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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2023 TO 06/10/2023

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
2023/10/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	2025	02/11/2023		Bond Future	172.6519	172.6519	172.6721	0.012	0.0000	0.0000
2023/10/06	2025	01/02/2024		Bond Future	174.7249	174.7249	174.7426	0.010	0.0000	0.0000
2023/10/06	2025	02/05/2024		Bond Future	178.7192	178.7192	178.7172	0.001	0.0000	0.0000
2023/10/06	2025	01/08/2024		Bond Future	180.9566	180.9566	181.0060	0.027	0.0000	0.0000
2023/10/06	2025	07/11/2024		Bond Future	185.2886	185.2886	185.3845	0.052	0.0000	0.0000
2023/10/06	2029	02/11/2023		Bond Future	124.4477	124.4477	124.7238	0.222	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	
2023/10/06	2029	01/02/2024		Bond Future	127.2340	127.2340	127.5143	127.5143	0.220	0.0000	0.0000
2023/10/06	2029	02/05/2024		Bond Future	128.7770	128.7770	129.0491	129.0491	0.211	0.0000	0.0000
2023/10/06	2029	01/08/2024		Bond Future	131.7133	131.7133	132.0287	132.0287	0.240	0.0000	0.0000
2023/10/06	2029	07/11/2024		Bond Future	133.4661	133.4661	133.8220	133.8220	0.267	0.0000	0.0000
2023/10/06	2030	02/11/2023		Bond Future	11.0234	88.7527	10.9408	89.0875	0.749	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.81 Call	Bond Future	430.1000	0.4301	545.1700	0.5452	26.754	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.81 Put	Bond Future	1298.1100	1.2981	1078.4000	1.0784	16.925	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.82 Call	Bond Future	446.1400	0.4461	564.0600	0.5641	26.431	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.82 Put	Bond Future	1273.2300	1.2732	1056.3700	1.0564	17.032	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.80 Call	Bond Future	414.3100	0.4143	526.6300	0.5266	27.110	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.80 Put	Bond Future	1323.2600	1.3233	1100.8000	1.1008	16.812	0.0000	0.0000
2023/10/06	2030	02/11/2023	9.57 Put	Bond Future	6133.4400	6.1334	5798.6600	5.7987	5.458	0.0000	0.0000
2023/10/06	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.07 Put	Bond Future	3964.8300	3.9648	3630.5400	3.6305	8.431	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.07 Call	Bond Future	0.9800	0.0010	1.4700	0.0015	50.000	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.57 Call	Bond Future	2418.6800	2.4187	2696.5300	2.6965	11.488	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.57 Put	Bond Future	244.0800	0.2441	187.1500	0.1872	23.324	0.0000	0.0000
2023/10/06	2030	02/11/2023	9.89 Put	Bond Future	4737.6000	4.7376	4402.8600	4.4029	7.066	0.0000	0.0000
2023/10/06	2030	02/11/2023	9.89 Call	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.39 Put	Bond Future	2650.8400	2.6508	2335.0600	2.3351	11.912	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.39 Call	Bond Future	42.2900	0.0423	61.2900	0.0613	44.928	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.43 Call	Bond Future	1965.0800	1.9651	2223.5100	2.2235	13.151	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.43 Put	Bond Future	340.8400	0.3408	264.4900	0.2645	22.401	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.62 Put	Bond Future	1837.5100	1.8375	1566.7900	1.5668	14.733	0.0000	0.0000
2023/10/06	2030	02/11/2023	10.62 Call	Bond Future	187.4400	0.1874	251.5000	0.2515	34.176	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.12 Put	Bond Future	686.7900	0.6868	549.4900	0.5495	19.992	0.0000	0.0000
2023/10/06	2030	02/11/2023	11.12 Call	Bond Future	1076.2200	1.0762	1273.7000	1.2737	18.349	0.0000	0.0000
2023/10/06	2030	02/11/2023	12.27 Call	Bond Future	4901.4000	4.9014	5224.9400	5.2249	6.601	0.0000	0.0000
2023/10/06	2030	02/11/2023	12.27 Put	Bond Future	41.3700	0.0414	30.1300	0.0301	27.169	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.89 Put	Bond Future	5372.6900	5.3727	5108.8700	5.1089	4.910	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.89 Call	Bond Future	340.8300	0.3408	417.6700	0.4177	22.545	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.39 Put	Bond Future	3652.0100	3.6520	3435.9400	3.4359	5.916	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.39 Call	Bond Future	690.6600	0.6907	815.2500	0.8153	18.039	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.86 Call	Bond Future	3603.1700	3.6032	3882.6100	3.8826	7.755	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.86 Put	Bond Future	807.1100	0.8071	745.8900	0.7459	7.585	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.16 Put	Bond Future	4402.0000	4.4020	4161.7400	4.1617	5.458	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.16 Call	Bond Future	495.5400	0.4955	595.9400	0.5959	20.261	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.00 Call	Bond Future	1545.4800	1.5455	1744.8300	1.7448	12.899	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	
2023/10/06	2030	01/02/2024	11.00 Put	Bond Future	2059.3400	2.0593	1918.0300	1.9180	6.862	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.75 Call	Bond Future	3295.2600	3.2953	3567.1500	3.5672	8.251	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.75 Put	Bond Future	913.6400	0.9136	844.8700	0.8449	7.527	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.57 Put	Bond Future	6602.7100	6.6027	6316.5700	6.3166	4.334	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.57 Call	Bond Future	214.3400	0.2143	268.8600	0.2689	25.436	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.07 Put	Bond Future	4717.8500	4.7179	4469.3000	4.4693	5.268	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.07 Call	Bond Future	438.1800	0.4382	530.2900	0.5303	21.021	0.0000	0.0000
2023/10/06	2030	01/02/2024	12.10 Call	Bond Future	4304.1100	4.3041	4597.5100	4.5975	6.817	0.0000	0.0000
2023/10/06	2030	01/02/2024	12.10 Put	Bond Future	612.6700	0.6127	565.4100	0.5654	7.714	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.31 Call	Bond Future	2186.9700	2.1870	2419.2300	2.4192	10.620	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.31 Put	Bond Future	1489.1200	1.4891	1380.7200	1.3807	7.279	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.93 Put	Bond Future	5224.5800	5.2246	4964.0700	4.9641	4.986	0.0000	0.0000
2023/10/06	2030	01/02/2024	9.93 Call	Bond Future	360.5400	0.3605	440.6900	0.4407	22.231	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.36 Call	Bond Future	2302.4100	2.3024	2539.8000	2.5398	10.311	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.36 Put	Bond Future	1411.1100	1.4111	1307.8400	1.3078	7.318	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.37 Call	Bond Future	2325.7300	2.3257	2564.1300	2.5641	10.251	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.37 Put	Bond Future	1395.8000	1.3958	1293.5400	1.2935	7.326	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.35 Call	Bond Future	2279.0300	2.2790	2515.4000	2.5154	10.372	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.35 Put	Bond Future	1426.3700	1.4264	1322.0800	1.3221	7.312	0.0000	0.0000
2023/10/06	2030	01/02/2024		Bond Future	11.1308	86.7122	11.0440	87.0529	0.780	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.85 Call	Bond Future	3574.7700	3.5748	3853.5200	3.8535	7.798	0.0000	0.0000
2023/10/06	2030	01/02/2024	11.85 Put	Bond Future	816.2800	0.8163	754.3700	0.7544	7.584	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.00 Put	Bond Future	4969.0200	4.9690	4714.2800	4.7143	5.127	0.0000	0.0000
2023/10/06	2030	01/02/2024	10.00 Call	Bond Future	397.7500	0.3978	483.6700	0.4837	21.602	0.0000	0.0000
2023/10/06	2030	02/05/2024		Bond Future	11.2409	88.6741	11.1519	89.0123	0.792	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.66 Put	Bond Future	6713.4900	6.7135	6475.5400	6.4755	3.544	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.66 Call	Bond Future	458.3700	0.4584	558.5700	0.5586	21.860	0.0000	0.0000
2023/10/06	2030	02/05/2024	10.16 Put	Bond Future	4992.3700	4.9924	4794.4900	4.7945	3.964	0.0000	0.0000
2023/10/06	2030	02/05/2024	10.16 Call	Bond Future	774.6300	0.7746	914.9000	0.9149	18.108	0.0000	0.0000
2023/10/06	2030	02/05/2024	11.94 Call	Bond Future	3953.4800	3.9535	4239.5900	4.2396	7.237	0.0000	0.0000
2023/10/06	2030	02/05/2024	11.94 Put	Bond Future	1355.4600	1.3555	1303.4200	1.3034	3.839	0.0000	0.0000
2023/10/06	2030	02/05/2024	10.62 Put	Bond Future	3668.3000	3.6683	3513.7300	3.5137	4.214	0.0000	0.0000
2023/10/06	2030	02/05/2024	10.62 Call	Bond Future	1276.0800	1.2761	1459.6600	1.4597	14.386	0.0000	0.0000
2023/10/06	2030	02/05/2024	11.12 Put	Bond Future	2545.4000	2.5454	2436.9700	2.4370	4.260	0.0000	0.0000
2023/10/06	2030	02/05/2024	11.12 Call	Bond Future	2085.8800	2.0859	2315.6000	2.3156	11.013	0.0000	0.0000
2023/10/06	2030	02/05/2024	13.15 Call	Bond Future	7395.0100	7.3950	7720.8800	7.7209	4.407	0.0000	0.0000
2023/10/06	2030	02/05/2024	13.15 Put	Bond Future	526.8900	0.5269	514.6100	0.5146	2.331	0.0000	0.0000
2023/10/06	2030	02/05/2024	12.38 Call	Bond Future	5144.6300	5.1446	5450.0300	5.4500	5.936	0.0000	0.0000
2023/10/06	2030	02/05/2024	12.38 Put	Bond Future	961.3700	0.9614	928.6200	0.9286	3.407	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	
2023/10/06	2030	02/05/2024	10.82 Put	Bond Future	3176.8200	3.1768	3041.0600	3.0411	4.273	0.0000	0.0000
2023/10/06	2030	02/05/2024	10.82 Call	Bond Future	1564.0400	1.5640	1766.4300	1.7664	12.940	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.82 Call	Bond Future	544.4300	0.5444	656.6200	0.6566	20.607	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.82 Put	Bond Future	6141.4700	6.1415	5915.5100	5.9155	3.679	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.83 Call	Bond Future	550.1000	0.5501	663.2900	0.6633	20.576	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.83 Put	Bond Future	6106.2000	6.1062	5881.2400	5.8812	3.684	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.81 Call	Bond Future	538.6300	0.5386	650.2000	0.6502	20.714	0.0000	0.0000
2023/10/06	2030	02/05/2024	9.81 Put	Bond Future	6176.6300	6.1766	5950.0500	5.9501	3.668	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.38 Call	Bond Future	1116.7000	1.1167	1310.8400	1.3108	17.385	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.38 Put	Bond Future	4809.4300	4.8094	4631.8300	4.6318	3.693	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.39 Call	Bond Future	1126.2900	1.1263	1323.0900	1.3231	17.473	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.39 Put	Bond Future	4780.5400	4.7805	4605.6000	4.6056	3.659	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.37 Call	Bond Future	1107.1700	1.1072	1298.3800	1.2984	17.270	0.0000	0.0000
