1.2130	7.061	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.39 Call	Bond Future	798.9800	0.7990	850.2600	0.8503	6.418	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.43 Call	Bond Future	3909.2900	3.9093	4030.1700	4.0302	3.092	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.43 Put	Bond Future	182.6500	0.1827	160.0900	0.1601	12.351	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.62 Put	Bond Future	874.6100	0.8746	802.5500	0.8026	8.239	0.0000	0.0000
2023/09/20	2030	02/11/2023	10.62 Call	Bond Future	1326.9400	1.3269	1398.3200	1.3983	5.379	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.12 Put	Bond Future	339.5900	0.3396	302.9000	0.3029	10.804	0.0000	0.0000
2023/09/20	2030	02/11/2023	11.12 Call	Bond Future	2831.4200	2.8314	2938.1700	2.9382	3.770	0.0000	0.0000
2023/09/20	2030	02/11/2023	12.27 Call	Bond Future	6993.4000	6.9934	7131.7500	7.1318	1.978	0.0000	0.0000
2023/09/20	2030	02/11/2023	12.27 Put	Bond Future	30.9700	0.0310	25.8800	0.0259	16.435	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.89 Put	Bond Future	3708.8900	3.7089	3599.0000	3.5990	2.963	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.89 Call	Bond Future	831.2400	0.8312	867.7400	0.8677	4.391	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.39 Put	Bond Future	2387.2600	2.3873	2299.7600	2.2998	3.665	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.39 Call	Bond Future	1580.1200	1.5801	1639.0100	1.6390	3.727	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.86 Call	Bond Future	5477.0900	5.4771	5593.7000	5.5937	2.129	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.86 Put	Bond Future	526.8200	0.5268	497.0400	0.4970	5.653	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.16 Put	Bond Future	2943.3200	2.9433	2845.0600	2.8451	3.338	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.16 Call	Bond Future	1191.0700	1.1911	1239.2000	1.2392	4.041	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.00 Call	Bond Future	2951.8200	2.9518	3038.8400	3.0388	2.948	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2030	01/02/2024	11.00 Put	Bond Future	1311.4700	1.3115	1252.1000	1.2521	4.527	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.75 Call	Bond Future	5129.5300	5.1295	5243.1700	5.2432	2.215	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.75 Put	Bond Future	593.7000	0.5937	560.9500	0.5610	5.516	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.57 Put	Bond Future	4757.1800	4.7572	4635.7200	4.6357	2.553	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.57 Call	Bond Future	523.0200	0.5230	547.9500	0.5480	4.767	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.07 Put	Bond Future	3184.1700	3.1842	3081.8700	3.0819	3.213	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.07 Call	Bond Future	1058.7100	1.0587	1102.8000	1.1028	4.165	0.0000	0.0000
2023/09/20	2030	01/02/2024	12.10 Call	Bond Future	6250.8400	6.2508	6373.1400	6.3731	1.957	0.0000	0.0000
2023/09/20	2030	01/02/2024	12.10 Put	Bond Future	405.1900	0.4052	381.1000	0.3811	5.945	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.31 Call	Bond Future	3802.8200	3.8028	3902.1900	3.9022	2.613	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.31 Put	Bond Future	950.7600	0.9508	903.7400	0.9037	4.946	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.93 Put	Bond Future	3587.1900	3.5872	3478.9200	3.4789	3.018	0.0000	0.0000
2023/09/20	2030	01/02/2024	9.93 Call	Bond Future	877.3600	0.8774	915.4800	0.9155	4.345	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.36 Call	Bond Future	3947.1900	3.9472	4048.3800	4.0484	2.564	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.36 Put	Bond Future	901.6800	0.9017	856.4800	0.8565	5.013	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.37 Call	Bond Future	3976.2800	3.9763	4077.8300	4.0778	2.554	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.37 Put	Bond Future	892.1400	0.8921	847.3000	0.8473	5.026	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.35 Call	Bond Future	3918.1800	3.9182	4019.0100	4.0190	2.573	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.35 Put	Bond Future	911.3100	0.9113	865.7500	0.8658	4.999	0.0000	0.0000
2023/09/20	2030	01/02/2024		Bond Future	10.5888	88.8664	10.5526	89.0128	0.342	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.85 Call	Bond Future	5445.3800	5.4454	5561.7300	5.5617	2.137	0.0000	0.0000
2023/09/20	2030	01/02/2024	11.85 Put	Bond Future	532.6800	0.5327	502.6400	0.5026	5.639	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.00 Put	Bond Future	3379.7600	3.3798	3274.4000	3.2744	3.117	0.0000	0.0000
2023/09/20	2030	01/02/2024	10.00 Call	Bond Future	962.7000	0.9627	1003.7300	1.0037	4.262	0.0000	0.0000
2023/09/20	2030	02/05/2024		Bond Future	10.6805	90.8297	10.6420	90.9801	0.360	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.66 Put	Bond Future	5004.4600	5.0045	4889.4400	4.8894	2.298	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.66 Call	Bond Future	904.8800	0.9049	940.3400	0.9403	3.919	0.0000	0.0000
2023/09/20	2030	02/05/2024	10.16 Put	Bond Future	3578.2100	3.5782	3480.3800	3.4804	2.734	0.0000	0.0000
2023/09/20	2030	02/05/2024	10.16 Call	Bond Future	1516.0100	1.5160	1568.6600	1.5687	3.473	0.0000	0.0000
2023/09/20	2030	02/05/2024	11.94 Call	Bond Future	5688.2800	5.6883	5800.6200	5.8006	1.975	0.0000	0.0000
2023/09/20	2030	02/05/2024	11.94 Put	Bond Future	934.7200	0.9347	896.5800	0.8966	4.080	0.0000	0.0000
2023/09/20	2030	02/05/2024	10.62 Put	Bond Future	2564.1800	2.5642	2483.9700	2.4840	3.128	0.0000	0.0000
2023/09/20	2030	02/05/2024	10.62 Call	Bond Future	2327.5000	2.3275	2397.7700	2.3978	3.019	0.0000	0.0000
2023/09/20	2030	02/05/2024	11.12 Put	Bond Future	1757.5400	1.7575	1695.6100	1.6956	3.524	0.0000	0.0000
2023/09/20	2030	02/05/2024	11.12 Call	Bond Future	3453.5600	3.4536	3542.1100	3.5421	2.564	0.0000	0.0000
2023/09/20	2030	02/05/2024	13.15 Call	Bond Future	9348.8500	9.3489	9483.1600	9.4832	1.437	0.0000	0.0000
2023/09/20	2030	02/05/2024	13.15 Put	Bond Future	325.1900	0.3252	309.0200	0.3090	4.972	0.0000	0.0000
2023/09/20	2030	02/05/2024	12.38 Call	Bond Future	7003.8600	7.0039	7125.4700	7.1255	1.736	0.0000	0.0000
2023/09/20	2030	02/05/2024	12.38 Put	Bond Future	665.0600	0.6651	636.1900	0.6362	4.341	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2030	02/05/2024	10.82 Put	Bond Future	2207.4400	2.2074	2134.7800	2.1348	3.292	0.0000	0.0000
2023/09/20	2030	02/05/2024	10.82 Call	Bond Future	2750.2000	2.7502	2828.0200	2.8280	2.830	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.82 Call	Bond Future	1066.7600	1.0668	1107.2600	1.1073	3.797	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.82 Put	Bond Future	4508.2600	4.5083	4398.2800	4.3983	2.440	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.83 Call	Bond Future	1078.4800	1.0785	1119.3300	1.1193	3.788	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.83 Put	Bond Future	4479.0400	4.4790	4369.4100	4.3694	2.448	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.81 Call	Bond Future	1055.1200	1.0551	1095.2900	1.0953	3.807	0.0000	0.0000
2023/09/20	2030	02/05/2024	9.81 Put	Bond Future	4537.5800	4.5376	4427.2700	4.4273	2.431	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.38 Call	Bond Future	2035.9600	2.0360	2098.3900	2.0984	3.066	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.38 Put	Bond Future	3581.9900	3.5820	3489.5100	3.4895	2.582	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.39 Call	Bond Future	2052.8700	2.0529	2115.6400	2.1156	3.058	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.39 Put	Bond Future	3560.4200	3.5604	3468.2800	3.4683	2.588	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.37 Call	Bond Future	2018.8100	2.0188	2080.9000	2.0809	3.076	0.0000	0.0000
2023/09/20	2030	01/08/2024	10.37 Put	Bond Future	3603.3300	3.6033	3510.5100	3.5105	2.576	0.0000	0.0000
2023/09/20	2030	01/08/2024		Bond Future	10.7860	88.8162	10.7450	88.9711	0.381	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.75 Call	Bond Future	2768.8500	2.7689	2843.5800	2.8436	2.699	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.75 Put	Bond Future	3359.8100	3.3598	3274.5900	3.2746	2.536	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.76 Call	Bond Future	2788.1000	2.7881	2863.1300	2.8631	2.691	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.76 Put	Bond Future	3342.5800	3.3426	3257.6600	3.2577	2.541	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.74 Call	Bond Future	2750.0400	2.7500	2824.4700	2.8245	2.707	0.0000	0.0000
2023/09/20	2030	07/11/2024	10.74 Put	Bond Future	3377.5100	3.3775	3291.9900	3.2920	2.532	0.0000	0.0000