2023/10/06	2030	01/08/2024	10.37 Put	Bond Future	4838.3900	4.8384	4657.8600	4.6579	3.731	0.0000	0.0000
2023/10/06	2030	01/08/2024		Bond Future	11.3647	86.6695	11.2632	87.0413	0.893	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.75 Call	Bond Future	1555.1400	1.5551	1817.4900	1.8175	16.870	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.75 Put	Bond Future	4303.2900	4.3033	4162.6700	4.1627	3.268	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.76 Call	Bond Future	1568.5700	1.5686	1831.9400	1.8319	16.790	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.76 Put	Bond Future	4280.2400	4.2802	4140.6400	4.1406	3.261	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.74 Call	Bond Future	1541.7800	1.5418	1803.1000	1.8031	16.949	0.0000	0.0000
2023/10/06	2030	07/11/2024	10.74 Put	Bond Future	4326.4400	4.3264	4184.7900	4.1848	3.274	0.0000	0.0000
2023/10/06	2030	07/11/2024		Bond Future	11.5177	88.7192	11.4033	89.1222	0.994	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.85 Put	Bond Future	4956.7900	4.9568	4580.6700	4.5807	7.588	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.85 Call	Bond Future	0.2800	0.0003	0.4600	0.0005	64.286	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.78 Call	Bond Future	656.2800	0.6563	809.7100	0.8097	23.379	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.78 Put	Bond Future	1201.4500	1.2015	978.5800	0.9786	18.550	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.28 Call	Bond Future	44.0600	0.0441	62.9600	0.0630	42.896	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.28 Put	Bond Future	2922.9900	2.9230	2565.5900	2.5656	12.227	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.71 Put	Bond Future	5647.4900	5.6475	5271.2300	5.2712	6.662	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.71 Call	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.50 Call	Bond Future	201.8300	0.2018	269.0200	0.2690	33.290	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.50 Put	Bond Future	2043.2400	2.0432	1734.1300	1.7341	15.128	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.00 Call	Bond Future	1.4600	0.0015	2.1600	0.0022	47.945	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.00 Put	Bond Future	4225.6600	4.2257	3850.0600	3.8501	8.889	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.58 Put	Bond Future	6295.5300	6.2955	5919.2400	5.9192	5.977	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.58 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.60 Call	Bond Future	328.6600	0.3287	425.0000	0.4250	29.313	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.60 Put	Bond Future	1704.0400	1.7040	1424.0800	1.4241	16.429	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	
2023/10/06	2032	02/11/2023	10.35 Put	Bond Future	7457.6800	7.4577	7081.3800	7.0814	5.046	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.90 Put	Bond Future	937.7400	0.9377	751.8300	0.7518	19.825	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.90 Call	Bond Future	939.9200	0.9399	1130.3100	1.1303	20.256	0.0000	0.0000
2023/10/06	2032	02/11/2023		Bond Future	11.8995	81.7879	11.8169	82.1642	0.694	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.23 Call	Bond Future	27.9000	0.0279	40.4300	0.0404	44.910	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.23 Put	Bond Future	3145.0100	3.1450	2781.2400	2.7812	11.567	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.24 Call	Bond Future	30.7100	0.0307	44.3500	0.0444	44.415	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.24 Put	Bond Future	3100.1100	3.1001	2737.4500	2.7375	11.698	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.22 Call	Bond Future	25.3100	0.0253	36.7600	0.0368	45.239	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.22 Put	Bond Future	3190.1600	3.1902	2825.3100	2.8253	11.437	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.59 Put	Bond Future	6245.4500	6.2455	5869.1600	5.8692	6.025	0.0000	0.0000
2023/10/06	2032	02/11/2023	10.59 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.09 Put	Bond Future	3794.3700	3.7944	3420.8200	3.4208	9.845	0.0000	0.0000
2023/10/06	2032	02/11/2023	11.09 Call	Bond Future	5.6400	0.0056	8.3900	0.0084	48.759	0.0000	0.0000
2023/10/06	2032	02/11/2023	12.26 Call	Bond Future	2041.1200	2.0411	2319.1200	2.3191	13.620	0.0000	0.0000
2023/10/06	2032	02/11/2023	12.26 Put	Bond Future	425.6800	0.4257	327.3800	0.3274	23.092	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.59 Put	Bond Future	6998.5600	6.9986	6663.4400	6.6634	4.788	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.59 Call	Bond Future	276.3300	0.2763	324.4100	0.3244	17.399	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.09 Put	Bond Future	4916.7000	4.9167	4622.4400	4.6224	5.985	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.09 Call	Bond Future	611.4200	0.6114	700.3600	0.7004	14.546	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.73 Call	Bond Future	4124.8500	4.1249	4403.5800	4.4036	6.757	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.73 Put	Bond Future	1090.0100	1.0900	985.5400	0.9855	9.584	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.78 Put	Bond Future	6168.8100	6.1688	5846.9900	5.8470	5.217	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.78 Call	Bond Future	375.4100	0.3754	436.7900	0.4368	16.350	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.75 Call	Bond Future	1573.0600	1.5731	1742.0300	1.7420	10.741	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.75 Put	Bond Future	2819.5000	2.8195	2605.2700	2.6053	7.598	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.50 Call	Bond Future	3430.8200	3.4308	3687.9800	3.6880	7.496	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.50 Put	Bond Future	1373.8500	1.3739	1247.8100	1.2478	9.174	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.01 Put	Bond Future	9737.8100	9.7378	9375.4200	9.3754	3.721	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.01 Call	Bond Future	99.0700	0.0991	119.8800	0.1199	21.005	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.76 Put	Bond Future	6254.3000	6.2543	5930.9300	5.9309	5.170	0.0000	0.0000
2023/10/06	2032	01/02/2024	10.76 Call	Bond Future	363.7400	0.3637	423.5700	0.4236	16.449	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.62 Call	Bond Future	3787.4300	3.7874	4056.2100	4.0562	7.097	0.0000	0.0000
2023/10/06	2032	01/02/2024	12.62 Put	Bond Future	1218.2500	1.2183	1103.8300	1.1038	9.392	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.84 Call	Bond Future	1756.6300	1.7566	1937.1600	1.9372	10.277	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.84 Put	Bond Future	2597.1700	2.5972	2394.5000	2.3945	7.803	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.85 Call	Bond Future	1777.7200	1.7777	1959.5200	1.9595	10.227	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.85 Put	Bond Future	2573.3200	2.5733	2371.9200	2.3719	7.826	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	
2023/10/06	2032	01/02/2024	11.83 Call	Bond Future	1735.6900	1.7357	1914.9300	1.9149	10.327	0.0000	0.0000
2023/10/06	2032	01/02/2024	11.83 Put	Bond Future	2621.2000	2.6212	2417.2400	2.4172	7.781	0.0000	0.0000
2023/10/06	2032	01/02/2024		Bond Future	12.0283	83.5990	11.9421	83.9822	0.716	0.0000	0.0000
2023/10/06	2032	02/05/2024		Bond Future	12.1573	81.3276	12.0692	81.7099	0.724	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.36 Put	Bond Future	8748.0300	8.7480	8432.6300	8.4326	3.605	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.36 Call	Bond Future	453.8700	0.4539	520.7900	0.5208	14.744	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.86 Put	Bond Future	6672.0200	6.6720	6388.5600	6.3886	4.248	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.86 Call	Bond Future	792.3900	0.7924	891.2500	0.8913	12.476	0.0000	0.0000
2023/10/06	2032	02/05/2024	12.90 Call	Bond Future	4785.5200	4.7855	5064.3000	5.0643	5.825	0.0000	0.0000
2023/10/06	2032	02/05/2024	12.90 Put	Bond Future	1653.1100	1.6531	1549.5700	1.5496	6.263	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.59 Put	Bond Future	7763.3400	7.7633	7461.7200	7.4617	3.885	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.59 Call	Bond Future	590.5500	0.5906	671.2500	0.6713	13.665	0.0000	0.0000
2023/10/06	2032	02/05/2024	11.09 Put	Bond Future	5802.1700	5.8022	5536.2200	5.5362	4.584	0.0000	0.0000
2023/10/06	2032	02/05/2024	11.09 Call	Bond Future	1004.7300	1.0047	1121.1000	1.1211	11.582	0.0000	0.0000
2023/10/06	2032	02/05/2024	13.18 Call	Bond Future	5621.8100	5.6218	5917.7900	5.9178	5.265	0.0000	0.0000
2023/10/06	2032	02/05/2024	13.18 Put	Bond Future	1350.1100	1.3501	1263.7700	1.2638	6.395	0.0000	0.0000
2023/10/06	2032	02/05/2024	13.35 Call	Bond Future	6146.0200	6.1460	6451.3800	6.4514	4.968	0.0000	0.0000
2023/10/06	2032	02/05/2024	13.35 Put	Bond Future	1193.3800	1.1934	1116.4200	1.1164	6.449	0.0000	0.0000
2023/10/06	2032	02/05/2024	11.35 Put	Bond Future	4909.0800	4.9091	4665.6000	4.6656	4.960	0.0000	0.0000
2023/10/06	2032	02/05/2024	11.35 Call	Bond Future	1313.9000	1.3139	1452.7400	1.4527	10.567	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.65 Put	Bond Future	7514.5600	7.5146	7216.7800	7.2168	3.963	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.65 Call	Bond Future	631.2900	0.6313	715.8300	0.7158	13.392	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.55 Call	Bond Future	564.6200	0.5646	642.7600	0.6428	13.839	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.55 Put	Bond Future	7931.1100	7.9311	7626.9300	7.6269	3.835	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.56 Call	Bond Future	570.9300	0.5709	649.7500	0.6498	13.806	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.56 Put	Bond Future	7888.9500	7.8890	7585.4500	7.5855	3.847	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.54 Call	Bond Future	558.2100	0.5582	635.8400	0.6358	13.907	0.0000	0.0000
2023/10/06	2032	02/05/2024	10.54 Put	Bond Future	7973.2200	7.9732	7668.5300	7.6685	3.821	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.14 Call	Bond Future	1171.1300	1.1711	1347.7400	1.3477	15.080	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.14 Put	Bond Future	6247.1600	6.2472	6008.6300	6.0086	3.818	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.15 Call	Bond Future	1181.6500	1.1817	1359.2300	1.3592	15.028	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.15 Put	Bond Future	6212.0000	6.2120	5974.4400	5.9744	3.824	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.13 Call	Bond Future	1160.6900	1.1607	1336.3300	1.3363	15.132	0.0000	0.0000
2023/10/06	2032	01/08/2024	11.13 Put	Bond Future	6282.4300	6.2824	6042.9300	6.0429	3.812	0.0000	0.0000
2023/10/06	2032	01/08/2024		Bond Future	12.2956	83.1627	12.1976	83.5778	0.797	0.0000	0.0000
2023/10/06	2032	07/11/2024		Bond Future	12.4710	80.9627	12.3626	81.4087	0.870	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.48 Call	Bond Future	1544.7500	1.5448	1771.9600	1.7720	14.709	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.48 Put	Bond Future	5742.4100	5.7424	5523.6900	5.5237	3.809	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.49 Call	Bond Future	1556.9400	1.5569	1785.1600	1.7852	14.658	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	
2023/10/06	2032	07/11/2024	11.49 Put	Bond Future	5710.8500	5.7109	5493.1400	5.4931	3.812	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.47 Call	Bond Future	1532.6200	1.5326	1759.1300	1.7591	14.779	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.47 Put	Bond Future	5774.0700	5.7741	5554.6500	5.5547	3.800	0.0000	0.0000
2023/10/06	2032	07/11/2024	13.36 Call	Bond Future	5595.0600	5.5951	5978.8800	5.9789	6.860	0.0000	0.0000
2023/10/06	2032	07/11/2024	13.36 Put	Bond Future	2057.7700	2.0578	1995.6600	1.9957	3.018	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.64 Put	Bond Future	5275.5900	5.2756	5074.8100	5.0748	3.806	0.0000	0.0000
2023/10/06	2032	07/11/2024	11.64 Call	Bond Future	1774.5500	1.7746	2019.7000	2.0197	13.815	0.0000	0.0000
2023/10/06	2033	02/11/2023		Bond Future	116.6124	116.6124	116.9259	116.9259	0.269	0.0000	0.0000
2023/10/06	2033	01/02/2024		Bond Future	119.2233	119.2233	119.5419	119.5419	0.267	0.0000	0.0000
2023/10/06	2033	02/05/2024		Bond Future	120.4880	120.4880	120.8001	120.8001	0.259	0.0000	0.0000
2023/10/06	2033	01/08/2024		Bond Future	123.2353	123.2353	123.5893	123.5893	0.287	0.0000	0.0000
2023/10/06	2033	07/11/2024		Bond Future	124.6869	124.6869	125.0802	125.0802	0.315	0.0000	0.0000
2023/10/06	2037	02/11/2023		Bond Future	12.8374	74.9798	12.7245	75.5450	0.880	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.56 Call	Bond Future	5.2500	0.0053	7.8100	0.0078	48.762	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.56 Put	Bond Future	6795.9400	6.7959	6233.2900	6.2333	8.279	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.57 Call	Bond Future	5.5800	0.0056	8.3000	0.0083	48.746	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.57 Put	Bond Future	6739.5600	6.7396	6177.0700	6.1771	8.346	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.55 Call	Bond Future	4.9300	0.0049	7.3400	0.0073	48.884	0.0000	0.0000
2023/10/06	2037	02/11/2023	11.55 Put	Bond Future	6852.3900	6.8524	6289.5900	6.2896	8.213	0.0000	0.0000
2023/10/06	2037	02/11/2023	13.89 Call	Bond Future	5041.8300	5.0418	5581.4800	5.5815	10.703	0.0000	0.0000
2023/10/06	2037	02/11/2023	13.89 Put	Bond Future	73.4600	0.0735	47.9000	0.0479	34.794	0.0000	0.0000
2023/10/06	2037	02/11/2023	12.52 Put	Bond Future	2081.5100	2.0815	1697.0800	1.6971	18.469	0.0000	0.0000
2023/10/06	2037	02/11/2023	12.52 Call	Bond Future	476.2400	0.4762	657.0200	0.6570	37.960	0.0000	0.0000
2023/10/06	2037	02/11/2023	12.02 Put	Bond Future	4305.1400	4.3051	3776.9700	3.7770	12.268	0.0000	0.0000
2023/10/06	2037	02/11/2023	12.02 Call	Bond Future	63.1700	0.0632	100.2100	0.1002	58.635	0.0000	0.0000
2023/10/06	2037	01/02/2024	13.93 Call	Bond Future	5439.5800	5.4396	5859.6600	5.8597	7.723	0.0000	0.0000
2023/10/06	2037	01/02/2024	13.93 Put	Bond Future	995.2600	0.9953	838.9900	0.8390	15.701	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.93 Call	Bond Future	2336.9700	2.3370	2600.0400	2.6000	11.257	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.93 Put	Bond Future	2562.2900	2.5623	2249.0100	2.2490	12.227	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.09 Put	Bond Future	5257.4000	5.2574	4790.2500	4.7903	8.886	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.09 Call	Bond Future	731.2600	0.7313	840.4600	0.8405	14.933	0.0000	0.0000
2023/10/06	2037	01/02/2024		Bond Future	12.9760	72.3840	12.8587	72.9603	0.904	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.32 Call	Bond Future	1058.1800	1.0582	1206.1400	1.2061	13.982	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.32 Put	Bond Future	4370.1800	4.3702	3941.7900	3.9418	9.803	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.33 Call	Bond Future	1074.1300	1.0741	1223.9600	1.2240	13.949	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.33 Put	Bond Future	4333.9800	4.3340	3907.4600	3.9075	9.841	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.31 Call	Bond Future	1042.3900	1.0424	1188.4800	1.1885	14.015	0.0000	0.0000
2023/10/06	2037	01/02/2024	12.31 Put	Bond Future	4406.5900	4.4066	3976.3300	3.9763	9.764	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	
2023/10/06	2037	02/05/2024		Bond Future	13.1154	74.0217	12.9951	74.6025	0.917	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.44 Call	Bond Future	532.9100	0.5329	601.9000	0.6019	12.946	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.44 Put	Bond Future	9280.7700	9.2808	8768.9800	8.7690	5.515	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.45 Call	Bond Future	539.9400	0.5399	609.7400	0.6097	12.927	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.45 Put	Bond Future	9231.1000	9.2311	8720.1200	8.7201	5.535	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.43 Call	Bond Future	526.0700	0.5261	594.1400	0.5941	12.939	0.0000	0.0000
2023/10/06	2037	02/05/2024	11.43 Put	Bond Future	9330.6800	9.3307	8817.9700	8.8180	5.495	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.10 Call	Bond Future	1462.2500	1.4623	1625.3400	1.6253	11.153	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.10 Put	Bond Future	7273.1300	7.2731	6820.4500	6.8205	6.224	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.11 Call	Bond Future	1474.9100	1.4749	1639.1200	1.6391	11.134	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.11 Put	Bond Future	7233.0700	7.2331	6781.5100	6.7815	6.243	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.09 Call	Bond Future	1449.6700	1.4497	1611.6500	1.6117	11.174	0.0000	0.0000
2023/10/06	2037	01/08/2024	12.09 Put	Bond Future	7313.3200	7.3133	6859.5300	6.8595	6.205	0.0000	0.0000
2023/10/06	2037	01/08/2024		Bond Future	13.2661	71.4358	13.1360	72.0516	0.980	0.0000	0.0000
2023/10/06	2037	01/08/2024	13.82 Call	Bond Future	5185.8700	5.1859	5651.3100	5.6513	8.975	0.0000	0.0000
2023/10/06	2037	01/08/2024	13.82 Put	Bond Future	2648.5200	2.6485	2498.1900	2.4982	5.676	0.0000	0.0000
2023/10/06	2037	01/08/2024	13.17 Call	Bond Future	3439.7400	3.4397	3818.5500	3.8186	11.013	0.0000	0.0000
2023/10/06	2037	01/08/2024	13.17 Put	Bond Future	3893.8300	3.8938	3656.8700	3.6569	6.086	0.0000	0.0000
2023/10/06	2037	07/11/2024		Bond Future	13.4378	73.1237	13.2979	73.7728	1.041	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.58 Call	Bond Future	2250.8100	2.2508	2461.3000	2.4613	9.352	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.58 Put	Bond Future	6370.3500	6.3704	5931.7000	5.9317	6.886	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.59 Call	Bond Future	2268.3700	2.2684	2480.0700	2.4801	9.333	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.59 Put	Bond Future	6337.9000	6.3379	5900.4600	5.9005	6.902	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.57 Call	Bond Future	2233.3200	2.2333	2442.6100	2.4426	9.371	0.0000	0.0000
2023/10/06	2037	07/11/2024	12.57 Put	Bond Future	6402.9100	6.4029	5963.0600	5.9631	6.870	0.0000	0.0000
2023/10/06	2038	02/11/2023		Bond Future	126.3289	126.3289	126.3542	126.3542	0.020	0.0000	0.0000
2023/10/06	2038	01/02/2024		Bond Future	127.1408	127.1408	127.1645	127.1645	0.019	0.0000	0.0000
2023/10/06	2038	02/05/2024		Bond Future	130.0473	130.0473	130.0569	130.0569	0.007	0.0000	0.0000
2023/10/06	2038	01/08/2024		Bond Future	130.9450	130.9450	130.9923	130.9923	0.036	0.0000	0.0000
2023/10/06	2038	07/11/2024		Bond Future	134.0785	134.0785	134.1600	134.1600	0.061	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.50 Put	Bond Future	8841.7000	8.8417	8275.8100	8.2758	6.400	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.50 Call	Bond Future	0.8400	0.0008	1.2600	0.0013	50.000	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.10 Put	Bond Future	5258.4300	5.2584	4709.8800	4.7099	10.432	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.10 Call	Bond Future	34.4300	0.0344	52.1900	0.0522	51.583	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.97 Call	Bond Future	978.5700	0.9786	1260.4500	1.2605	28.805	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.97 Put	Bond Future	1386.3800	1.3864	1101.9500	1.1020	20.516	0.0000	0.0000
2023/10/06	2040	02/11/2023	13.10 Call	Bond Future	1326.0300	1.3260	1659.7600	1.6598	25.168	0.0000	0.0000
2023/10/06	2040	02/11/2023	13.10 Put	Bond Future	1054.6100	1.0546	822.0300	0.8220	22.054	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2023/10/06	2040	02/11/2023	13.90 Call	Bond Future		4376.3600	4.3764		4900.7900	4.9008	11.983	0.0000	0.0000
2023/10/06	2040	02/11/2023	13.90 Put	Bond Future		138.1300	0.1381		96.2500	0.0963	30.319	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.59 Call	Bond Future		1.6000	0.0016		2.3900	0.0024	49.375	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.59 Put	Bond Future		8283.5600	8.2836		7718.0400	7.7180	6.827	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.60 Call	Bond Future		1.7100	0.0017		2.5600	0.0026	49.708	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.60 Put	Bond Future		8221.9400	8.2219		7656.4800	7.6565	6.877	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.58 Call	Bond Future		1.4900	0.0015		2.2300	0.0022	49.664	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.58 Put	Bond Future		8345.2600	8.3453		7779.6900	7.7797	6.777	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.80 Put	Bond Future		7007.0000	7.0070		6443.7200	6.4437	8.039	0.0000	0.0000