2023/09/20	2030	07/11/2024		Bond Future	10.9126	90.8764	10.8685	91.0364	0.404	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.85 Put	Bond Future	2929.3200	2.9293	2903.4400	2.9034	0.883	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.85 Call	Bond Future	194.8100	0.1948	191.3800	0.1914	1.761	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.78 Call	Bond Future	2312.1300	2.3121	2314.9100	2.3149	0.120	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.78 Put	Bond Future	635.3000	0.6353	615.6300	0.6156	3.096	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.28 Call	Bond Future	868.0300	0.8680	864.4200	0.8644	0.416	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.28 Put	Bond Future	1524.9600	1.5250	1498.9000	1.4989	1.709	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.71 Put	Bond Future	3520.6600	3.5207	3495.7800	3.4958	0.707	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.71 Call	Bond Future	95.2200	0.0952	92.7900	0.0928	2.552	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.50 Call	Bond Future	1430.2500	1.4303	1428.8200	1.4288	0.100	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.50 Put	Bond Future	1049.6600	1.0497	1025.7800	1.0258	2.275	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.00 Call	Bond Future	363.1600	0.3632	359.0200	0.3590	1.140	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.00 Put	Bond Future	2365.3600	2.3654	2338.7700	2.3388	1.124	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.58 Put	Bond Future	4115.7500	4.1158	4091.8100	4.0918	0.582	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.58 Call	Bond Future	42.2300	0.0422	40.7400	0.0407	3.528	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.60 Call	Bond Future	1726.1200	1.7261	1726.0800	1.7261	0.002	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.60 Put	Bond Future	879.5000	0.8795	857.0100	0.8570	2.557	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2032	02/11/2023	10.35 Put	Bond Future	5245.0400	5.2450	5222.0700	5.2221	0.438	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.35 Call	Bond Future	9.3600	0.0094	8.8400	0.0088	5.556	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.90 Put	Bond Future	508.8700	0.5089	491.1800	0.4912	3.476	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.90 Call	Bond Future	2733.0500	2.7331	2737.8100	2.7378	0.174	0.0000	0.0000
2023/09/20	2032	02/11/2023		Bond Future	11.4189	84.0099	11.4141	84.0324	0.042	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.23 Call	Bond Future	759.6800	0.7597	755.7800	0.7558	0.513	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.23 Put	Bond Future	1654.7900	1.6548	1628.4400	1.6284	1.592	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.24 Call	Bond Future	780.8200	0.7808	776.9700	0.7770	0.493	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.24 Put	Bond Future	1628.2200	1.6282	1601.9200	1.6019	1.615	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.22 Call	Bond Future	738.9700	0.7390	735.0200	0.7350	0.535	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.22 Put	Bond Future	1681.8200	1.6818	1655.4200	1.6554	1.570	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.59 Put	Bond Future	4068.6600	4.0687	4044.6500	4.0447	0.590	0.0000	0.0000
2023/09/20	2032	02/11/2023	10.59 Call	Bond Future	45.2200	0.0452	43.6600	0.0437	3.450	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.09 Put	Bond Future	2064.5800	2.0646	2037.8700	2.0379	1.294	0.0000	0.0000
2023/09/20	2032	02/11/2023	11.09 Call	Bond Future	497.8500	0.4979	493.5900	0.4936	0.856	0.0000	0.0000
2023/09/20	2032	02/11/2023	12.26 Call	Bond Future	4094.1300	4.0941	4104.5400	4.1045	0.254	0.0000	0.0000
2023/09/20	2032	02/11/2023	12.26 Put	Bond Future	256.6900	0.2567	244.6500	0.2447	4.690	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.59 Put	Bond Future	5171.6400	5.1716	5147.8100	5.1478	0.461	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.59 Call	Bond Future	725.4600	0.7255	724.3600	0.7244	0.152	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.09 Put	Bond Future	3475.3300	3.4753	3453.0600	3.4531	0.641	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.09 Call	Bond Future	1446.1000	1.4461	1446.5600	1.4466	0.032	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.73 Call	Bond Future	6062.5700	6.0626	6074.0500	6.0741	0.189	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.73 Put	Bond Future	751.6800	0.7517	740.4300	0.7404	1.497	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.78 Put	Bond Future	4476.4200	4.4764	4453.0100	4.4530	0.523	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.78 Call	Bond Future	959.0700	0.9591	958.3900	0.9584	0.071	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.75 Call	Bond Future	2960.0700	2.9601	2964.5000	2.9645	0.150	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.75 Put	Bond Future	1930.4600	1.9305	1912.1600	1.9122	0.948	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.50 Call	Bond Future	5275.7300	5.2757	5285.6300	5.2856	0.188	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.50 Put	Bond Future	942.7100	0.9427	929.8800	0.9299	1.361	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.01 Put	Bond Future	7669.4900	7.6695	7645.2700	7.6453	0.316	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.01 Call	Bond Future	306.8000	0.3068	305.3100	0.3053	0.486	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.76 Put	Bond Future	4546.7900	4.5468	4523.3300	4.5233	0.516	0.0000	0.0000
2023/09/20	2032	01/02/2024	10.76 Call	Bond Future	932.2800	0.9323	931.5500	0.9316	0.078	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.62 Call	Bond Future	5683.0400	5.6830	5693.7800	5.6938	0.189	0.0000	0.0000
2023/09/20	2032	01/02/2024	12.62 Put	Bond Future	837.8100	0.8378	825.8200	0.8258	1.431	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.84 Call	Bond Future	3211.1000	3.2111	3216.1700	3.2162	0.158	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.84 Put	Bond Future	1775.5900	1.7756	1757.9300	1.7579	0.995	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.85 Call	Bond Future	3239.4100	3.2394	3244.5500	3.2446	0.159	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.85 Put	Bond Future	1758.9600	1.7590	1741.3700	1.7414	1.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2032	01/02/2024	11.83 Call	Bond Future	3182.7000	3.1827	3187.7000	3.1877	0.157	0.0000	0.0000
2023/09/20	2032	01/02/2024	11.83 Put	Bond Future	1792.1600	1.7922	1774.4300	1.7744	0.989	0.0000	0.0000
2023/09/20	2032	01/02/2024		Bond Future	11.5243	85.8751	11.5194	85.8978	0.043	0.0000	0.0000
2023/09/20	2032	02/05/2024		Bond Future	11.6393	83.6109	11.6339	83.6349	0.046	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.36 Put	Bond Future	6885.2000	6.8852	6861.7900	6.8618	0.340	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.36 Call	Bond Future	874.3400	0.8743	874.9500	0.8750	0.070	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.86 Put	Bond Future	5089.9100	5.0899	5068.0000	5.0680	0.430	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.86 Call	Bond Future	1493.5800	1.4936	1495.6900	1.4957	0.141	0.0000	0.0000
2023/09/20	2032	02/05/2024	12.90 Call	Bond Future	6691.6900	6.6917	6704.0600	6.7041	0.185	0.0000	0.0000
2023/09/20	2032	02/05/2024	12.90 Put	Bond Future	1275.9800	1.2760	1264.3300	1.2643	0.913	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.59 Put	Bond Future	6007.5300	6.0075	5984.7200	5.9847	0.380	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.59 Call	Bond Future	1118.0400	1.1180	1119.2500	1.1193	0.108	0.0000	0.0000
2023/09/20	2032	02/05/2024	11.09 Put	Bond Future	4391.2300	4.3912	4370.2500	4.3703	0.478	0.0000	0.0000
2023/09/20	2032	02/05/2024	11.09 Call	Bond Future	1877.0900	1.8771	1880.1300	1.8801	0.162	0.0000	0.0000
2023/09/20	2032	02/05/2024	13.18 Call	Bond Future	7603.8900	7.6039	7617.5800	7.6176	0.180	0.0000	0.0000
2023/09/20	2032	02/05/2024	13.18 Put	Bond Future	1048.8900	1.0489	1038.5600	1.0386	0.985	0.0000	0.0000
2023/09/20	2032	02/05/2024	13.35 Call	Bond Future	8167.2300	8.1672	8181.6600	8.1817	0.177	0.0000	0.0000
2023/09/20	2032	02/05/2024	13.35 Put	Bond Future	931.2900	0.9313	921.7000	0.9217	1.030	0.0000	0.0000
2023/09/20	2032	02/05/2024	11.35 Put	Bond Future	3703.3200	3.7033	3683.5400	3.6835	0.534	0.0000	0.0000
2023/09/20	2032	02/05/2024	11.35 Call	Bond Future	2391.4400	2.3914	2395.6800	2.3957	0.177	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.65 Put	Bond Future	5795.2000	5.7952	5772.5600	5.7726	0.391	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.65 Call	Bond Future	1195.2300	1.1952	1196.6100	1.1966	0.115	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.55 Call	Bond Future	1068.2900	1.0683	1069.3800	1.0694	0.102	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.55 Put	Bond Future	6151.4800	6.1515	6128.5500	6.1286	0.373	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.56 Call	Bond Future	1080.6300	1.0806	1081.7600	1.0818	0.105	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.56 Put	Bond Future	6115.3500	6.1154	6092.4600	6.0925	0.374	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.54 Call	Bond Future	1056.2400	1.0562	1057.3100	1.0573	0.101	0.0000	0.0000
2023/09/20	2032	02/05/2024	10.54 Put	Bond Future	6187.9500	6.1880	6165.0000	6.1650	0.371	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.14 Call	Bond Future	2063.1500	2.0632	2068.1200	2.0681	0.241	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.14 Put	Bond Future	4857.7500	4.8578	4837.1500	4.8372	0.424	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.15 Call	Bond Future	2080.3600	2.0804	2085.3800	2.0854	0.241	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.15 Put	Bond Future	4829.2800	4.8293	4808.7300	4.8087	0.426	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.13 Call	Bond Future	2045.7200	2.0457	2050.6500	2.0507	0.241	0.0000	0.0000
2023/09/20	2032	01/08/2024	11.13 Put	Bond Future	4886.0300	4.8860	4865.3900	4.8654	0.422	0.0000	0.0000
2023/09/20	2032	01/08/2024		Bond Future	11.7648	85.4441	11.7590	85.4697	0.050	0.0000	0.0000
2023/09/20	2032	07/11/2024		Bond Future	11.9205	83.2603	11.9140	83.2878	0.054	0.0000	0.0000
2023/09/20	2032	07/11/2024	11.48 Call	Bond Future	2720.7800	2.7208	2728.5900	2.7286	0.287	0.0000	0.0000