2023/10/06	2040	02/11/2023	11.80 Call	Bond Future		6.3600	0.0064		9.3900	0.0094	47.642	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.60 Put	Bond Future		2716.9000	2.7169		2281.9000	2.2819	16.011	0.0000	0.0000
2023/10/06	2040	02/11/2023	12.60 Call	Bond Future		319.6800	0.3197		450.9900	0.4510	41.075	0.0000	0.0000
2023/10/06	2040	02/11/2023	13.64 Call	Bond Future		3270.8000	3.2708		3758.3000	3.7583	14.905	0.0000	0.0000
2023/10/06	2040	02/11/2023	13.64 Put	Bond Future		282.7800	0.2828		203.9700	0.2040	27.870	0.0000	0.0000
2023/10/06	2040	02/11/2023		Bond Future		13.0478	75.3503		12.9399	75.9166	0.827	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.34 Call	Bond Future		811.4600	0.8115		930.8800	0.9309	14.717	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.34 Put	Bond Future		5369.1700	5.3692		4911.0300	4.9110	8.533	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.35 Call	Bond Future		825.2800	0.8253		946.3100	0.9463	14.665	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.35 Put	Bond Future		5326.6200	5.3266		4870.0900	4.8701	8.571	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.33 Call	Bond Future		797.7900	0.7978		915.4800	0.9155	14.752	0.0000	0.0000
2023/10/06	2040	01/02/2024	12.33 Put	Bond Future		5411.9300	5.4119		4952.0600	4.9521	8.497	0.0000	0.0000
2023/10/06	2040	01/02/2024		Bond Future		13.1878	72.5123		13.0758	73.0899	0.850	0.0000	0.0000
2023/10/06	2040	02/05/2024		Bond Future		13.3282	74.1530		13.2133	74.7349	0.862	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.61 Call	Bond Future		520.7700	0.5208		589.8200	0.5898	13.259	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.61 Put	Bond Future		10061.7000	10.0617		9548.7700	9.5488	5.098	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.62 Call	Bond Future		527.7400	0.5277		597.7200	0.5977	13.260	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.62 Put	Bond Future		10007.5600	10.0076		9495.5600	9.4956	5.116	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.60 Call	Bond Future		513.7600	0.5138		582.0000	0.5820	13.282	0.0000	0.0000
2023/10/06	2040	02/05/2024	11.60 Put	Bond Future		10115.8800	10.1159		9602.1400	9.6021	5.079	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.33 Call	Bond Future		1568.4100	1.5684		1756.8700	1.7569	12.016	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.33 Put	Bond Future		7619.5600	7.6196		7191.0100	7.1910	5.624	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.34 Call	Bond Future		1581.9900	1.5820		1771.6400	1.7716	11.988	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.34 Put	Bond Future		7577.0800	7.5771		7149.7200	7.1497	5.640	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.32 Call	Bond Future		1554.9200	1.5549		1742.1900	1.7422	12.044	0.0000	0.0000
2023/10/06	2040	01/08/2024	12.32 Put	Bond Future		7662.2000	7.6622		7232.4600	7.2325	5.609	0.0000	0.0000
2023/10/06	2040	01/08/2024		Bond Future		13.4795	71.3196		13.3553	71.9366	0.921	0.0000	0.0000
2023/10/06	2040	07/11/2024		Bond Future		13.6508	73.0043		13.5173	73.6547	0.978	0.0000	0.0000
2023/10/06	2040	07/11/2024	12.85 Call	Bond Future		2523.5300	2.5235		2805.8500	2.8059	11.188	0.0000	0.0000
2023/10/06	2040	07/11/2024	12.85 Put	Bond Future		6570.0100	6.5700		6201.9000	6.2019	5.603	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	
2023/10/06	2040	07/11/2024	12.86 Call	Bond Future	2542.5200	2.5425	2826.1100	2.8261	11.154	0.0000	0.0000
2023/10/06	2040	07/11/2024	12.86 Put	Bond Future	6536.2500	6.5363	6169.4100	6.1694	5.612	0.0000	0.0000
2023/10/06	2040	07/11/2024	12.84 Call	Bond Future	2504.3400	2.5043	2785.3600	2.7854	11.221	0.0000	0.0000
2023/10/06	2040	07/11/2024	12.84 Put	Bond Future	6603.6300	6.6036	6234.2200	6.2342	5.594	0.0000	0.0000
2023/10/06	2044	02/11/2023	12.00 Put	Bond Future	6317.0500	6.3171	5761.2300	5.7612	8.799	0.0000	0.0000
2023/10/06	2044	02/11/2023	12.00 Call	Bond Future	12.2900	0.0123	18.1300	0.0181	47.518	0.0000	0.0000
2023/10/06	2044	02/11/2023	12.75 Call	Bond Future	406.8000	0.4068	535.0800	0.5351	31.534	0.0000	0.0000
2023/10/06	2044	02/11/2023	12.75 Put	Bond Future	2431.0100	2.4310	1997.6300	1.9976	17.827	0.0000	0.0000
2023/10/06	2044	02/11/2023	13.00 Call	Bond Future	858.2600	0.8583	1079.8700	1.0799	25.821	0.0000	0.0000
2023/10/06	2044	02/11/2023	13.00 Put	Bond Future	1545.8800	1.5459	1205.8300	1.2058	21.997	0.0000	0.0000
2023/10/06	2044	02/11/2023		Bond Future	13.1318	71.4973	13.0240	72.0590	0.821	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.56 Call	Bond Future	0.6500	0.0007	0.9900	0.0010	52.308	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.56 Put	Bond Future	9021.0000	9.0210	8459.6800	8.4597	6.222	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.57 Call	Bond Future	0.7000	0.0007	1.0600	0.0011	51.429	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.57 Put	Bond Future	8957.5500	8.9576	8396.2500	8.3963	6.266	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.55 Call	Bond Future	0.6000	0.0006	0.9100	0.0009	51.667	0.0000	0.0000
2023/10/06	2044	02/11/2023	11.55 Put	Bond Future	9084.5400	9.0845	8523.1900	8.5232	6.179	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.28 Call	Bond Future	631.9300	0.6319	735.7400	0.7357	16.427	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.28 Put	Bond Future	5983.1800	5.9832	5514.1100	5.5141	7.840	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.29 Call	Bond Future	642.3600	0.6424	749.0300	0.7490	16.606	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.29 Put	Bond Future	5935.9800	5.9360	5469.7700	5.4698	7.854	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.27 Call	Bond Future	621.7300	0.6217	722.6200	0.7226	16.227	0.0000	0.0000
2023/10/06	2044	01/02/2024	12.27 Put	Bond Future	6030.6900	6.0307	5558.7000	5.5587	7.826	0.0000	0.0000
2023/10/06	2044	01/02/2024		Bond Future	13.2685	68.6992	13.1565	69.2721	0.844	0.0000	0.0000
2023/10/06	2044	01/02/2024	13.25 Call	Bond Future	2454.9200	2.4549	2799.6800	2.7997	14.044	0.0000	0.0000
2023/10/06	2044	01/02/2024	13.25 Put	Bond Future	2548.7800	2.5488	2320.6600	2.3207	8.950	0.0000	0.0000
2023/10/06	2044	02/05/2024		Bond Future	13.4051	70.2535	13.2902	70.8312	0.857	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.66 Call	Bond Future	492.3300	0.4923	560.2400	0.5602	13.794	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.66 Put	Bond Future	10249.1400	10.2491	9739.4300	9.7394	4.973	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.67 Call	Bond Future	499.2200	0.4992	567.9400	0.5679	13.765	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.67 Put	Bond Future	10193.5900	10.1936	9684.6900	9.6847	4.992	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.65 Call	Bond Future	485.5100	0.4855	552.6200	0.5526	13.823	0.0000	0.0000
2023/10/06	2044	02/05/2024	11.65 Put	Bond Future	10304.8400	10.3048	9794.3300	9.7943	4.954	0.0000	0.0000
2023/10/06	2044	01/08/2024	12.29 Call	Bond Future	1416.2500	1.4163	1589.4200	1.5894	12.227	0.0000	0.0000
2023/10/06	2044	01/08/2024	12.29 Put	Bond Future	8113.3600	8.1134	7675.0800	7.6751	5.402	0.0000	0.0000
2023/10/06	2044	01/08/2024	12.30 Call	Bond Future	1428.9900	1.4290	1603.3100	1.6033	12.199	0.0000	0.0000
2023/10/06	2044	01/08/2024	12.30 Put	Bond Future	8068.6900	8.0687	7631.5600	7.6316	5.418	0.0000	0.0000
2023/10/06	2044	01/08/2024	12.28 Call	Bond Future	1403.5900	1.4036	1575.4000	1.5754	12.241	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	
2023/10/06	2044	01/08/2024	12.28 Put	Bond Future	8158.1700	8.1582	7718.5300	7.7185	5.389	0.0000	0.0000
2023/10/06	2044	01/08/2024		Bond Future	13.5521	67.4574	13.4282	68.0688	0.914	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.91 Call	Bond Future	2518.8000	2.5188	2803.0200	2.8030	11.284	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.91 Put	Bond Future	6595.2700	6.5953	6235.7100	6.2357	5.452	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.92 Call	Bond Future	2537.9200	2.5379	2823.4300	2.8234	11.250	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.92 Put	Bond Future	6561.3900	6.5614	6203.1200	6.2031	5.460	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.90 Call	Bond Future	2499.7400	2.4997	2782.6800	2.7827	11.319	0.0000	0.0000
2023/10/06	2044	07/11/2024	12.90 Put	Bond Future	6629.2800	6.6293	6268.4400	6.2684	5.443	0.0000	0.0000
2023/10/06	2044	07/11/2024		Bond Future	13.7179	69.0506	13.5849	69.6944	0.970	0.0000	0.0000
2023/10/06	2046	02/11/2023		Bond Future	107.5086	107.5086	108.0271	108.0271	0.482	0.0000	0.0000
2023/10/06	2046	01/02/2024		Bond Future	109.9157	109.9157	110.4439	110.4439	0.481	0.0000	0.0000
2023/10/06	2046	02/05/2024		Bond Future	110.2824	110.2824	110.8102	110.8102	0.479	0.0000	0.0000
2023/10/06	2046	01/08/2024		Bond Future	112.7967	112.7967	113.3687	113.3687	0.507	0.0000	0.0000
2023/10/06	2046	07/11/2024		Bond Future	113.2951	113.2951	113.9091	113.9091	0.542	0.0000	0.0000
2023/10/06	2050	02/11/2023		Bond Future	109.7781	109.7781	109.3387	109.3387	0.400	0.0000	0.0000
2023/10/06	2050	01/02/2024		Bond Future	109.9886	109.9886	109.5373	109.5373	0.410	0.0000	0.0000
2023/10/06	2050	02/05/2024		Bond Future	112.5031	112.5031	112.0289	112.0289	0.421	0.0000	0.0000
2023/10/06	2050	01/08/2024		Bond Future	112.7640	112.7640	112.3112	112.3112	0.401	0.0000	0.0000
2023/10/06	2050	07/11/2024		Bond Future	115.4621	115.4621	115.0268	115.0268	0.377	0.0000	0.0000
2023/10/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	AL37	02/11/2023		Index Future	889.2690	889.2690	892.2650	892.2650	0.337	0.0000	0.0000
2023/10/06	AL37	01/02/2024		Index Future	908.9610	908.9610	912.0080	912.0080	0.335	0.0000	0.0000
2023/10/06	AL37	02/05/2024		Index Future	929.5260	929.5260	932.5380	932.5380	0.324	0.0000	0.0000
2023/10/06	AL37	01/08/2024		Index Future	950.5150	950.5150	953.8620	953.8620	0.352	0.0000	0.0000
2023/10/06	AL37	07/11/2024		Index Future	973.0660	973.0660	976.7290	976.7290	0.376	0.0000	0.0000
2023/10/06	AL7T	02/11/2023		Index Future	993.5470	993.5470	998.9330	998.9330	0.542	0.0000	0.0000