2023/09/20	2032	07/11/2024	11.48 Put	Bond Future	4620.8500	4.6209	4601.1500	4.6012	0.426	0.0000	0.0000
2023/09/20	2032	07/11/2024	11.49 Call	Bond Future	2739.8800	2.7399	2747.7400	2.7477	0.287	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2032	07/11/2024	11.49 Put	Bond Future	4596.2000	4.5962	4576.5500	4.5766	0.428	0.0000	0.0000
2023/09/20	2032	07/11/2024	11.47 Call	Bond Future	2701.7400	2.7017	2709.5100	2.7095	0.288	0.0000	0.0000
2023/09/20	2032	07/11/2024	11.47 Put	Bond Future	4645.6000	4.6456	4625.8600	4.6259	0.425	0.0000	0.0000
2023/09/20	2033	02/11/2023		Bond Future	117.2373	117.2373	117.2169	117.2169	0.017	0.0000	0.0000
2023/09/20	2033	01/02/2024		Bond Future	119.8686	119.8686	119.8476	119.8476	0.018	0.0000	0.0000
2023/09/20	2033	02/05/2024		Bond Future	121.0837	121.0837	121.0656	121.0656	0.015	0.0000	0.0000
2023/09/20	2033	01/08/2024		Bond Future	123.7683	123.7683	123.7512	123.7512	0.014	0.0000	0.0000
2023/09/20	2033	07/11/2024		Bond Future	125.1751	125.1751	125.1607	125.1607	0.012	0.0000	0.0000
2023/09/20	2037	02/11/2023		Bond Future	12.4874	76.7530	12.4666	76.8603	0.166	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.56 Call	Bond Future	121.8500	0.1219	124.7000	0.1247	2.339	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.56 Put	Bond Future	5139.2900	5.1393	5034.9200	5.0349	2.031	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.57 Call	Bond Future	126.5900	0.1266	129.5700	0.1296	2.354	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.57 Put	Bond Future	5087.3200	5.0873	4983.0800	4.9831	2.049	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.55 Call	Bond Future	117.2600	0.1173	119.9800	0.1200	2.320	0.0000	0.0000
2023/09/20	2037	02/11/2023	11.55 Put	Bond Future	5191.4700	5.1915	5086.9700	5.0870	2.013	0.0000	0.0000
2023/09/20	2037	02/11/2023	13.89 Call	Bond Future	6838.9700	6.8390	6935.7700	6.9358	1.415	0.0000	0.0000
2023/09/20	2037	02/11/2023	13.89 Put	Bond Future	97.3500	0.0974	86.9300	0.0869	10.704	0.0000	0.0000
2023/09/20	2037	02/11/2023	12.52 Put	Bond Future	1420.4600	1.4205	1353.2700	1.3533	4.730	0.0000	0.0000
2023/09/20	2037	02/11/2023	12.52 Call	Bond Future	1588.4400	1.5884	1628.4700	1.6285	2.520	0.0000	0.0000
2023/09/20	2037	02/11/2023	12.02 Put	Bond Future	3000.0900	3.0001	2907.4100	2.9074	3.089	0.0000	0.0000
2023/09/20	2037	02/11/2023	12.02 Call	Bond Future	531.3700	0.5314	545.9100	0.5459	2.736	0.0000	0.0000
2023/09/20	2037	01/02/2024	13.93 Call	Bond Future	7099.8100	7.0998	7181.3300	7.1813	1.148	0.0000	0.0000
2023/09/20	2037	01/02/2024	13.93 Put	Bond Future	838.6100	0.8386	810.7300	0.8107	3.325	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.93 Call	Bond Future	3654.2200	3.6542	3711.0800	3.7111	1.556	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.93 Put	Bond Future	2062.6600	2.0627	2010.1200	2.0101	2.547	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.09 Put	Bond Future	4199.7800	4.1998	4120.7100	4.1207	1.883	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.09 Call	Bond Future	1490.5200	1.4905	1520.8500	1.5209	2.035	0.0000	0.0000
2023/09/20	2037	01/02/2024		Bond Future	12.6108	74.2009	12.5892	74.3103	0.171	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.32 Call	Bond Future	1985.3300	1.9853	2022.9300	2.0229	1.894	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.32 Put	Bond Future	3480.4500	3.4805	3408.6500	3.4087	2.063	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.33 Call	Bond Future	2008.8100	2.0088	2046.7300	2.0467	1.888	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.33 Put	Bond Future	3451.7800	3.4518	3380.3000	3.3803	2.071	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.31 Call	Bond Future	1962.1800	1.9622	1999.4500	1.9995	1.899	0.0000	0.0000
2023/09/20	2037	01/02/2024	12.31 Put	Bond Future	3509.5000	3.5095	3437.3700	3.4374	2.055	0.0000	0.0000
2023/09/20	2037	02/05/2024		Bond Future	12.7434	75.8398	12.7208	75.9524	0.177	0.0000	0.0000
2023/09/20	2037	02/05/2024	11.44 Call	Bond Future	947.2400	0.9472	966.7600	0.9668	2.061	0.0000	0.0000
2023/09/20	2037	02/05/2024	11.44 Put	Bond Future	7876.9600	7.8770	7783.9500	7.7840	1.181	0.0000	0.0000
2023/09/20	2037	02/05/2024	11.45 Call	Bond Future	957.9800	0.9580	977.6800	0.9777	2.056	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/09/20	2037	02/05/2024	11.45 Put	Bond Future		7831.0000	7.8310	7738.1700	7.7382	1.185	0.0000	0.0000
2023/09/20	2037	02/05/2024	11.43 Call	Bond Future		936.7800	0.9368	956.1000	0.9561	2.062	0.0000	0.0000
2023/09/20	2037	02/05/2024	11.43 Put	Bond Future		7923.2500	7.9233	7830.0400	7.8300	1.176	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.10 Call	Bond Future		2250.6100	2.2506	2287.6800	2.2877	1.647	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.10 Put	Bond Future		6250.4900	6.2505	6171.6000	6.1716	1.262	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.11 Call	Bond Future		2269.2600	2.2693	2306.5600	2.3066	1.644	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.11 Put	Bond Future		6216.4200	6.2164	6137.7600	6.1378	1.265	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.09 Call	Bond Future		2232.0400	2.2320	2268.8800	2.2689	1.651	0.0000	0.0000
2023/09/20	2037	01/08/2024	12.09 Put	Bond Future		6284.6900	6.2847	6205.5700	6.2056	1.259	0.0000	0.0000
2023/09/20	2037	01/08/2024		Bond Future		12.8882	73.2468	12.8644	73.3628	0.184	0.0000	0.0000
2023/09/20	2037	07/11/2024		Bond Future		13.0500	74.9442	13.0250	75.0641	0.192	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.58 Call	Bond Future		3292.3400	3.2923	3340.7800	3.3408	1.471	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.58 Put	Bond Future		5591.4100	5.5914	5519.9700	5.5200	1.278	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.59 Call	Bond Future		3314.6700	3.3147	3363.3200	3.3633	1.468	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.59 Put	Bond Future		5563.7300	5.5637	5492.5000	5.4925	1.280	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.57 Call	Bond Future		3270.4000	3.2704	3318.6200	3.3186	1.474	0.0000	0.0000
2023/09/20	2037	07/11/2024	12.57 Put	Bond Future		5619.5200	5.6195	5547.8600	5.5479	1.275	0.0000	0.0000
2023/09/20	2038	02/11/2023		Bond Future		126.5919	126.5919	127.3027	127.3027	0.562	0.0000	0.0000
2023/09/20	2038	01/02/2024		Bond Future		127.4144	127.4144	128.1433	128.1433	0.572	0.0000	0.0000
2023/09/20	2038	02/05/2024		Bond Future		130.2601	130.2601	131.0065	131.0065	0.573	0.0000	0.0000
2023/09/20	2038	01/08/2024		Bond Future		131.0771	131.0771	131.8436	131.8436	0.585	0.0000	0.0000
2023/09/20	2038	07/11/2024		Bond Future		134.1545	134.1545	134.9412	134.9412	0.586	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.50 Put	Bond Future		6944.8200	6.9448	6912.6400	6.9126	0.463	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.50 Call	Bond Future		48.7300	0.0487	46.6400	0.0466	4.289	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.10 Put	Bond Future		3685.9100	3.6859	3649.9400	3.6499	0.976	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.10 Call	Bond Future		406.6800	0.4067	400.8000	0.4008	1.446	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.97 Call	Bond Future		2504.1000	2.5041	2506.7300	2.5067	0.105	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.97 Put	Bond Future		967.1400	0.9671	939.6800	0.9397	2.839	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.59 Call	Bond Future		69.4000	0.0694	66.7900	0.0668	3.761	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.59 Put	Bond Future		6406.5900	6.4066	6373.8900	6.3739	0.510	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.60 Call	Bond Future		72.1000	0.0721	69.4200	0.0694	3.717	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.60 Put	Bond Future		6347.5600	6.3476	6314.7900	6.3148	0.516	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.58 Call	Bond Future		66.7900	0.0668	64.2300	0.0642	3.833	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.58 Put	Bond Future		6465.7900	6.4658	6433.1400	6.4331	0.505	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.80 Put	Bond Future		5206.6100	5.2066	5172.5000	5.1725	0.655	0.0000	0.0000
2023/09/20	2040	02/11/2023	11.80 Call	Bond Future		150.7400	0.1507	146.7200	0.1467	2.667	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.60 Put	Bond Future		1806.9100	1.8069	1772.9900	1.7730	1.877	0.0000	0.0000
2023/09/20	2040	02/11/2023	12.60 Call	Bond Future		1354.4600	1.3545	1350.6300	1.3506	0.283	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/20	2040	02/11/2023	13.64 Call	Bond Future	5200.6600	5.2007	5217.1900	5.2172	0.318	0.0000	0.0000
2023/09/20	2040	02/11/2023	13.64 Put	Bond Future	267.8700	0.2679	254.3100	0.2543	5.062	0.0000	0.0000
2023/09/20	2040	02/11/2023		Bond Future	12.6828	77.2951	12.6773	77.3252	0.044	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.34 Call	Bond Future	1688.9800	1.6890	1690.7600	1.6908	0.105	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.34 Put	Bond Future	4254.3900	4.2544	4225.6300	4.2256	0.676	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.35 Call	Bond Future	1710.7900	1.7108	1712.6300	1.7126	0.108	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.35 Put	Bond Future	4219.8300	4.2198	4191.1300	4.1911	0.680	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.33 Call	Bond Future	1667.1500	1.6672	1668.8700	1.6689	0.103	0.0000	0.0000
2023/09/20	2040	01/02/2024	12.33 Put	Bond Future	4288.9900	4.2890	4260.1700	4.2602	0.672	0.0000	0.0000
2023/09/20	2040	01/02/2024		Bond Future	12.8071	74.5046	12.8014	74.5352	0.045	0.0000	0.0000
2023/09/20	2040	02/05/2024		Bond Future	12.9399	76.1502	12.9338	76.1822	0.047	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.61 Call	Bond Future	978.1200	0.9781	979.4900	0.9795	0.140	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.61 Put	Bond Future	8521.7800	8.5218	8491.1800	8.4912	0.359	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.62 Call	Bond Future	989.1700	0.9892	990.5800	0.9906	0.143	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.62 Put	Bond Future	8471.7200	8.4717	8441.1600	8.4412	0.361	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.60 Call	Bond Future	966.9800	0.9670	968.3200	0.9683	0.139	0.0000	0.0000
2023/09/20	2040	02/05/2024	11.60 Put	Bond Future	8571.8300	8.5718	8541.2000	8.5412	0.357	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.33 Call	Bond Future	2409.0600	2.4091	2415.6000	2.4156	0.271	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.33 Put	Bond Future	6466.2800	6.4663	6439.1900	6.4392	0.419	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.34 Call	Bond Future	2429.0000	2.4290	2435.6000	2.4356	0.272	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.34 Put	Bond Future	6430.1600	6.4302	6403.1300	6.4031	0.420	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.32 Call	Bond Future	2388.9400	2.3889	2395.4300	2.3954	0.272	0.0000	0.0000
2023/09/20	2040	01/08/2024	12.32 Put	Bond Future	6502.2900	6.5023	6475.1500	6.4752	0.417	0.0000	0.0000
2023/09/20	2040	01/08/2024		Bond Future	13.0843	73.3135	13.0777	73.3472	0.050	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.85 Call	Bond Future	3584.0500	3.5841	3595.0400	3.5950	0.307	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.85 Put	Bond Future	5622.8600	5.6229	5598.2000	5.5982	0.439	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.86 Call	Bond Future	3608.0400	3.6080	3619.0900	3.6191	0.306	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.86 Put	Bond Future	5594.1000	5.5941	5569.5000	5.5695	0.440	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.84 Call	Bond Future	3560.1300	3.5601	3571.0600	3.5711	0.307	0.0000	0.0000
2023/09/20	2040	07/11/2024	12.84 Put	Bond Future	5651.7500	5.6518	5627.0300	5.6270	0.437	0.0000	0.0000
2023/09/20	2040	07/11/2024		Bond Future	13.2447	75.0120	13.2377	75.0476	0.053	0.0000	0.0000
2023/09/20	2044	02/11/2023	12.00 Put	Bond Future	4627.8100	4.6278	4641.6800	4.6417	0.300	0.0000	0.0000
2023/09/20	2044	02/11/2023	12.00 Call	Bond Future	231.8600	0.2319	219.8400	0.2198	5.184	0.0000	0.0000
2023/09/20	2044	02/11/2023	12.75 Call	Bond Future	1539.3400	1.5393	1508.2100	1.5082	2.022	0.0000	0.0000
2023/09/20	2044	02/11/2023	12.75 Put	Bond Future	1654.7400	1.6547	1649.5000	1.6495	0.317	0.0000	0.0000
2023/09/20	2044	02/11/2023	13.00 Call	Bond Future	2314.0100	2.3140	2279.9300	2.2799	1.473	0.0000	0.0000
2023/09/20	2044	02/11/2023	13.00 Put	Bond Future	1092.8200	1.0928	1084.6300	1.0846	0.749	0.0000	0.0000
2023/09/20	2044	02/11/2023		Bond Future	12.7713	73.4061	12.7761	73.3802	0.037	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2044	02/11/2023	11.56 Call	Bond Future	43.2800	0.0433	39.6700	0.0397	8.341	0.0000	0.0000
2023/09/20	2044	02/11/2023	11.56 Put	Bond Future	7154.8200	7.1548	7177.1000	7.1771	0.311	0.0000	0.0000
2023/09/20	2044	02/11/2023	11.57 Call	Bond Future	45.1000	0.0451	41.3700	0.0414	8.271	0.0000	0.0000
2023/09/20	2044	02/11/2023	11.57 Put	Bond Future	7093.1400	7.0931	7115.3000	7.1153	0.312	0.0000	0.0000
2023/09/20	2044	02/11/2023	11.55 Call	Bond Future	41.5300	0.0415	38.0300	0.0380	8.428	0.0000	0.0000
2023/09/20	2044	02/11/2023	11.55 Put	Bond Future	7216.6600	7.2167	7239.0500	7.2391	0.310	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.28 Call	Bond Future	1367.1300	1.3671	1349.4800	1.3495	1.291	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.28 Put	Bond Future	4763.1000	4.7631	4772.0800	4.7721	0.189	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.29 Call	Bond Future	1386.1600	1.3862	1368.3900	1.3684	1.282	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.29 Put	Bond Future	4724.5000	4.7245	4733.3600	4.7334	0.188	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.27 Call	Bond Future	1348.4000	1.3484	1330.8800	1.3309	1.299	0.0000	0.0000
2023/09/20	2044	01/02/2024	12.27 Put	Bond Future	4802.0800	4.8021	4811.1900	4.8112	0.190	0.0000	0.0000
2023/09/20	2044	01/02/2024		Bond Future	12.8926	70.6545	12.8976	70.6278	0.039	0.0000	0.0000
2023/09/20	2044	02/05/2024		Bond Future	13.0216	72.2150	13.0266	72.1884	0.039	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.66 Call	Bond Future	945.1400	0.9451	934.2500	0.9343	1.152	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.66 Put	Bond Future	8740.4900	8.7405	8756.1500	8.7562	0.179	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.67 Call	Bond Future	956.1900	0.9562	945.2200	0.9452	1.147	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.67 Put	Bond Future	8689.1000	8.6891	8704.6800	8.7047	0.179	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.65 Call	Bond Future	934.3500	0.9344	923.5300	0.9235	1.158	0.0000	0.0000
2023/09/20	2044	02/05/2024	11.65 Put	Bond Future	8792.2200	8.7922	8807.9500	8.8080	0.179	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.29 Call	Bond Future	2164.4400	2.1644	2149.4900	2.1495	0.691	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.29 Put	Bond Future	6901.7300	6.9017	6913.0000	6.9130	0.163	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.30 Call	Bond Future	2183.4900	2.1835	2168.4700	2.1685	0.688	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.30 Put	Bond Future	6863.3700	6.8634	6874.5700	6.8746	0.163	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.28 Call	Bond Future	2145.4900	2.1455	2130.6100	2.1306	0.694	0.0000	0.0000
2023/09/20	2044	01/08/2024	12.28 Put	Bond Future	6940.2500	6.9403	6951.5900	6.9516	0.163	0.0000	0.0000
2023/09/20	2044	01/08/2024		Bond Future	13.1615	69.4172	13.1666	69.3910	0.039	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.91 Call	Bond Future	3605.3600	3.6054	3588.1800	3.5882	0.477	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.91 Put	Bond Future	5707.3200	5.7073	5715.8000	5.7158	0.149	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.92 Call	Bond Future	3629.1200	3.6291	3611.8900	3.6119	0.475	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.92 Put	Bond Future	5678.0800	5.6781	5686.5100	5.6865	0.148	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.90 Call	Bond Future	3581.3700	3.5814	3564.2400	3.5642	0.478	0.0000	0.0000
2023/09/20	2044	07/11/2024	12.90 Put	Bond Future	5736.4000	5.7364	5744.9300	5.7449	0.149	0.0000	0.0000
2023/09/20	2044	07/11/2024		Bond Future	13.3165	71.0251	13.3216	70.9995	0.038	0.0000	0.0000
2023/09/20	2046	02/11/2023		Bond Future	109.1951	109.1951	109.1779	109.1779	0.016	0.0000	0.0000
2023/09/20	2046	01/02/2024		Bond Future	111.6460	111.6460	111.6281	111.6281	0.016	0.0000	0.0000
2023/09/20	2046	02/05/2024		Bond Future	111.9902	111.9902	111.9772	111.9772	0.012	0.0000	0.0000
2023/09/20	2046	01/08/2024		Bond Future	114.4726	114.4726	114.4606	114.4606	0.011	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	2046	07/11/2024		Bond Future	114.9576	114.9576	114.9480	114.9480	0.008	0.0000	0.0000
2023/09/20	2050	02/11/2023		Bond Future	110.0917	110.0917	110.7293	110.7293	0.579	0.0000	0.0000
2023/09/20	2050	01/02/2024		Bond Future	110.3132	110.3132	110.9668	110.9668	0.592	0.0000	0.0000
2023/09/20	2050	02/05/2024		Bond Future	112.7771	112.7771	113.4463	113.4463	0.593	0.0000	0.0000
2023/09/20	2050	01/08/2024		Bond Future	112.9694	112.9694	113.6575	113.6575	0.609	0.0000	0.0000
2023/09/20	2050	07/11/2024		Bond Future	115.6213	115.6213	116.3275	116.3275	0.611	0.0000	0.0000
2023/09/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	AL37	02/11/2023		Index Future	904.9520	904.9520	905.8070	905.8070	0.094	0.0000	0.0000
2023/09/20	AL37	01/02/2024		Index Future	925.0420	925.0420	925.9160	925.9160	0.094	0.0000	0.0000
2023/09/20	AL37	02/05/2024		Index Future	945.4960	945.4960	946.3910	946.3910	0.095	0.0000	0.0000
2023/09/20	AL37	01/08/2024		Index Future	966.2600	966.2600	967.1770	967.1770	0.095	0.0000	0.0000
2023/09/20	AL37	07/11/2024		Index Future	988.7590	988.7590	989.7010	989.7010	0.095	0.0000	0.0000
2023/09/20	AL7T	02/11/2023		Index Future	1019.0900	1019.0900	1019.7910	1019.7910	0.069	0.0000	0.0000
2023/09/20	AL7T	01/02/2024		Index Future	1041.7140	1041.7140	1042.4300	1042.4300	0.069	0.0000	0.0000
2023/09/20	AL7T	02/05/2024		Index Future	1064.7480	1064.7480	1065.4820	1065.4820	0.069	0.0000	0.0000
2023/09/20	AL7T	01/08/2024		Index Future	1088.1300	1088.1300	1088.8840	1088.8840	0.069	0.0000	0.0000
2023/09/20	AL7T	07/11/2024		Index Future	1113.4670	1113.4670	1114.2420	1114.2420	0.070	0.0000	0.0000
2023/09/20	ALBI	02/11/2023		Index Future	891.4070	891.4070	891.9000	891.9000	0.055	0.0000	0.0000
2023/09/20	ALBI	01/02/2024		Index Future	911.1960	911.1960	911.7000	911.7000	0.055	0.0000	0.0000
2023/09/20	ALBI	02/05/2024		Index Future	931.3440	931.3440	931.8610	931.8610	0.056	0.0000	0.0000
2023/09/20	ALBI	01/08/2024		Index Future	951.7970	951.7970	952.3280	952.3280	0.056	0.0000	0.0000
2023/09/20	ALBI	07/11/2024		Index Future	973.9590	973.9590	974.5060	974.5060	0.056	0.0000	0.0000
2023/09/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/20	ES33	02/11/2023		Bond Future	12.9794	71.0777	12.9571	71.1735	0.172	0.0000	0.0000