2023/10/06	AL7T	01/02/2024		Index Future	1015.5480	1015.5480	1021.0360	1021.0360	0.540	0.0000	0.0000
2023/10/06	AL7T	02/05/2024		Index Future	1038.5250	1038.5250	1044.0210	1044.0210	0.529	0.0000	0.0000
2023/10/06	AL7T	01/08/2024		Index Future	1061.9750	1061.9750	1067.8940	1067.8940	0.557	0.0000	0.0000
2023/10/06	AL7T	07/11/2024		Index Future	1087.1710	1087.1710	1093.4950	1093.4950	0.582	0.0000	0.0000
2023/10/06	ALBI	02/11/2023		Index Future	871.2800	871.2800	876.2250	876.2250	0.568	0.0000	0.0000
2023/10/06	ALBI	01/02/2024		Index Future	890.5740	890.5740	895.6130	895.6130	0.566	0.0000	0.0000
2023/10/06	ALBI	02/05/2024		Index Future	910.7230	910.7230	915.7740	915.7740	0.555	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	
2023/10/06	ALBI	01/08/2024		Index Future	931.2880	931.2880	936.7140	936.7140	0.583	0.0000	0.0000
2023/10/06	ALBI	07/11/2024		Index Future	953.3830	953.3830	959.1710	959.1710	0.607	0.0000	0.0000
2023/10/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	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
2023/10/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/06	ES33	02/11/2023		Bond Future	13.3434	69.5373	13.2300	0.850	0.0000	0.0000
2023/10/06	ES33	01/02/2024		Bond Future	13.5200	71.0942	13.4018	0.875	0.0000	0.0000
2023/10/06	ES33	02/05/2024		Bond Future	13.6947	68.9196	13.5731	0.888	0.0000	0.0000
2023/10/06	ES33	01/08/2024		Bond Future	13.8791	70.4901	13.7467	0.954	0.0000	0.0000
2023/10/06	ES33	07/11/2024		Bond Future	14.1082	68.3704	13.9644	1.019	0.0000	0.0000
2023/10/06	ES42	02/11/2023		Bond Future	13.8055	65.1295	13.6972	0.784	0.0000	0.0000
2023/10/06	ES42	01/02/2024		Bond Future	13.9662	66.5877	13.8537	0.806	0.0000	0.0000
2023/10/06	ES42	02/05/2024		Bond Future	14.1314	63.8471	14.0156	0.819	0.0000	0.0000
2023/10/06	ES42	01/08/2024		Bond Future	14.3011	65.3014	14.1760	0.875	0.0000	0.0000
2023/10/06	ES42	07/11/2024		Bond Future	14.5075	62.5924	14.3724	0.931	0.0000	0.0000
2023/10/06	GOVI	02/11/2023		GOVI	858.6330	858.6330	863.4970	0.566	0.0000	0.0000
2023/10/06	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	02/11/2023	885.81 Put	GOVI	271770.0000	27.1770	223130.0000	22.3130	17.897	0.0000
2023/10/06	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	02/11/2023	885.82 Put	GOVI	271870.0000	27.1870	223230.0000	22.3230	17.891	0.0000
2023/10/06	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	02/11/2023	885.80 Put	GOVI	271670.0000	27.1670	223030.0000	22.3030	17.904	0.0000
2023/10/06	GOVI	01/02/2024	879.99 Call	GOVI	0.0000	0.0000	26130.0000	2.6130	100.000	0.0000
2023/10/06	GOVI	01/02/2024	879.99 Put	GOVI	23440.0000	2.3440	0.0000	0.0000	(100.000)	0.0000
2023/10/06	GOVI	01/02/2024	880.00 Call	GOVI	0.0000	0.0000	26030.0000	2.6030	100.000	0.0000
2023/10/06	GOVI	01/02/2024	880.00 Put	GOVI	23540.0000	2.3540	0.0000	0.0000	(100.000)	0.0000
2023/10/06	GOVI	01/02/2024	879.98 Call	GOVI	0.0000	0.0000	26230.0000	2.6230	100.000	0.0000
2023/10/06	GOVI	01/02/2024	879.98 Put	GOVI	23340.0000	2.3340	0.0000	0.0000	(100.000)	0.0000
2023/10/06	GOVI	01/02/2024		GOVI	877.6460	877.6460	882.6030	882.6030	0.565	0.0000
2023/10/06	GOVI	02/05/2024		GOVI	897.5030	897.5030	902.4710	902.4710	0.554	0.0000
2023/10/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/06	GOVI	02/05/2024	950.98 Put	GOVI	534770.0000	53.4770	485090.0000	48.5090	9.290	0.0000
2023/10/06	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/06	GOVI	02/05/2024	950.99 Put	GOVI		534870.0000	53.4870		485190.0000	48.5190	9.288	0.0000	0.0000
2023/10/06	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	02/05/2024	950.97 Put	GOVI		534670.0000	53.4670		484990.0000	48.4990	9.292	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.38 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.38 Put	GOVI		256110.0000	25.6110		202730.0000	20.2730	20.843	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.39 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.39 Put	GOVI		256210.0000	25.6210		202830.0000	20.2830	20.834	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	01/08/2024	943.37 Put	GOVI		256010.0000	25.6010		202630.0000	20.2630	20.851	0.0000	0.0000
2023/10/06	GOVI	01/08/2024		GOVI		917.7690	917.7690		923.1070	923.1070	0.582	0.0000	0.0000
2023/10/06	GOVI	07/11/2024		GOVI		939.5430	939.5430		945.2380	945.2380	0.606	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.79 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.79 Put	GOVI		92470.0000	9.2470		35520.0000	3.5520	61.588	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.80 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.80 Put	GOVI		92570.0000	9.2570		35620.0000	3.5620	61.521	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.78 Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	GOVI	07/11/2024	948.78 Put	GOVI		92370.0000	9.2370		35420.0000	3.5420	61.654	0.0000	0.0000
2023/10/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000		110.0000	110.0000	0.000	0.0000	0.0000
2023/10/06	IGOV	02/11/2023		Index Future		327.8340	327.8340		328.0150	328.0150	0.055	0.0000	0.0000
2023/10/06	IGOV	01/02/2024		Index Future		335.1740	335.1740		335.3540	335.3540	0.054	0.0000	0.0000
2023/10/06	IGOV	02/05/2024		Index Future		342.8360	342.8360		342.9820	342.9820	0.043	0.0000	0.0000
2023/10/06	IGOV	01/08/2024		Index Future		350.6550	350.6550		350.9010	350.9010	0.070	0.0000	0.0000
2023/10/06	IGOV	07/11/2024		Index Future		359.0550	359.0550		359.3950	359.3950	0.095	0.0000	0.0000
2023/10/06	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800		80.2800	80.2800	0.000	0.0000	0.0000
2023/10/06	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200		76.8200	76.8200	0.000	0.0000	0.0000
2023/10/06	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400		75.2400	75.2400	0.000	0.0000	0.0000
2023/10/06	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700		77.2700	77.2700	0.000	0.0000	0.0000
2023/10/06	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000		81.3000	81.3000	0.000	0.0000	0.0000
2023/10/06	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000		79.8000	79.8000	0.000	0.0000	0.0000
2023/10/06	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600		81.8600	81.8600	0.000	0.0000	0.0000
2023/10/06	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100		87.6100	87.6100	0.000	0.0000	0.0000
2023/10/06	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400		87.9400	87.9400	0.000	0.0000	0.0000
2023/10/06	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900		80.8900	80.8900	0.000	0.0000	0.0000
2023/10/06	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800		88.6800	88.6800	0.000	0.0000	0.0000
2023/10/06	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200		92.0200	92.0200	0.000	0.0000	0.0000
2023/10/06	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	
2023/10/06	JBAF	18/10/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/10/06	JBAF	15/11/2023		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/10/06	JBAF	20/12/2023		Jibar Tradeable Future	8.5700	91.4300	8.5700	91.4300	0.000	0.0000	0.0000
2023/10/06	JBAF	17/01/2024		Jibar Tradeable Future	8.5700	91.4300	8.5700	91.4300	0.000	0.0000	0.0000
2023/10/06	JBAF	21/02/2024		Jibar Tradeable Future	8.6400	91.3600	8.6400	91.3600	0.000	0.0000	0.0000
2023/10/06	JBAF	20/03/2024		Jibar Tradeable Future	8.6400	91.3600	8.6400	91.3600	0.000	0.0000	0.0000
2023/10/06	JBAF	19/06/2024		Jibar Tradeable Future	8.5900	91.4100	8.5900	91.4100	0.000	0.0000	0.0000
2023/10/06	JBAF	18/09/2024		Jibar Tradeable Future	8.5000	91.5000	8.5000	91.5000	0.000	0.0000	0.0000
2023/10/06	JBAF	18/12/2024		Jibar Tradeable Future	8.4300	91.5700	8.4300	91.5700	0.000	0.0000	0.0000
2023/10/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/10/06	JBAF	18/06/2025		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2023/10/06	JBAF	17/09/2025		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.70 Put	Bond Future	4396.4700	4.3965	3883.2200	3.8832	11.674	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.70 Call	Bond Future	56.0500	0.0561	86.4300	0.0864	54.202	0.0000	0.0000
2023/10/06	R035	02/11/2023	13.59 Call	Bond Future	5111.1700	5.1112	5632.3700	5.6324	10.197	0.0000	0.0000
2023/10/06	R035	02/11/2023	13.59 Put	Bond Future	66.2500	0.0663	43.8200	0.0438	33.857	0.0000	0.0000
2023/10/06	R035	02/11/2023	12.24 Put	Bond Future	1992.4000	1.9924	1629.7000	1.6297	18.204	0.0000	0.0000
2023/10/06	R035	02/11/2023	12.24 Call	Bond Future	500.6100	0.5006	681.5400	0.6815	36.142	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.74 Put	Bond Future	4191.9900	4.1920	3685.6400	3.6856	12.079	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.74 Call	Bond Future	67.4700	0.0675	104.7500	0.1048	55.254	0.0000	0.0000
2023/10/06	R035	02/11/2023		Bond Future	12.5338	79.8233	12.4258	80.3670	0.862	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.42 Call	Bond Future	13.1800	0.0132	19.0400	0.0190	44.461	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.42 Put	Bond Future	5887.4100	5.8874	5349.6400	5.3496	9.134	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.43 Call	Bond Future	13.9400	0.0139	20.1400	0.0201	44.476	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.43 Put	Bond Future	5832.7000	5.8327	5295.2700	5.2953	9.214	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.41 Call	Bond Future	12.4500	0.0125	18.0100	0.0180	44.659	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.41 Put	Bond Future	5942.1900	5.9422	5404.1200	5.4041	9.055	0.0000	0.0000
2023/10/06	R035	02/11/2023	10.62 Put	Bond Future	10482.6800	10.4827	9939.0800	9.9391	5.186	0.0000	0.0000
2023/10/06	R035	02/11/2023	10.62 Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.12 Put	Bond Future	7564.3900	7.5644	7021.7400	7.0217	7.174	0.0000	0.0000
2023/10/06	R035	02/11/2023	11.12 Call	Bond Future	2.0700	0.0021	3.0500	0.0031	47.343	0.0000	0.0000
2023/10/06	R035	02/11/2023	12.85 Call	Bond Future	2095.5200	2.0955	2501.1600	2.5012	19.357	0.0000	0.0000
2023/10/06	R035	02/11/2023	12.85 Put	Bond Future	534.3400	0.5343	396.3500	0.3964	25.824	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	
2023/10/06	R035	01/02/2024	10.62 Put	Bond Future	11166.6700	11.1667	10625.0500	10.6251	4.850	0.0000	0.0000
2023/10/06	R035	01/02/2024	10.62 Call	Bond Future	71.8100	0.0718	84.4500	0.0845	17.602	0.0000	0.0000