2023/09/20	ES33	01/02/2024		Bond Future	13.1387	72.6731	13.1155	72.7709	0.177	0.0000	0.0000
2023/09/20	ES33	02/05/2024		Bond Future	13.3055	70.4970	13.2810	70.5977	0.184	0.0000	0.0000
2023/09/20	ES33	01/08/2024		Bond Future	13.4832	72.0584	13.4575	72.1622	0.191	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	ES33	07/11/2024		Bond Future	13.7003	69.9444	13.6730	70.0518	0.200	0.0000	0.0000
2023/09/20	ES42	02/11/2023		Bond Future	13.4662	66.7385	13.4594	66.7715	0.051	0.0000	0.0000
2023/09/20	ES42	01/02/2024		Bond Future	13.6121	68.2365	13.6050	68.2701	0.052	0.0000	0.0000
2023/09/20	ES42	02/05/2024		Bond Future	13.7696	65.4979	13.7621	65.5329	0.055	0.0000	0.0000
2023/09/20	ES42	01/08/2024		Bond Future	13.9333	66.9471	13.9253	66.9838	0.058	0.0000	0.0000
2023/09/20	ES42	07/11/2024		Bond Future	14.1288	64.2470	14.1201	64.2858	0.061	0.0000	0.0000
2023/09/20	GOVI	02/11/2023		GOVI	878.7220	878.7220	879.2170	879.2170	0.056	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.81 Put	GOVI	70880.0000	7.0880	65930.0000	6.5930	6.984	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.82 Put	GOVI	70980.0000	7.0980	66030.0000	6.6030	6.974	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/11/2023	885.80 Put	GOVI	70780.0000	7.0780	65830.0000	6.5830	6.994	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	879.99 Call	GOVI	182390.0000	18.2390	187450.0000	18.7450	2.774	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	880.00 Call	GOVI	182290.0000	18.2290	187350.0000	18.7350	2.776	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	879.98 Call	GOVI	182490.0000	18.2490	187550.0000	18.7550	2.773	0.0000	0.0000
2023/09/20	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/02/2024		GOVI	898.2290	898.2290	898.7350	898.7350	0.056	0.0000	0.0000
2023/09/20	GOVI	02/05/2024		GOVI	918.0910	918.0910	918.6100	918.6100	0.057	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.98 Put	GOVI	328890.0000	32.8890	323700.0000	32.3700	1.578	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.99 Put	GOVI	328990.0000	32.8990	323800.0000	32.3800	1.578	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	02/05/2024	950.97 Put	GOVI	328790.0000	32.8790	323600.0000	32.3600	1.579	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.38 Put	GOVI	51280.0000	5.1280	45950.0000	4.5950	10.394	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.39 Put	GOVI	51380.0000	5.1380	46050.0000	4.6050	10.374	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	01/08/2024	943.37 Put	GOVI	51180.0000	5.1180	45850.0000	4.5850	10.414	0.0000	0.0000
2023/09/20	GOVI	01/08/2024		GOVI	938.2520	938.2520	938.7850	938.7850	0.057	0.0000	0.0000
2023/09/20	GOVI	07/11/2024		GOVI	960.0990	960.0990	960.6480	960.6480	0.057	0.0000	0.0000
2023/09/20	GOVI	07/11/2024	948.79 Call	GOVI	113090.0000	11.3090	118580.0000	11.8580	4.855	0.0000	0.0000
2023/09/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	GOVI	07/11/2024	948.80 Call	GOVI	112990.0000	11.2990	118480.0000	11.8480	4.859	0.0000	0.0000
2023/09/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GOVI	07/11/2024	948.78 Call	GOVI	113190.0000	11.3190	118680.0000	11.8680	4.850	0.0000	0.0000
2023/09/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/20	IGOV	02/11/2023		Index Future	329.5400	329.5400	330.2060	330.2060	0.202	0.0000	0.0000
2023/09/20	IGOV	01/02/2024		Index Future	336.9360	336.9360	337.6170	337.6170	0.202	0.0000	0.0000
2023/09/20	IGOV	02/05/2024		Index Future	344.4650	344.4650	345.1620	345.1620	0.202	0.0000	0.0000
2023/09/20	IGOV	01/08/2024		Index Future	352.1070	352.1070	352.8200	352.8200	0.202	0.0000	0.0000
2023/09/20	IGOV	07/11/2024		Index Future	360.3860	360.3860	361.1180	361.1180	0.203	0.0000	0.0000
2023/09/20	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/20	JBAF	20/09/2023		Jibar Tradeable Future	8.3700	91.6300	8.3330	91.6670	0.442	0.0000	0.0000
2023/09/20	JBAF	18/10/2023		Jibar Tradeable Future	8.3900	91.6100	8.3800	91.6200	0.119	0.0000	0.0000
2023/09/20	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.4400	91.5600	1.321	0.0000	0.0000
2023/09/20	JBAF	20/12/2023		Jibar Tradeable Future	8.4300	91.5700	8.4400	91.5600	0.119	0.0000	0.0000
2023/09/20	JBAF	17/01/2024		Jibar Tradeable Future	8.4200	91.5800	8.4200	91.5800	0.000	0.0000	0.0000
2023/09/20	JBAF	21/02/2024		Jibar Tradeable Future	8.4400	91.5600	8.4000	91.6000	0.474	0.0000	0.0000
2023/09/20	JBAF	20/03/2024		Jibar Tradeable Future	8.4000	91.6000	8.2300	91.7700	2.024	0.0000	0.0000
2023/09/20	JBAF	19/06/2024		Jibar Tradeable Future	8.2300	91.7700	8.0400	91.9600	2.309	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/20	JBAF	18/09/2024		Jibar Tradeable Future	8.1100	91.8900	7.9200	92.0800	2.343	0.0000	0.0000
2023/09/20	JBAF	18/12/2024		Jibar Tradeable Future	7.9500	92.0500	7.8600	92.1400	1.132	0.0000	0.0000
2023/09/20	JBAF	19/03/2025		Jibar Tradeable Future	7.8900	92.1100	7.8200	92.1800	0.887	0.0000	0.0000
2023/09/20	JBAF	18/06/2025		Jibar Tradeable Future	7.8600	92.1400	7.8800	92.1200	0.254	0.0000	0.0000
2023/09/20	JBAF	17/09/2025		Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.70 Put	Bond Future	2924.6900	2.9247	2831.9500	2.8320	3.171	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.70 Call	Bond Future	574.9200	0.5749	590.6700	0.5907	2.740	0.0000	0.0000
2023/09/20	R035	02/11/2023	13.59 Call	Bond Future	7123.2900	7.1233	7222.1500	7.2222	1.388	0.0000	0.0000
2023/09/20	R035	02/11/2023	13.59 Put	Bond Future	87.7200	0.0877	78.0900	0.0781	10.978	0.0000	0.0000
2023/09/20	R035	02/11/2023	12.24 Put	Bond Future	1292.5000	1.2925	1228.2200	1.2282	4.973	0.0000	0.0000
2023/09/20	R035	02/11/2023	12.24 Call	Bond Future	1791.3600	1.7914	1835.5700	1.8356	2.468	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.74 Put	Bond Future	2770.8000	2.7708	2679.7500	2.6798	3.286	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.74 Call	Bond Future	636.9300	0.6369	654.3700	0.6544	2.738	0.0000	0.0000
2023/09/20	R035	02/11/2023		Bond Future	12.1435	81.8140	12.1226	81.9225	0.172	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.42 Call	Bond Future	253.6500	0.2537	260.3200	0.2603	2.630	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.42 Put	Bond Future	4137.2300	4.1372	4035.4100	4.0354	2.461	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.43 Call	Bond Future	261.9200	0.2619	268.8400	0.2688	2.642	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.43 Put	Bond Future	4090.0300	4.0900	3988.4600	3.9885	2.483	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.41 Call	Bond Future	245.5700	0.2456	252.0200	0.2520	2.627	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.41 Put	Bond Future	4184.6600	4.1847	4082.6200	4.0826	2.438	0.0000	0.0000
2023/09/20	R035	02/11/2023	10.62 Put	Bond Future	8501.6700	8.5017	8393.2100	8.3932	1.276	0.0000	0.0000
2023/09/20	R035	02/11/2023	10.62 Call	Bond Future	9.6800	0.0097	9.7100	0.0097	0.310	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.12 Put	Bond Future	5656.9500	5.6570	5550.3300	5.5503	1.885	0.0000	0.0000
2023/09/20	R035	02/11/2023	11.12 Call	Bond Future	85.2800	0.0853	87.1500	0.0872	2.193	0.0000	0.0000
2023/09/20	R035	02/11/2023	12.85 Call	Bond Future	3972.7000	3.9727	4049.5700	4.0496	1.935	0.0000	0.0000
2023/09/20	R035	02/11/2023	12.85 Put	Bond Future	420.8700	0.4209	389.2500	0.3893	7.513	0.0000	0.0000
2023/09/20	R035	01/02/2024	10.62 Put	Bond Future	9287.5600	9.2876	9182.8700	9.1829	1.127	0.0000	0.0000
2023/09/20	R035	01/02/2024	10.62 Call	Bond Future	232.1100	0.2321	238.0800	0.2381	2.572	0.0000	0.0000
2023/09/20	R035	01/02/2024	11.12 Put	Bond Future	6720.2600	6.7203	6623.2400	6.6232	1.444	0.0000	0.0000
2023/09/20	R035	01/02/2024	11.12 Call	Bond Future	555.1100	0.5551	568.7500	0.5688	2.457	0.0000	0.0000
2023/09/20	R035	01/02/2024	13.46 Call	Bond Future	6647.6200	6.6476	6728.2100	6.7282	1.212	0.0000	0.0000
2023/09/20	R035	01/02/2024	13.46 Put	Bond Future	899.9800	0.9000	869.9100	0.8699	3.341	0.0000	0.0000
2023/09/20	R035	01/02/2024	12.19 Call	Bond Future	2459.4700	2.4595	2504.3800	2.5044	1.826	0.0000	0.0000
2023/09/20	R035	01/02/2024	12.19 Put	Bond Future	2864.9800	2.8650	2799.2300	2.7992	2.295	0.0000	0.0000
2023/09/20	R035	01/02/2024	12.20 Call	Bond Future	2485.9500	2.4860	2531.2000	2.5312	1.820	0.0000	0.0000
2023/09/20	R035	01/02/2024	12.20 Put	Bond Future	2840.2300	2.8402	2774.8200	2.7748	2.303	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/20	R035	01/02/2024	12.18 Call	Bond Future	2433.3200	2.4333	2477.9000	2.4779	1.832	0.0000	0.0000
2023/09/20	R035	01/02/2024	12.18 Put	Bond Future	2890.1200	2.8901	2824.0400	2.8240	2.286	0.0000	0.0000
2023/09/20	R035	01/02/2024		Bond Future	12.2694	83.6304	12.2477	83.7410	0.177	0.0000	0.0000
2023/09/20	R035	02/05/2024		Bond Future	12.3941	80.9661	12.3713	81.0801	0.184	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.20 Call	Bond Future	1042.6500	1.0427	1064.3700	1.0644	2.083	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.20 Put	Bond Future	7333.3200	7.3333	7241.1300	7.2411	1.257	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.21 Call	Bond Future	1054.0100	1.0540	1075.9300	1.0759	2.080	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.21 Put	Bond Future	7289.1700	7.2892	7197.1800	7.1972	1.262	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.19 Call	Bond Future	1031.1900	1.0312	1052.7000	1.0527	2.086	0.0000	0.0000