2023/10/06	R035	01/02/2024	11.12 Put	Bond Future	8418.6000	8.4186	7899.9200	7.8999	6.161	0.0000	0.0000
2023/10/06	R035	01/02/2024	11.12 Call	Bond Future	214.0400	0.2140	249.6200	0.2496	16.623	0.0000	0.0000
2023/10/06	R035	01/02/2024	13.46 Call	Bond Future	4853.6400	4.8536	5239.3400	5.2393	7.947	0.0000	0.0000
2023/10/06	R035	01/02/2024	13.46 Put	Bond Future	1145.4100	1.1454	976.8500	0.9769	14.716	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.19 Call	Bond Future	1321.7400	1.3217	1493.4800	1.4935	12.993	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.19 Put	Bond Future	3766.6600	3.7667	3384.1400	3.3841	10.155	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.20 Call	Bond Future	1340.2500	1.3403	1513.9400	1.5139	12.960	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.20 Put	Bond Future	3733.9400	3.7339	3353.3700	3.3534	10.192	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.18 Call	Bond Future	1303.3900	1.3034	1473.3600	1.4734	13.041	0.0000	0.0000
2023/10/06	R035	01/02/2024	12.18 Put	Bond Future	3799.6000	3.7996	3415.3100	3.4153	10.114	0.0000	0.0000
2023/10/06	R035	01/02/2024		Bond Future	12.6775	81.5910	12.5651	82.1452	0.887	0.0000	0.0000
2023/10/06	R035	02/05/2024		Bond Future	12.8107	78.9234	12.6955	79.4809	0.900	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.20 Call	Bond Future	569.6800	0.5697	640.6500	0.6407	12.458	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.20 Put	Bond Future	8903.1200	8.9031	8416.5300	8.4165	5.465	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.21 Call	Bond Future	577.0700	0.5771	648.8500	0.6489	12.439	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.21 Put	Bond Future	8855.0000	8.8550	8369.2200	8.3692	5.486	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.19 Call	Bond Future	562.3600	0.5624	632.5300	0.6325	12.478	0.0000	0.0000
2023/10/06	R035	02/05/2024	11.19 Put	Bond Future	8951.3700	8.9514	8463.9800	8.4640	5.445	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.80 Call	Bond Future	1388.6000	1.3886	1575.6300	1.5756	13.469	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.80 Put	Bond Future	7099.1300	7.0991	6692.5800	6.6926	5.727	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.81 Call	Bond Future	1401.0600	1.4011	1589.2800	1.5893	13.434	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.81 Put	Bond Future	7059.4700	7.0595	6654.1100	6.6541	5.742	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.79 Call	Bond Future	1376.2300	1.3762	1562.0700	1.5621	13.504	0.0000	0.0000
2023/10/06	R035	01/08/2024	11.79 Put	Bond Future	7138.9200	7.1389	6731.1800	6.7312	5.712	0.0000	0.0000
2023/10/06	R035	01/08/2024		Bond Future	12.9512	80.7043	12.8260	81.2979	0.966	0.0000	0.0000
2023/10/06	R035	07/11/2024		Bond Future	13.1299	78.0966	12.9944	78.7245	1.032	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.18 Call	Bond Future	1883.8500	1.8839	2150.3500	2.1504	14.147	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.18 Put	Bond Future	6440.7800	6.4408	6079.4400	6.0794	5.610	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.19 Call	Bond Future	1898.2100	1.8982	2167.8400	2.1678	14.204	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.19 Put	Bond Future	6405.2200	6.4052	6047.0100	6.0470	5.592	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.17 Call	Bond Future	1869.8700	1.8699	2132.6300	2.1326	14.052	0.0000	0.0000
2023/10/06	R035	07/11/2024	12.17 Put	Bond Future	6476.7600	6.4768	6111.6800	6.1117	5.637	0.0000	0.0000
2023/10/06	R053	02/11/2023	12.82 Call	Bond Future	1073.2400	1.0732	1318.4600	1.3185	22.849	0.0000	0.0000
2023/10/06	R053	02/11/2023	12.82 Put	Bond Future	2206.5900	2.2066	1783.4500	1.7835	19.176	0.0000	0.0000
2023/10/06	R053	02/11/2023	12.83 Call	Bond Future	1101.7600	1.1018	1351.5500	1.3516	22.672	0.0000	0.0000
2023/10/06	R053	02/11/2023	12.83 Put	Bond Future	2165.5700	2.1656	1747.0000	1.7470	19.328	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	
2023/10/06	R053	02/11/2023	12.81 Call	Bond Future	1045.1600	1.0452	1285.8400	1.2858	23.028	0.0000	0.0000
2023/10/06	R053	02/11/2023	12.81 Put	Bond Future	2248.1400	2.2481	1820.4600	1.8205	19.024	0.0000	0.0000
2023/10/06	R053	02/11/2023		Bond Future	12.9848	90.9643	12.8871	91.6327	0.752	0.0000	0.0000
2023/10/06	R053	01/02/2024		Bond Future	13.1149	92.9786	13.0135	93.6602	0.773	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.93 Call	Bond Future	2743.4500	2.7435	3124.8300	3.1248	13.901	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.93 Put	Bond Future	3993.1300	3.9931	3692.9100	3.6929	7.518	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.94 Call	Bond Future	2775.8800	2.7759	3159.7200	3.1597	13.828	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.94 Put	Bond Future	3957.1300	3.9571	3659.3700	3.6594	7.525	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.92 Call	Bond Future	2711.2100	2.7112	3089.9100	3.0899	13.968	0.0000	0.0000
2023/10/06	R053	01/02/2024	12.92 Put	Bond Future	4029.4100	4.0294	3726.5100	3.7265	7.517	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.03 Call	Bond Future	3738.6500	3.7387	4056.0000	4.0560	8.488	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.03 Put	Bond Future	5166.0900	5.1661	4797.0700	4.7971	7.143	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.04 Call	Bond Future	3771.6600	3.7717	4090.6900	4.0907	8.459	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.04 Put	Bond Future	5131.6800	5.1317	4764.3400	4.7643	7.158	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.02 Call	Bond Future	3706.0300	3.7060	4021.6900	4.0217	8.517	0.0000	0.0000
2023/10/06	R053	02/05/2024	13.02 Put	Bond Future	5200.9900	5.2010	4830.2800	4.8303	7.128	0.0000	0.0000
2023/10/06	R053	02/05/2024		Bond Future	13.2448	89.2164	13.1407	89.9028	0.786	0.0000	0.0000
2023/10/06	R053	01/08/2024		Bond Future	13.3802	91.2290	13.2676	91.9578	0.841	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.14 Call	Bond Future	4394.9300	4.3949	4779.3000	4.7793	8.746	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.14 Put	Bond Future	5963.5900	5.9636	5619.2100	5.6192	5.775	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.15 Call	Bond Future	4427.0900	4.4271	4812.9800	4.8130	8.717	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.15 Put	Bond Future	5929.3900	5.9294	5586.5300	5.5865	5.782	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.13 Call	Bond Future	4363.1900	4.3632	4745.7100	4.7457	8.767	0.0000	0.0000
2023/10/06	R053	01/08/2024	13.13 Put	Bond Future	5998.3100	5.9983	5652.0800	5.6521	5.772	0.0000	0.0000
2023/10/06	R053	07/11/2024		Bond Future	13.5441	87.5133	13.4226	88.2825	0.897	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.80 Call	Bond Future	3492.7900	3.4928	3920.8300	3.9208	12.255	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.80 Put	Bond Future	8412.0400	8.4120	8070.9700	8.0710	4.055	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.81 Call	Bond Future	3518.5800	3.5186	3948.2300	3.9482	12.211	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.81 Put	Bond Future	8368.2700	8.3683	8028.8100	8.0288	4.057	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.79 Call	Bond Future	3467.0900	3.4671	3893.5300	3.8935	12.300	0.0000	0.0000
2023/10/06	R053	07/11/2024	12.79 Put	Bond Future	8455.9900	8.4560	8113.3200	8.1133	4.052	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.39 Call	Bond Future	198.1500	0.1982	324.2200	0.3242	63.624	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.39 Put	Bond Future	767.4800	0.7675	572.7100	0.5727	25.378	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.40 Call	Bond Future	207.7700	0.2078	337.2000	0.3372	62.295	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.40 Put	Bond Future	750.0800	0.7501	558.6700	0.5587	25.519	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.38 Call	Bond Future	188.7100	0.1887	311.5100	0.3115	65.073	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.38 Put	Bond Future	785.0700	0.7851	587.0300	0.5870	25.226	0.0000	0.0000
2023/10/06	R186	02/11/2023		Bond Future	9.6014	106.3395	9.4821	106.6603	1.243	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	
2023/10/06	R186	02/11/2023	10.42 Call	Bond Future	2208.1600	2.2082	2516.0800	2.5161	13.945	0.0000	0.0000
2023/10/06	R186	02/11/2023	10.42 Put	Bond Future	40.4800	0.0405	27.5600	0.0276	31.917	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.15 Put	Bond Future	1265.6800	1.2657	995.6700	0.9957	21.333	0.0000	0.0000
2023/10/06	R186	02/11/2023	9.15 Call	Bond Future	45.1300	0.0451	95.9600	0.0960	112.630	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.51 Call	Bond Future	711.5300	0.7115	904.3600	0.9044	27.101	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.51 Put	Bond Future	1090.1500	1.0902	956.8900	0.9569	12.224	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.52 Call	Bond Future	723.2300	0.7232	917.5300	0.9175	26.866	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.52 Put	Bond Future	1076.8300	1.0768	945.0400	0.9450	12.239	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.50 Call	Bond Future	699.9400	0.6999	891.3000	0.8913	27.339	0.0000	0.0000
2023/10/06	R186	01/02/2024	9.50 Put	Bond Future	1103.5900	1.1036	968.8600	0.9689	12.208	0.0000	0.0000
2023/10/06	R186	01/02/2024		Bond Future	9.6617	103.3843	9.5310	103.7104	1.352	0.0000	0.0000
2023/10/06	R186	02/05/2024		Bond Future	9.7117	105.7234	9.5720	106.0448	1.439	0.0000	0.0000
2023/10/06	R186	02/05/2024	10.40 Call	Bond Future	2197.2100	2.1972	2463.5900	2.4636	12.124	0.0000	0.0000
2023/10/06	R186	02/05/2024	10.40 Put	Bond Future	632.5700	0.6326	577.5600	0.5776	8.696	0.0000	0.0000
2023/10/06	R186	02/05/2024	9.73 Put	Bond Future	1120.6500	1.1207	1015.2800	1.0153	9.403	0.0000	0.0000
2023/10/06	R186	02/05/2024	9.73 Call	Bond Future	1162.6900	1.1627	1378.7100	1.3787	18.579	0.0000	0.0000
2023/10/06	R186	02/05/2024	8.00 Call	Bond Future	76.4600	0.0765	117.8400	0.1178	54.120	0.0000	0.0000
2023/10/06	R186	02/05/2024	8.00 Put	Bond Future	4104.2300	4.1042	3824.2200	3.8242	6.822	0.0000	0.0000
2023/10/06	R186	02/05/2024	8.01 Call	Bond Future	77.8000	0.0778	119.7400	0.1197	53.907	0.0000	0.0000
2023/10/06	R186	02/05/2024	8.01 Put	Bond Future	4081.4500	4.0815	3802.0000	3.8020	6.847	0.0000	0.0000