2023/09/20	R035	02/05/2024	11.19 Put	Bond Future	7377.4300	7.3774	7285.0300	7.2850	1.252	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.80 Call	Bond Future	2275.4500	2.2755	2313.8200	2.3138	1.686	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.80 Put	Bond Future	5948.7500	5.9488	5869.7100	5.8697	1.329	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.81 Call	Bond Future	2294.4800	2.2945	2333.0800	2.3331	1.682	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.81 Put	Bond Future	5915.6600	5.9157	5836.8500	5.8369	1.332	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.79 Call	Bond Future	2256.5200	2.2565	2294.6600	2.2947	1.690	0.0000	0.0000
2023/09/20	R035	01/08/2024	11.79 Put	Bond Future	5981.9800	5.9820	5902.7100	5.9027	1.325	0.0000	0.0000
2023/09/20	R035	01/08/2024		Bond Future	12.5271	82.7416	12.5032	82.8590	0.191	0.0000	0.0000
2023/09/20	R035	07/11/2024		Bond Future	12.6932	80.1460	12.6678	80.2675	0.200	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.18 Call	Bond Future	3062.5200	3.0625	3110.2300	3.1102	1.558	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.18 Put	Bond Future	5570.0500	5.5701	5496.3100	5.4963	1.324	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.19 Call	Bond Future	3083.2600	3.0833	3131.2000	3.1312	1.555	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.19 Put	Bond Future	5540.8700	5.5409	5467.3600	5.4674	1.327	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.17 Call	Bond Future	3041.8500	3.0419	3089.3400	3.0893	1.561	0.0000	0.0000
2023/09/20	R035	07/11/2024	12.17 Put	Bond Future	5599.3400	5.5993	5525.3800	5.5254	1.321	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.82 Call	Bond Future	3043.2300	3.0432	2996.2700	2.9963	1.543	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.82 Put	Bond Future	1542.6300	1.5426	1532.2400	1.5322	0.674	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.83 Call	Bond Future	3087.2500	3.0873	3040.1800	3.0402	1.525	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.83 Put	Bond Future	1517.1100	1.5171	1506.6100	1.5066	0.692	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.81 Call	Bond Future	2999.3500	2.9994	2952.5100	2.9525	1.562	0.0000	0.0000
2023/09/20	R053	02/11/2023	12.81 Put	Bond Future	1568.3800	1.5684	1558.1100	1.5581	0.655	0.0000	0.0000
2023/09/20	R053	02/11/2023		Bond Future	12.6076	93.5983	12.6127	93.5617	0.040	0.0000	0.0000
2023/09/20	R053	01/02/2024		Bond Future	12.7217	95.6763	12.7270	95.6387	0.042	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.93 Call	Bond Future	4663.8000	4.6638	4627.7300	4.6277	0.773	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.93 Put	Bond Future	3215.8100	3.2158	3217.3900	3.2174	0.049	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.94 Call	Bond Future	4704.8400	4.7048	4668.6700	4.6687	0.769	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.94 Put	Bond Future	3188.4200	3.1884	3189.9000	3.1899	0.046	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.92 Call	Bond Future	4622.8900	4.6229	4586.9200	4.5869	0.778	0.0000	0.0000
2023/09/20	R053	01/02/2024	12.92 Put	Bond Future	3243.4200	3.2434	3245.1000	3.2451	0.052	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	R053	02/05/2024	13.03 Call	Bond Future	5669.0300	5.6690	5636.7400	5.6367	0.570	0.0000	0.0000
2023/09/20	R053	02/05/2024	13.03 Put	Bond Future	4387.0200	4.3870	4392.2600	4.3923	0.119	0.0000	0.0000
2023/09/20	R053	02/05/2024	13.04 Call	Bond Future	5708.5400	5.7085	5676.1700	5.6762	0.567	0.0000	0.0000
2023/09/20	R053	02/05/2024	13.04 Put	Bond Future	4359.1100	4.3591	4364.2700	4.3643	0.118	0.0000	0.0000
2023/09/20	R053	02/05/2024	13.02 Call	Bond Future	5629.8900	5.6299	5597.6800	5.5977	0.572	0.0000	0.0000
2023/09/20	R053	02/05/2024	13.02 Put	Bond Future	4415.4000	4.4154	4420.7200	4.4207	0.120	0.0000	0.0000
2023/09/20	R053	02/05/2024		Bond Future	12.8425	91.9258	12.8479	91.8883	0.042	0.0000	0.0000
2023/09/20	R053	01/08/2024		Bond Future	12.9699	93.9407	12.9754	93.9034	0.042	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.14 Call	Bond Future	6289.2100	6.2892	6259.3400	6.2593	0.475	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.14 Put	Bond Future	5146.2400	5.1462	5153.6300	5.1536	0.144	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.15 Call	Bond Future	6327.0300	6.3270	6297.0800	6.2971	0.473	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.15 Put	Bond Future	5117.7000	5.1177	5125.0100	5.1250	0.143	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.13 Call	Bond Future	6251.4700	6.2515	6221.6600	6.2217	0.477	0.0000	0.0000
2023/09/20	R053	01/08/2024	13.13 Put	Bond Future	5174.9600	5.1750	5182.4100	5.1824	0.144	0.0000	0.0000
2023/09/20	R053	07/11/2024		Bond Future	13.1210	90.2477	13.1266	90.2111	0.042	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.80 Call	Bond Future	5058.8200	5.0588	5034.1300	5.0341	0.488	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.80 Put	Bond Future	7243.7100	7.2437	7255.6700	7.2557	0.165	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.81 Call	Bond Future	5091.2600	5.0913	5066.5000	5.0665	0.486	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.81 Put	Bond Future	7206.5900	7.2066	7218.4800	7.2185	0.165	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.79 Call	Bond Future	5026.4700	5.0265	5001.8600	5.0019	0.490	0.0000	0.0000
2023/09/20	R053	07/11/2024	12.79 Put	Bond Future	7281.0100	7.2810	7293.0500	7.2931	0.165	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.39 Call	Bond Future	1083.4800	1.0835	1119.8400	1.1198	3.356	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.39 Put	Bond Future	300.9100	0.3009	277.0000	0.2770	7.946	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.40 Call	Bond Future	1103.6800	1.1037	1140.4200	1.1404	3.329	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.40 Put	Bond Future	294.0900	0.2941	270.5600	0.2706	8.001	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.38 Call	Bond Future	1063.5500	1.0636	1099.5300	1.0995	3.383	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.38 Put	Bond Future	308.0100	0.3080	283.7200	0.2837	7.886	0.0000	0.0000
2023/09/20	R186	02/11/2023		Bond Future	9.1018	107.6914	9.0797	107.7516	0.243	0.0000	0.0000
2023/09/20	R186	02/11/2023	10.42 Call	Bond Future	3541.0800	3.5411	3598.3300	3.5983	1.617	0.0000	0.0000
2023/09/20	R186	02/11/2023	10.42 Put	Bond Future	21.5000	0.0215	18.4800	0.0185	14.047	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.15 Put	Bond Future	516.0000	0.5160	482.1200	0.4821	6.566	0.0000	0.0000
2023/09/20	R186	02/11/2023	9.15 Call	Bond Future	647.3500	0.6474	673.7400	0.6737	4.077	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.51 Call	Bond Future	1608.4400	1.6084	1645.5100	1.6455	2.305	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.51 Put	Bond Future	599.1700	0.5992	574.9300	0.5749	4.046	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.52 Call	Bond Future	1626.1000	1.6261	1663.3900	1.6634	2.293	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.52 Put	Bond Future	591.8100	0.5918	567.7900	0.5678	4.059	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.50 Call	Bond Future	1591.0900	1.5911	1627.9400	1.6279	2.316	0.0000	0.0000
2023/09/20	R186	01/02/2024	9.50 Put	Bond Future	606.8500	0.6069	582.3900	0.5824	4.031	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	R186	01/02/2024		Bond Future	9.1092	104.7722	9.0850	104.8335	0.266	0.0000	0.0000
2023/09/20	R186	02/05/2024		Bond Future	9.1226	107.0872	9.0953	107.1509	0.299	0.0000	0.0000
2023/09/20	R186	02/05/2024	10.40 Call	Bond Future	3336.7800	3.3368	3385.7100	3.3857	1.466	0.0000	0.0000
2023/09/20	R186	02/05/2024	10.40 Put	Bond Future	408.3700	0.4084	393.5800	0.3936	3.622	0.0000	0.0000
2023/09/20	R186	02/05/2024	9.73 Put	Bond Future	719.3100	0.7193	696.0300	0.6960	3.236	0.0000	0.0000
2023/09/20	R186	02/05/2024	9.73 Call	Bond Future	2125.1200	2.1251	2165.5600	2.1656	1.903	0.0000	0.0000
2023/09/20	R186	02/05/2024	8.00 Call	Bond Future	209.1100	0.2091	217.8700	0.2179	4.189	0.0000	0.0000
2023/09/20	R186	02/05/2024	8.00 Put	Bond Future	2873.1100	2.8731	2818.1500	2.8182	1.913	0.0000	0.0000
2023/09/20	R186	02/05/2024	8.01 Call	Bond Future	213.3900	0.2134	222.2900	0.2223	4.171	0.0000	0.0000
2023/09/20	R186	02/05/2024	8.01 Put	Bond Future	2853.2700	2.8533	2798.4500	2.7985	1.921	0.0000	0.0000
2023/09/20	R186	02/05/2024	7.99 Call	Bond Future	205.8900	0.2059	214.5400	0.2145	4.201	0.0000	0.0000
2023/09/20	R186	02/05/2024	7.99 Put	Bond Future	2894.0100	2.8940	2838.9400	2.8389	1.903	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.69 Call	Bond Future	808.0100	0.8080	831.7500	0.8318	2.938	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.69 Put	Bond Future	1789.2300	1.7892	1746.5600	1.7466	2.385	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.70 Call	Bond Future	817.8800	0.8179	841.8000	0.8418	2.925	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.70 Put	Bond Future	1777.5200	1.7775	1735.0300	1.7350	2.390	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.68 Call	Bond Future	798.5700	0.7986	822.1300	0.8221	2.950	0.0000	0.0000
2023/09/20	R186	01/08/2024	8.68 Put	Bond Future	1801.3700	1.8014	1758.5200	1.7585	2.379	0.0000	0.0000
2023/09/20	R186	01/08/2024		Bond Future	9.1475	104.1267	9.1163	104.1931	0.340	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.14 Call	Bond Future	1298.3900	1.2984	1331.3200	1.3313	2.536	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.14 Put	Bond Future	1420.5200	1.4205	1383.7700	1.3838	2.587	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.15 Call	Bond Future	1309.3800	1.3094	1342.4700	1.3425	2.527	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.15 Put	Bond Future	1412.4100	1.4124	1375.8200	1.3758	2.591	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.13 Call	Bond Future	1287.4400	1.2874	1320.2200	1.3202	2.546	0.0000	0.0000