2023/10/06	R186	02/05/2024	7.99 Call	Bond Future	75.1300	0.0751	115.9700	0.1160	54.359	0.0000	0.0000
2023/10/06	R186	02/05/2024	7.99 Put	Bond Future	4127.0200	4.1270	3846.4700	3.8465	6.798	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.69 Call	Bond Future	310.4200	0.3104	446.2100	0.4462	43.744	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.69 Put	Bond Future	2619.3000	2.6193	2395.8100	2.3958	8.532	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.70 Call	Bond Future	314.7100	0.3147	451.3000	0.4513	43.402	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.70 Put	Bond Future	2602.0100	2.6020	2379.3200	2.3793	8.558	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.68 Call	Bond Future	306.4400	0.3064	440.8600	0.4409	43.865	0.0000	0.0000
2023/10/06	R186	01/08/2024	8.68 Put	Bond Future	2636.9000	2.6369	2412.0400	2.4120	8.527	0.0000	0.0000
2023/10/06	R186	01/08/2024		Bond Future	9.7755	102.7990	9.6045	103.1583	1.749	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.14 Call	Bond Future	590.3300	0.5903	829.0000	0.8290	40.430	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.14 Put	Bond Future	2024.1400	2.0241	1868.5300	1.8685	7.688	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.15 Call	Bond Future	597.4100	0.5974	837.7200	0.8377	40.225	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.15 Put	Bond Future	2012.1200	2.0121	1858.1500	1.8582	7.652	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.13 Call	Bond Future	582.9100	0.5829	820.7400	0.8207	40.800	0.0000	0.0000
2023/10/06	R186	07/11/2024	9.13 Put	Bond Future	2035.8300	2.0358	1879.3800	1.8794	7.685	0.0000	0.0000
2023/10/06	R186	07/11/2024		Bond Future	9.8973	105.2311	9.6877	105.6253	2.118	0.0000	0.0000
2023/10/06	R197	02/11/2023		Bond Future	342.1618	342.1618	342.2063	342.2063	0.013	0.0000	0.0000
2023/10/06	R202	02/11/2023		Bond Future	253.2506	253.2506	253.2999	253.2999	0.019	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/06	R202	01/02/2024		Bond Future	253.9488	253.9488	253.9950	253.9950	0.018	0.0000	0.0000
2023/10/06	R202	02/05/2024		Bond Future	259.7542	259.7542	259.7721	259.7721	0.007	0.0000	0.0000
2023/10/06	R202	01/08/2024		Bond Future	260.5820	260.5820	260.6749	260.6749	0.036	0.0000	0.0000
2023/10/06	R202	07/11/2024		Bond Future	266.8182	266.8182	266.9789	266.9789	0.060	0.0000	0.0000
2023/10/06	R209	02/11/2023		Bond Future	12.5979	61.3267	12.4853	61.8213	0.894	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.33 Put	Bond Future	5913.1800	5.9132	5420.8000	5.4208	8.327	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.34 Call	Bond Future	4.7100	0.0047	7.0900	0.0071	50.531	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.34 Put	Bond Future	5863.8000	5.8638	5371.5500	5.3716	8.395	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.35 Call	Bond Future	5.0100	0.0050	7.5400	0.0075	50.499	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.35 Put	Bond Future	5814.4800	5.8145	5322.3800	5.3224	8.463	0.0000	0.0000
2023/10/06	R209	02/11/2023	11.33 Call	Bond Future	4.4200	0.0044	6.6700	0.0067	50.905	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.13 Call	Bond Future	996.5300	0.9965	1136.8800	1.1369	14.084	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.13 Put	Bond Future	3614.8300	3.6148	3250.6800	3.2507	10.074	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.14 Call	Bond Future	1011.2700	1.0113	1153.3200	1.1533	14.047	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.14 Put	Bond Future	3583.9900	3.5840	3221.5400	3.2215	10.113	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.12 Call	Bond Future	981.8000	0.9818	1120.5700	1.1206	14.134	0.0000	0.0000
2023/10/06	R209	01/02/2024	12.12 Put	Bond Future	3645.7400	3.6457	3280.0100	3.2800	10.032	0.0000	0.0000
2023/10/06	R209	01/02/2024		Bond Future	12.7212	62.6847	12.6046	63.1892	0.917	0.0000	0.0000
2023/10/06	R209	02/05/2024		Bond Future	12.8441	60.9492	12.7246	61.4579	0.930	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.18 Call	Bond Future	458.0100	0.4580	519.5500	0.5196	13.436	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.18 Put	Bond Future	8115.0700	8.1151	7667.8600	7.6679	5.511	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.19 Call	Bond Future	464.0100	0.4640	526.2600	0.5263	13.416	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.19 Put	Bond Future	8071.1700	8.0712	7624.6700	7.6247	5.532	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.17 Call	Bond Future	451.9700	0.4520	512.8000	0.5128	13.459	0.0000	0.0000
2023/10/06	R209	02/05/2024	11.17 Put	Bond Future	8158.9900	8.1590	7711.0700	7.7111	5.490	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.79 Call	Bond Future	1214.6300	1.2146	1363.2000	1.3632	12.232	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.79 Put	Bond Future	6438.5100	6.4385	6048.6900	6.0487	6.055	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.80 Call	Bond Future	1225.5000	1.2255	1375.0900	1.3751	12.206	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.80 Put	Bond Future	6402.6500	6.4027	6013.8500	6.0139	6.072	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.78 Call	Bond Future	1203.6300	1.2036	1351.3800	1.3514	12.275	0.0000	0.0000
2023/10/06	R209	01/08/2024	11.78 Put	Bond Future	6474.2800	6.4743	6083.6400	6.0836	6.034	0.0000	0.0000
2023/10/06	R209	01/08/2024		Bond Future	12.9730	62.3245	12.8446	62.8629	0.990	0.0000	0.0000
2023/10/06	R209	07/11/2024		Bond Future	13.1306	60.6418	12.9929	61.2087	1.049	0.0000	0.0000
2023/10/06	R209	07/11/2024	12.22 Call	Bond Future	1804.4100	1.8044	2027.6400	2.0276	12.371	0.0000	0.0000
2023/10/06	R209	07/11/2024	12.22 Put	Bond Future	5694.6500	5.6947	5350.9600	5.3510	6.035	0.0000	0.0000
2023/10/06	R209	07/11/2024	12.23 Call	Bond Future	1817.5900	1.8176	2043.8600	2.0439	12.449	0.0000	0.0000
2023/10/06	R209	07/11/2024	12.23 Put	Bond Future	5663.2500	5.6633	5322.6000	5.3226	6.015	0.0000	0.0000
2023/10/06	R209	07/11/2024	12.21 Call	Bond Future	1791.2900	1.7913	2011.7300	2.0117	12.306	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/06	R209	07/11/2024	12.21 Put	Bond Future	5726.1600	5.7262	5379.6800	5.3797	6.051	0.0000	0.0000
2023/10/06	R210	02/11/2023		Bond Future	226.3386	226.3386	226.2856	226.2856	0.023	0.0000	0.0000
2023/10/06	R210	01/02/2024		Bond Future	231.4063	231.4063	231.3483	231.3483	0.025	0.0000	0.0000
2023/10/06	R210	02/05/2024		Bond Future	233.4434	233.4434	233.3576	233.3576	0.037	0.0000	0.0000
2023/10/06	R210	01/08/2024		Bond Future	238.7659	238.7659	238.7455	238.7455	0.009	0.0000	0.0000
2023/10/06	R210	07/11/2024		Bond Future	241.1450	241.1450	241.1838	241.1838	0.016	0.0000	0.0000
2023/10/06	R213	02/11/2023		Bond Future	11.5744	79.1291	11.4917	79.4717	0.714	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.12 Call	Bond Future	168.0700	0.1681	223.9200	0.2239	33.230	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.12 Put	Bond Future	2074.4200	2.0744	1787.6900	1.7877	13.822	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.13 Call	Bond Future	177.0900	0.1771	235.2200	0.2352	32.825	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.13 Put	Bond Future	2040.8500	2.0409	1756.4000	1.7564	13.938	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.11 Call	Bond Future	159.4200	0.1594	213.0400	0.2130	33.634	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.11 Put	Bond Future	2108.3900	2.1084	1819.4300	1.8194	13.705	0.0000	0.0000
2023/10/06	R213	02/11/2023	12.70 Call	Bond Future	4549.8800	4.5499	4874.0000	4.8740	7.124	0.0000	0.0000
2023/10/06	R213	02/11/2023	12.70 Put	Bond Future	69.8000	0.0698	51.3400	0.0513	26.447	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.44 Put	Bond Future	1173.9000	1.1739	970.7600	0.9708	17.305	0.0000	0.0000
2023/10/06	R213	02/11/2023	11.44 Call	Bond Future	616.2500	0.6163	755.6900	0.7557	22.627	0.0000	0.0000
2023/10/06	R213	02/11/2023	10.94 Put	Bond Future	2732.3300	2.7323	2412.0300	2.4120	11.723	0.0000	0.0000
2023/10/06	R213	02/11/2023	10.94 Call	Bond Future	54.4500	0.0545	76.7300	0.0767	40.918	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.71 Call	Bond Future	1943.0600	1.9431	2137.6800	2.1377	10.016	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.71 Put	Bond Future	1913.0100	1.9130	1758.8400	1.7588	8.059	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.72 Call	Bond Future	1964.3200	1.9643	2160.0700	2.1601	9.965	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.72 Put	Bond Future	1894.0700	1.8941	1741.0300	1.7410	8.080	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.70 Call	Bond Future	1921.9200	1.9219	2115.4000	2.1154	10.067	0.0000	0.0000
2023/10/06	R213	01/02/2024	11.70 Put	Bond Future	1932.1000	1.9321	1776.7900	1.7768	8.038	0.0000	0.0000
2023/10/06	R213	01/02/2024		Bond Future	11.7025	80.8814	11.6161	81.2302	0.739	0.0000	0.0000
2023/10/06	R213	02/05/2024		Bond Future	11.8199	79.1513	11.7315	79.4988	0.748	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.29 Call	Bond Future	532.0400	0.5320	607.0700	0.6071	14.102	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.29 Put	Bond Future	6831.4900	6.8315	6558.9900	6.5590	3.989	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.30 Call	Bond Future	537.9700	0.5380	613.6400	0.6136	14.066	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.30 Put	Bond Future	6794.2100	6.7942	6522.3500	6.5224	4.001	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.28 Call	Bond Future	526.3100	0.5263	600.7200	0.6007	14.138	0.0000	0.0000
2023/10/06	R213	02/05/2024	10.28 Put	Bond Future	6868.9900	6.8690	6595.8700	6.5959	3.976	0.0000	0.0000
2023/10/06	R213	01/08/2024	10.87 Call	Bond Future	1135.9200	1.1359	1320.9700	1.3210	16.291	0.0000	0.0000
2023/10/06	R213	01/08/2024	10.87 Put	Bond Future	5377.1100	5.3771	5183.5300	5.1835	3.600	0.0000	0.0000
2023/10/06	R213	01/08/2024	10.88 Call	Bond Future	1145.8800	1.1459	1331.6100	1.3316	16.209	0.0000	0.0000
2023/10/06	R213	01/08/2024	10.88 Put	Bond Future	5346.3300	5.3463	5153.4300	5.1534	3.608	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	
2023/10/06	R213	01/08/2024	10.86 Call	Bond Future	1126.2700	1.1263	1310.1300	1.3101	16.325	0.0000	0.0000
2023/10/06	R213	01/08/2024	10.86 Put	Bond Future	5408.2300	5.4082	5213.4600	5.2135	3.601	0.0000	0.0000
2023/10/06	R213	01/08/2024		Bond Future	11.9455	80.9377	11.8465	81.3163	0.828	0.0000	0.0000