2023/09/20	R186	07/11/2024	9.13 Put	Bond Future	1428.6800	1.4287	1391.7800	1.3918	2.583	0.0000	0.0000
2023/09/20	R186	07/11/2024		Bond Future	9.2040	106.5427	9.1675	106.6124	0.397	0.0000	0.0000
2023/09/20	R197	02/11/2023		Bond Future	341.3457	341.3457	341.7731	341.7731	0.125	0.0000	0.0000
2023/09/20	R202	02/11/2023		Bond Future	253.3453	253.3453	253.5095	253.5095	0.065	0.0000	0.0000
2023/09/20	R202	01/02/2024		Bond Future	254.0559	254.0559	254.2268	254.2268	0.067	0.0000	0.0000
2023/09/20	R202	02/05/2024		Bond Future	259.7306	259.7306	259.9079	259.9079	0.068	0.0000	0.0000
2023/09/20	R202	01/08/2024		Bond Future	260.3862	260.3862	260.5770	260.5770	0.073	0.0000	0.0000
2023/09/20	R202	07/11/2024		Bond Future	266.4999	266.4999	266.6996	266.6996	0.075	0.0000	0.0000
2023/09/20	R209	02/11/2023		Bond Future	12.2252	62.9850	12.2051	63.0763	0.165	0.0000	0.0000
2023/09/20	R209	02/11/2023	11.35 Call	Bond Future	122.4300	0.1224	125.2600	0.1253	2.312	0.0000	0.0000
2023/09/20	R209	02/11/2023	11.35 Put	Bond Future	4273.5700	4.2736	4185.0800	4.1851	2.071	0.0000	0.0000
2023/09/20	R209	02/11/2023	11.33 Call	Bond Future	113.5000	0.1135	116.0800	0.1161	2.273	0.0000	0.0000
2023/09/20	R209	02/11/2023	11.33 Put	Bond Future	4363.9300	4.3639	4275.1900	4.2752	2.033	0.0000	0.0000

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2023/09/20	R209	02/11/2023	11.34 Call	Bond Future	117.9000	0.1179	120.6000	0.1206	2.290	0.0000	0.0000
2023/09/20	R209	02/11/2023	11.34 Put	Bond Future	4318.6600	4.3187	4230.0400	4.2300	2.052	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.13 Call	Bond Future	1886.9800	1.8870	1921.1300	1.9211	1.810	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.13 Put	Bond Future	2806.6100	2.8066	2747.6200	2.7476	2.102	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.14 Call	Bond Future	1908.5000	1.9085	1942.9300	1.9429	1.804	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.14 Put	Bond Future	2782.5500	2.7826	2723.8400	2.7238	2.110	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.12 Call	Bond Future	1865.4200	1.8654	1899.2900	1.8993	1.816	0.0000	0.0000
2023/09/20	R209	01/02/2024	12.12 Put	Bond Future	2830.6900	2.8307	2771.4200	2.7714	2.094	0.0000	0.0000
2023/09/20	R209	01/02/2024		Bond Future	12.3337	64.3834	12.3129	64.4765	0.169	0.0000	0.0000
2023/09/20	R209	02/05/2024		Bond Future	12.4493	62.6531	12.4276	62.7490	0.175	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.18 Call	Bond Future	836.2200	0.8362	853.0400	0.8530	2.011	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.18 Put	Bond Future	6789.3300	6.7893	6710.3300	6.7103	1.164	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.19 Call	Bond Future	845.6000	0.8456	862.5900	0.8626	2.009	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.19 Put	Bond Future	6748.8100	6.7488	6669.9800	6.6700	1.168	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.17 Call	Bond Future	826.7600	0.8268	843.4200	0.8434	2.015	0.0000	0.0000
2023/09/20	R209	02/05/2024	11.17 Put	Bond Future	6829.8300	6.8298	6750.6700	6.7507	1.159	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.79 Call	Bond Future	1936.4400	1.9364	1967.6600	1.9677	1.612	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.79 Put	Bond Future	5457.9300	5.4579	5390.4900	5.3905	1.236	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.80 Call	Bond Future	1952.8700	1.9529	1984.2800	1.9843	1.608	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.80 Put	Bond Future	5427.6300	5.4276	5360.3800	5.3604	1.239	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.78 Call	Bond Future	1920.1000	1.9201	1951.1200	1.9511	1.616	0.0000	0.0000
2023/09/20	R209	01/08/2024	11.78 Put	Bond Future	5488.3600	5.4884	5420.7200	5.4207	1.232	0.0000	0.0000
2023/09/20	R209	01/08/2024		Bond Future	12.5724	64.0269	12.5496	64.1255	0.181	0.0000	0.0000
2023/09/20	R209	07/11/2024		Bond Future	12.7196	62.3561	12.6956	62.4581	0.188	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.22 Call	Bond Future	2767.8500	2.7679	2808.3100	2.8083	1.462	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.22 Put	Bond Future	4943.7600	4.9438	4882.2100	4.8822	1.245	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.23 Call	Bond Future	2786.4100	2.7864	2827.0600	2.8271	1.459	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.23 Put	Bond Future	4917.7400	4.9177	4856.3800	4.8564	1.248	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.21 Call	Bond Future	2749.3600	2.7494	2789.6300	2.7896	1.465	0.0000	0.0000
2023/09/20	R209	07/11/2024	12.21 Put	Bond Future	4969.9000	4.9699	4908.1600	4.9082	1.242	0.0000	0.0000
2023/09/20	R210	02/11/2023		Bond Future	226.5932	226.5932	226.5387	226.5387	0.024	0.0000	0.0000
2023/09/20	R210	01/02/2024		Bond Future	231.6792	231.6792	231.6229	231.6229	0.024	0.0000	0.0000
2023/09/20	R210	02/05/2024		Bond Future	233.5957	233.5957	233.5466	233.5466	0.021	0.0000	0.0000
2023/09/20	R210	01/08/2024		Bond Future	238.7744	238.7744	238.7270	238.7270	0.020	0.0000	0.0000
2023/09/20	R210	07/11/2024		Bond Future	241.0431	241.0431	240.9998	240.9998	0.018	0.0000	0.0000
2023/09/20	R213	02/11/2023		Bond Future	11.0724	81.2386	11.0473	81.3458	0.226	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.12 Call	Bond Future	1251.0300	1.2510	1296.1800	1.2962	3.609	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.12 Put	Bond Future	1047.9100	1.0479	985.8200	0.9858	5.925	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	R213	02/11/2023	11.13 Call	Bond Future	1276.1500	1.2762	1321.9100	1.3219	3.586	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.13 Put	Bond Future	1030.4400	1.0304	968.9600	0.9690	5.966	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.11 Call	Bond Future	1226.2500	1.2263	1270.7800	1.2708	3.631	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.11 Put	Bond Future	1065.7500	1.0658	1003.0400	1.0030	5.884	0.0000	0.0000
2023/09/20	R213	02/11/2023	12.70 Call	Bond Future	6642.1100	6.6421	6742.7000	6.7427	1.514	0.0000	0.0000
2023/09/20	R213	02/11/2023	12.70 Put	Bond Future	52.5600	0.0526	45.9100	0.0459	12.652	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.44 Put	Bond Future	599.1100	0.5991	555.5900	0.5556	7.264	0.0000	0.0000
2023/09/20	R213	02/11/2023	11.44 Call	Bond Future	2150.9300	2.1509	2214.6500	2.2147	2.962	0.0000	0.0000
2023/09/20	R213	02/11/2023	10.94 Put	Bond Future	1409.3800	1.4094	1336.1200	1.3361	5.198	0.0000	0.0000
2023/09/20	R213	02/11/2023	10.94 Call	Bond Future	840.9700	0.8410	874.9500	0.8750	4.041	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.71 Call	Bond Future	3426.8400	3.4268	3493.2000	3.4932	1.936	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.71 Put	Bond Future	1235.9800	1.2360	1192.8800	1.1929	3.487	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.72 Call	Bond Future	3454.6600	3.4547	3521.3100	3.5213	1.929	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.72 Put	Bond Future	1223.6000	1.2236	1180.7900	1.1808	3.499	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.70 Call	Bond Future	3399.1100	3.3991	3465.1600	3.4652	1.943	0.0000	0.0000
2023/09/20	R213	01/02/2024	11.70 Put	Bond Future	1248.4800	1.2485	1205.0700	1.2051	3.477	0.0000	0.0000
2023/09/20	R213	01/02/2024		Bond Future	11.1747	83.0422	11.1484	83.1517	0.235	0.0000	0.0000
2023/09/20	R213	02/05/2024		Bond Future	11.2766	81.3184	11.2489	81.4311	0.246	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.29 Call	Bond Future	1036.5900	1.0366	1063.2200	1.0632	2.569	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.29 Put	Bond Future	5168.9100	5.1689	5082.9100	5.0829	1.664	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.30 Call	Bond Future	1048.0900	1.0481	1074.9600	1.0750	2.564	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.30 Put	Bond Future	5137.2000	5.1372	5051.4400	5.0514	1.669	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.28 Call	Bond Future	1025.1800	1.0252	1051.5800	1.0516	2.575	0.0000	0.0000
2023/09/20	R213	02/05/2024	10.28 Put	Bond Future	5200.7300	5.2007	5114.5000	5.1145	1.658	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.87 Call	Bond Future	2052.1800	2.0522	2095.3000	2.0953	2.101	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.87 Put	Bond Future	4129.0100	4.1290	4056.0500	4.0561	1.767	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.88 Call	Bond Future	2069.2500	2.0693	2112.6100	2.1126	2.095	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.88 Put	Bond Future	4105.3400	4.1053	4032.6200	4.0326	1.771	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.86 Call	Bond Future	2034.9000	2.0349	2077.7700	2.0778	2.107	0.0000	0.0000
2023/09/20	R213	01/08/2024	10.86 Put	Bond Future	4152.5000	4.1525	4079.2900	4.0793	1.763	0.0000	0.0000
2023/09/20	R213	01/08/2024		Bond Future	11.3878	83.1020	11.3584	83.2181	0.258	0.0000	0.0000
2023/09/20	R213	07/11/2024		Bond Future	11.5357	81.4701	11.5043	81.5902	0.272	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.22 Call	Bond Future	2727.8500	2.7279	2779.6800	2.7797	1.900	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.22 Put	Bond Future	3945.9700	3.9460	3877.7100	3.8777	1.730	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.23 Call	Bond Future	2746.7200	2.7467	2798.7700	2.7988	1.895	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.23 Put	Bond Future	3925.9100	3.9259	3857.8700	3.8579	1.733	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.21 Call	Bond Future	2709.3900	2.7094	2760.9900	2.7610	1.904	0.0000	0.0000