2023/10/06	R213	07/11/2024		Bond Future	12.1158	79.2910	12.0057	79.6988	0.909	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.22 Call	Bond Future	1528.8500	1.5289	1799.4200	1.7994	17.698	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.22 Put	Bond Future	4926.1500	4.9262	4788.9000	4.7889	2.786	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.23 Call	Bond Future	1540.4700	1.5405	1813.6000	1.8136	17.730	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.23 Put	Bond Future	4898.8400	4.8988	4764.1500	4.7642	2.749	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.21 Call	Bond Future	1517.3000	1.5173	1784.9800	1.7850	17.642	0.0000	0.0000
2023/10/06	R213	07/11/2024	11.21 Put	Bond Future	4953.5600	4.9536	4813.4200	4.8134	2.829	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.46 Call	Bond Future	0.9800	0.0010	1.4800	0.0015	51.020	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.46 Put	Bond Future	7121.0000	7.1210	6648.7100	6.6487	6.632	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.47 Call	Bond Future	1.0500	0.0011	1.5900	0.0016	51.429	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.47 Put	Bond Future	7068.4800	7.0685	6596.2300	6.5962	6.681	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.45 Call	Bond Future	0.9100	0.0009	1.3800	0.0014	51.648	0.0000	0.0000
2023/10/06	R214	02/11/2023	11.45 Put	Bond Future	7173.5800	7.1736	6701.2600	6.7013	6.584	0.0000	0.0000
2023/10/06	R214	02/11/2023		Bond Future	12.9449	57.0859	12.8373	57.5587	0.832	0.0000	0.0000
2023/10/06	R214	01/02/2024		Bond Future	13.0754	58.3500	12.9638	58.8323	0.853	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.15 Call	Bond Future	576.5100	0.5765	684.7400	0.6847	18.773	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.15 Put	Bond Future	4785.1800	4.7852	4411.1400	4.4111	7.817	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.16 Call	Bond Future	585.8800	0.5859	696.7200	0.6967	18.919	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.16 Put	Bond Future	4746.4200	4.7464	4374.9900	4.3750	7.825	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.14 Call	Bond Future	567.3400	0.5673	672.8900	0.6729	18.604	0.0000	0.0000
2023/10/06	R214	01/02/2024	12.14 Put	Bond Future	4824.1900	4.8242	4447.4700	4.4475	7.809	0.0000	0.0000
2023/10/06	R214	02/05/2024		Bond Future	13.1960	56.3644	13.0818	56.8510	0.865	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.47 Call	Bond Future	418.4500	0.4185	475.6200	0.4756	13.662	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.47 Put	Bond Future	8557.9800	8.5580	8128.5700	8.1286	5.018	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.48 Call	Bond Future	424.1700	0.4242	482.1200	0.4821	13.662	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.48 Put	Bond Future	8511.3200	8.5113	8082.6900	8.0827	5.036	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.46 Call	Bond Future	412.6900	0.4127	469.2800	0.4693	13.712	0.0000	0.0000
2023/10/06	R214	02/05/2024	11.46 Put	Bond Future	8604.6600	8.6047	8174.6700	8.1747	4.997	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.17 Call	Bond Future	1289.7000	1.2897	1443.1400	1.4431	11.897	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.17 Put	Bond Future	6443.1700	6.4432	6082.2800	6.0823	5.601	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.18 Call	Bond Future	1301.3000	1.3013	1455.5700	1.4556	11.855	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.18 Put	Bond Future	6406.8300	6.4068	6046.7700	6.0468	5.620	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.16 Call	Bond Future	1278.3500	1.2784	1430.6000	1.4306	11.910	0.0000	0.0000
2023/10/06	R214	01/08/2024	12.16 Put	Bond Future	6479.8200	6.4798	6117.7400	6.1177	5.588	0.0000	0.0000
2023/10/06	R214	01/08/2024		Bond Future	13.3216	57.6364	13.1992	58.1507	0.919	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	
2023/10/06	R214	07/11/2024	12.61 Call	Bond Future	2007.4300	2.0074	2235.6000	2.2356	11.366	0.0000	0.0000
2023/10/06	R214	07/11/2024	12.61 Put	Bond Future	5752.5000	5.7525	5439.7000	5.4397	5.438	0.0000	0.0000
2023/10/06	R214	07/11/2024	12.62 Call	Bond Future	2023.1000	2.0231	2252.5700	2.2526	11.342	0.0000	0.0000
2023/10/06	R214	07/11/2024	12.62 Put	Bond Future	5722.7400	5.7227	5411.2400	5.4112	5.443	0.0000	0.0000
2023/10/06	R214	07/11/2024	12.60 Call	Bond Future	1991.8400	1.9918	2218.9200	2.2189	11.401	0.0000	0.0000
2023/10/06	R214	07/11/2024	12.60 Put	Bond Future	5782.3800	5.7824	5468.4900	5.4685	5.428	0.0000	0.0000
2023/10/06	R214	07/11/2024		Bond Future	13.4777	55.6916	13.3467	56.2326	0.972	0.0000	0.0000
2023/10/06	R248	02/11/2023		Bond Future	13.0366	70.2557	12.9288	70.8272	0.827	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.48 Call	Bond Future	0.7200	0.0007	1.1100	0.0011	54.167	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.48 Put	Bond Future	9155.7800	9.1558	8584.6700	8.5847	6.238	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.49 Call	Bond Future	0.7800	0.0008	1.1900	0.0012	52.564	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.49 Put	Bond Future	9090.2400	9.0902	8519.1500	8.5192	6.282	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.47 Call	Bond Future	0.6700	0.0007	1.0300	0.0010	53.731	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.47 Put	Bond Future	9221.4200	9.2214	8650.2800	8.6503	6.194	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.80 Put	Bond Future	7109.5200	7.1095	6541.2900	6.5413	7.993	0.0000	0.0000
2023/10/06	R248	02/11/2023	11.80 Call	Bond Future	6.6400	0.0066	9.9100	0.0099	49.247	0.0000	0.0000
2023/10/06	R248	02/11/2023	12.50 Put	Bond Future	3162.5100	3.1625	2693.8900	2.6939	14.818	0.0000	0.0000
2023/10/06	R248	02/11/2023	12.50 Call	Bond Future	231.9800	0.2320	334.8600	0.3349	44.349	0.0000	0.0000
2023/10/06	R248	02/11/2023	13.60 Call	Bond Future	3165.1300	3.1651	3651.9800	3.6520	15.382	0.0000	0.0000
2023/10/06	R248	02/11/2023	13.60 Put	Bond Future	312.9300	0.3129	228.2800	0.2283	27.051	0.0000	0.0000
2023/10/06	R248	01/02/2024		Bond Future	13.1730	71.8115	13.0609	72.3944	0.851	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.15 Call	Bond Future	606.9000	0.6069	704.3600	0.7044	16.059	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.15 Put	Bond Future	6279.4300	6.2794	5794.0000	5.7940	7.730	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.16 Call	Bond Future	617.0600	0.6171	715.8900	0.7159	16.016	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.16 Put	Bond Future	6230.1000	6.2301	5746.0400	5.7460	7.770	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.14 Call	Bond Future	596.8700	0.5969	692.9600	0.6930	16.099	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.14 Put	Bond Future	6328.9700	6.3290	5842.1700	5.8422	7.692	0.0000	0.0000
2023/10/06	R248	01/02/2024	11.50 Put	Bond Future	9902.2000	9.9022	9351.4800	9.3515	5.562	0.0000	0.0000
2023/10/06	R248	01/02/2024	11.50 Call	Bond Future	173.9800	0.1740	206.1500	0.2062	18.491	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.30 Put	Bond Future	5570.0800	5.5701	5107.2700	5.1073	8.309	0.0000	0.0000
2023/10/06	R248	01/02/2024	12.30 Call	Bond Future	781.0500	0.7811	901.1300	0.9011	15.374	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.37 Call	Bond Future	3170.6000	3.1706	3492.6600	3.4927	10.158	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.37 Put	Bond Future	2167.2400	2.1672	1906.4100	1.9064	12.035	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.10 Call	Bond Future	2401.0400	2.4010	2673.1900	2.6732	11.335	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.10 Put	Bond Future	2779.6000	2.7796	2468.8600	2.4689	11.179	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.90 Call	Bond Future	4896.6900	4.8967	5300.5900	5.3006	8.248	0.0000	0.0000
2023/10/06	R248	01/02/2024	13.90 Put	Bond Future	1322.9900	1.3230	1144.0000	1.1440	13.529	0.0000	0.0000
2023/10/06	R248	02/05/2024		Bond Future	13.2992	68.9862	13.1843	69.5742	0.864	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	
2023/10/06	R248	02/05/2024	11.47 Call	Bond Future	444.0700	0.4441	508.0400	0.5080	14.405	0.0000	0.0000
2023/10/06	R248	02/05/2024	11.47 Put	Bond Future	11012.6300	11.0126	10488.6200	10.4886	4.758	0.0000	0.0000
2023/10/06	R248	02/05/2024	11.48 Call	Bond Future	450.5300	0.4505	515.2900	0.5153	14.374	0.0000	0.0000
2023/10/06	R248	02/05/2024	11.48 Put	Bond Future	10953.5300	10.9535	10430.3100	10.4303	4.777	0.0000	0.0000
2023/10/06	R248	02/05/2024	11.46 Call	Bond Future	437.6900	0.4377	500.9800	0.5010	14.460	0.0000	0.0000
2023/10/06	R248	02/05/2024	11.46 Put	Bond Future	11071.9100	11.0719	10547.2200	10.5472	4.739	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.31 Call	Bond Future	1624.5800	1.6246	1826.3100	1.8263	12.417	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.31 Put	Bond Future	7662.3700	7.6624	7242.2800	7.2423	5.483	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.32 Call	Bond Future	1638.8400	1.6388	1841.8300	1.8418	12.386	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.32 Put	Bond Future	7618.5300	7.6185	7199.7000	7.1997	5.498	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.30 Call	Bond Future	1610.4100	1.6104	1810.8800	1.8109	12.448	0.0000	0.0000
2023/10/06	R248	01/08/2024	12.30 Put	Bond Future	7706.3800	7.7064	7285.0300	7.2850	5.468	0.0000	0.0000
2023/10/06	R248	01/08/2024		Bond Future	13.4311	70.5428	13.3074	71.1646	0.921	0.0000	0.0000
2023/10/06	R248	07/11/2024		Bond Future	13.5946	67.7577	13.4616	68.4119	0.978	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.79 Call	Bond Future	2551.4800	2.5515	2896.8000	2.8968	13.534	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.79 Put	Bond Future	6696.7500	6.6968	6387.8400	6.3878	4.613	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.80 Call	Bond Future	2570.9400	2.5709	2917.6400	2.9176	13.485	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.80 Put	Bond Future	6661.8600	6.6619	6354.3300	6.3543	4.616	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.78 Call	Bond Future	2531.8200	2.5318	2876.0200	2.8760	13.595	0.0000	0.0000
2023/10/06	R248	07/11/2024	12.78 Put	Bond Future	6731.5200	6.7315	6421.4900	6.4215	4.606	0.0000	0.0000
2023/10/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