2023/09/20	R213	07/11/2024	11.21 Put	Bond Future	3966.4700	3.9665	3897.9800	3.8980	1.727	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/20	R214	02/11/2023	11.46 Call	Bond Future	46.5500	0.0466	44.5900	0.0446	4.211	0.0000	0.0000
2023/09/20	R214	02/11/2023	11.46 Put	Bond Future	5624.4500	5.6245	5598.8500	5.5989	0.455	0.0000	0.0000
2023/09/20	R214	02/11/2023	11.47 Call	Bond Future	48.4400	0.0484	46.4300	0.0464	4.149	0.0000	0.0000
2023/09/20	R214	02/11/2023	11.47 Put	Bond Future	5573.7500	5.5738	5548.1000	5.5481	0.460	0.0000	0.0000
2023/09/20	R214	02/11/2023	11.45 Call	Bond Future	44.7300	0.0447	42.8200	0.0428	4.270	0.0000	0.0000
2023/09/20	R214	02/11/2023	11.45 Put	Bond Future	5675.2800	5.6753	5649.7300	5.6497	0.450	0.0000	0.0000
2023/09/20	R214	02/11/2023		Bond Future	12.5989	58.6280	12.5937	58.6517	0.041	0.0000	0.0000
2023/09/20	R214	01/02/2024		Bond Future	12.7155	59.9297	12.7102	59.9536	0.042	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.15 Call	Bond Future	1212.7200	1.2127	1213.2400	1.2132	0.043	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.15 Put	Bond Future	3841.7300	3.8417	3818.2800	3.8183	0.610	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.16 Call	Bond Future	1229.1800	1.2292	1229.7400	1.2297	0.046	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.16 Put	Bond Future	3810.0600	3.8101	3786.6500	3.7867	0.614	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.14 Call	Bond Future	1196.4100	1.1964	1196.8800	1.1969	0.039	0.0000	0.0000
2023/09/20	R214	01/02/2024	12.14 Put	Bond Future	3873.6000	3.8736	3850.1000	3.8501	0.607	0.0000	0.0000
2023/09/20	R214	02/05/2024		Bond Future	12.8299	57.9492	12.8242	57.9743	0.044	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.47 Call	Bond Future	777.5800	0.7776	778.3000	0.7783	0.093	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.47 Put	Bond Future	7332.3600	7.3324	7307.9700	7.3080	0.333	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.48 Call	Bond Future	786.7200	0.7867	787.4700	0.7875	0.095	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.48 Put	Bond Future	7289.1200	7.2891	7264.7600	7.2648	0.334	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.46 Call	Bond Future	768.6500	0.7687	769.3500	0.7694	0.091	0.0000	0.0000
2023/09/20	R214	02/05/2024	11.46 Put	Bond Future	7375.8700	7.3759	7351.4600	7.3515	0.331	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.17 Call	Bond Future	1937.2000	1.9372	1941.8700	1.9419	0.241	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.17 Put	Bond Future	5507.1400	5.5071	5485.4500	5.4855	0.394	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.18 Call	Bond Future	1953.7400	1.9537	1958.4600	1.9585	0.242	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.18 Put	Bond Future	5475.7400	5.4757	5454.1000	5.4541	0.395	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.16 Call	Bond Future	1920.5300	1.9205	1925.1600	1.9252	0.241	0.0000	0.0000
2023/09/20	R214	01/08/2024	12.16 Put	Bond Future	5538.4700	5.5385	5516.7400	5.5167	0.392	0.0000	0.0000
2023/09/20	R214	01/08/2024		Bond Future	12.9503	59.2199	12.9442	59.2462	0.047	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.61 Call	Bond Future	2841.9400	2.8419	2849.8500	2.8499	0.278	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.61 Put	Bond Future	4991.8300	4.9918	4971.8300	4.9718	0.401	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.62 Call	Bond Future	2861.6400	2.8616	2869.6000	2.8696	0.278	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.62 Put	Bond Future	4966.1000	4.9661	4946.1500	4.9462	0.402	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.60 Call	Bond Future	2822.3100	2.8223	2830.1700	2.8302	0.278	0.0000	0.0000
2023/09/20	R214	07/11/2024	12.60 Put	Bond Future	5017.6700	5.0177	4997.6200	4.9976	0.400	0.0000	0.0000
2023/09/20	R214	07/11/2024		Bond Future	13.0970	57.2868	13.0905	57.3147	0.050	0.0000	0.0000
2023/09/20	R248	02/11/2023		Bond Future	12.6759	72.2015	12.6756	72.2030	0.002	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.48 Call	Bond Future	47.3400	0.0473	44.3200	0.0443	6.379	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.48 Put	Bond Future	7256.6100	7.2566	7252.1000	7.2521	0.062	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	R248	02/11/2023	11.49 Call	Bond Future	49.3200	0.0493	46.2100	0.0462	6.306	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.49 Put	Bond Future	7192.9900	7.1930	7188.3900	7.1884	0.064	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.47 Call	Bond Future	45.4300	0.0454	42.5000	0.0425	6.449	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.47 Put	Bond Future	7320.3900	7.3204	7315.9700	7.3160	0.060	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.80 Put	Bond Future	5316.6000	5.3166	5308.2100	5.3082	0.158	0.0000	0.0000
2023/09/20	R248	02/11/2023	11.80 Call	Bond Future	159.5100	0.1595	152.6100	0.1526	4.326	0.0000	0.0000
2023/09/20	R248	02/11/2023	12.50 Put	Bond Future	2138.1500	2.1382	2119.5700	2.1196	0.869	0.0000	0.0000
2023/09/20	R248	02/11/2023	12.50 Call	Bond Future	1153.4100	1.1534	1136.3200	1.1363	1.482	0.0000	0.0000
2023/09/20	R248	02/11/2023	13.60 Call	Bond Future	5101.7500	5.1018	5092.1600	5.0922	0.188	0.0000	0.0000
2023/09/20	R248	02/11/2023	13.60 Put	Bond Future	303.7600	0.3038	292.6800	0.2927	3.648	0.0000	0.0000
2023/09/20	R248	01/02/2024		Bond Future	12.7967	73.8044	12.7965	73.8058	0.002	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.15 Call	Bond Future	1367.6600	1.3677	1358.9000	1.3589	0.641	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.15 Put	Bond Future	5047.2200	5.0472	5037.1000	5.0371	0.201	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.16 Call	Bond Future	1386.7000	1.3867	1377.9100	1.3779	0.634	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.16 Put	Bond Future	5006.7700	5.0068	4996.6200	4.9966	0.203	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.14 Call	Bond Future	1348.7800	1.3488	1340.0600	1.3401	0.647	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.14 Put	Bond Future	5087.9100	5.0879	5077.8300	5.0778	0.198	0.0000	0.0000
2023/09/20	R248	01/02/2024	11.50 Put	Bond Future	8225.0900	8.2251	8218.2000	8.2182	0.084	0.0000	0.0000
2023/09/20	R248	01/02/2024	11.50 Call	Bond Future	489.8400	0.4898	484.3100	0.4843	1.129	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.30 Put	Bond Future	4468.6900	4.4687	4458.0200	4.4580	0.239	0.0000	0.0000
2023/09/20	R248	01/02/2024	12.30 Call	Bond Future	1672.6300	1.6726	1663.3200	1.6633	0.557	0.0000	0.0000
2023/09/20	R248	01/02/2024	13.37 Call	Bond Future	4799.6900	4.7997	4790.0500	4.7901	0.201	0.0000	0.0000
2023/09/20	R248	01/02/2024	13.37 Put	Bond Future	1803.3600	1.8034	1792.3600	1.7924	0.610	0.0000	0.0000
2023/09/20	R248	02/05/2024		Bond Future	12.9153	70.9866	12.9149	70.9887	0.003	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.47 Call	Bond Future	881.5200	0.8815	876.6300	0.8766	0.555	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.47 Put	Bond Future	9449.6800	9.4497	9442.7100	9.4427	0.074	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.48 Call	Bond Future	892.1600	0.8922	887.2400	0.8872	0.551	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.48 Put	Bond Future	9394.7600	9.3948	9387.7600	9.3878	0.075	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.46 Call	Bond Future	871.1300	0.8711	866.2600	0.8663	0.559	0.0000	0.0000
2023/09/20	R248	02/05/2024	11.46 Put	Bond Future	9504.9500	9.5050	9498.0000	9.4980	0.073	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.31 Call	Bond Future	2530.2100	2.5302	2525.1400	2.5251	0.200	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.31 Put	Bond Future	6567.8800	6.5679	6559.7600	6.5598	0.124	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.32 Call	Bond Future	2551.2800	2.5513	2546.2000	2.5462	0.199	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.32 Put	Bond Future	6530.8500	6.5309	6522.7200	6.5227	0.124	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.30 Call	Bond Future	2509.2300	2.5092	2504.1700	2.5042	0.202	0.0000	0.0000
2023/09/20	R248	01/08/2024	12.30 Put	Bond Future	6605.0800	6.6051	6596.9700	6.5970	0.123	0.0000	0.0000
2023/09/20	R248	01/08/2024		Bond Future	13.0403	72.5429	13.0397	72.5460	0.004	0.0000	0.0000
2023/09/20	R248	07/11/2024		Bond Future	13.1924	69.7736	13.1915	69.7779	0.006	0.0000	0.0000
2023/09/20	R248	07/11/2024	12.79 Call	Bond Future	3674.6000	3.6746	3671.0200	3.6710	0.097	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/20	R248	07/11/2024	12.79 Put	Bond Future	5803.9400	5.8039	5796.1400	5.7961	0.134	0.0000	0.0000
2023/09/20	R248	07/11/2024	12.80 Call	Bond Future	3699.1000	3.6991	3695.5300	3.6955	0.097	0.0000	0.0000
2023/09/20	R248	07/11/2024	12.80 Put	Bond Future	5774.0900	5.7741	5766.3000	5.7663	0.135	0.0000	0.0000
2023/09/20	R248	07/11/2024	12.78 Call	Bond Future	3650.1600	3.6502	3646.5800	3.6466	0.098	0.0000	0.0000
2023/09/20	R248	07/11/2024	12.78 Put	Bond Future	5833.9300	5.8339	5826.1300	5.8261	0.134	0.0000	0.0000
2023/09/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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