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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2023 TO 12/10/2023

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
2023/10/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	2025	02/11/2023		Bond Future	172.7993	172.7993	172.7968	0.001	0.0000	0.0000
2023/10/12	2025	01/02/2024		Bond Future	174.8725	174.8725	174.8699	0.001	0.0000	0.0000
2023/10/12	2025	02/05/2024		Bond Future	178.8506	178.8506	178.8480	0.001	0.0000	0.0000
2023/10/12	2025	01/08/2024		Bond Future	181.1431	181.1431	181.1408	0.001	0.0000	0.0000
2023/10/12	2025	07/11/2024		Bond Future	185.5280	185.5280	185.5264	0.001	0.0000	0.0000
2023/10/12	2029	02/11/2023		Bond Future	124.8949	124.8949	124.6631	0.186	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	
2023/10/12	2029	01/02/2024		Bond Future	127.6890	127.6890	127.4520	127.4520	0.186	0.0000	0.0000
2023/10/12	2029	02/05/2024		Bond Future	129.2282	129.2282	128.9861	128.9861	0.187	0.0000	0.0000
2023/10/12	2029	01/08/2024		Bond Future	132.2125	132.2125	131.9649	131.9649	0.187	0.0000	0.0000
2023/10/12	2029	07/11/2024		Bond Future	134.0129	134.0129	133.7598	133.7598	0.189	0.0000	0.0000
2023/10/12	2030	02/11/2023		Bond Future	10.7223	89.9805	10.6656	90.2141	0.529	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.81 Call	Bond Future	904.7200	0.9047	1031.6000	1.0316	14.024	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.81 Put	Bond Future	544.9500	0.5450	438.1900	0.4382	19.591	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.82 Call	Bond Future	931.0600	0.9311	1059.9600	1.0600	13.844	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.82 Put	Bond Future	530.3700	0.5304	425.6300	0.4256	19.748	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.80 Call	Bond Future	878.7200	0.8787	1003.5500	1.0036	14.206	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.80 Put	Bond Future	559.8900	0.5599	451.0800	0.4511	19.434	0.0000	0.0000
2023/10/12	2030	02/11/2023	9.57 Put	Bond Future	4905.6700	4.9057	4672.0300	4.6720	4.763	0.0000	0.0000
2023/10/12	2030	02/11/2023	9.57 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.07 Put	Bond Future	2741.4500	2.7415	2510.3600	2.5104	8.429	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.07 Call	Bond Future	5.3800	0.0054	7.9300	0.0079	47.398	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.57 Call	Bond Future	3459.4500	3.4595	3675.7300	3.6757	6.252	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.57 Put	Bond Future	57.0700	0.0571	39.7100	0.0397	30.419	0.0000	0.0000
2023/10/12	2030	02/11/2023	9.89 Put	Bond Future	3510.2100	3.5102	3276.8300	3.2768	6.649	0.0000	0.0000
2023/10/12	2030	02/11/2023	9.89 Call	Bond Future	0.4600	0.0005	0.7200	0.0007	56.522	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.39 Put	Bond Future	1521.6300	1.5216	1324.6400	1.3246	12.946	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.39 Call	Bond Future	140.8600	0.1409	177.5100	0.1775	26.019	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.43 Call	Bond Future	2940.6900	2.9407	3149.0100	3.1490	7.084	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.43 Put	Bond Future	88.6700	0.0887	63.3500	0.0634	28.555	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.62 Put	Bond Future	892.7400	0.8927	744.5800	0.7446	16.596	0.0000	0.0000
2023/10/12	2030	02/11/2023	10.62 Call	Bond Future	470.4500	0.4705	555.9300	0.5559	18.170	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.12 Put	Bond Future	226.5200	0.2265	171.6000	0.1716	24.245	0.0000	0.0000
2023/10/12	2030	02/11/2023	11.12 Call	Bond Future	1843.7300	1.8437	2022.4500	2.0225	9.693	0.0000	0.0000
2023/10/12	2030	02/11/2023	12.27 Call	Bond Future	6093.5100	6.0935	6324.9300	6.3249	3.798	0.0000	0.0000
2023/10/12	2030	02/11/2023	12.27 Put	Bond Future	5.7000	0.0057	3.4800	0.0035	38.947	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.89 Put	Bond Future	4346.1200	4.3461	4155.2800	4.1553	4.391	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.89 Call	Bond Future	567.5100	0.5675	615.4700	0.6155	8.451	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.39 Put	Bond Future	2786.8300	2.7868	2629.3800	2.6294	5.650	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.39 Call	Bond Future	1078.7300	1.0787	1160.0800	1.1601	7.541	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.86 Call	Bond Future	4565.2900	4.5653	4755.0300	4.7550	4.156	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.86 Put	Bond Future	515.9800	0.5160	466.9200	0.4669	9.508	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.16 Put	Bond Future	3454.0400	3.4540	3279.6500	3.2797	5.049	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.16 Call	Bond Future	800.8300	0.8008	865.2400	0.8652	8.043	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.00 Call	Bond Future	2194.1100	2.1941	2326.1100	2.3261	6.016	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	
2023/10/12	2030	01/02/2024	11.00 Put	Bond Future	1454.7200	1.4547	1347.9200	1.3479	7.342	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.75 Call	Bond Future	4225.7100	4.2257	4409.7800	4.4098	4.356	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.75 Put	Bond Future	590.8400	0.5908	536.1100	0.5361	9.263	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.57 Put	Bond Future	5504.2600	5.5043	5298.1900	5.2982	3.744	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.57 Call	Bond Future	369.1400	0.3691	401.8700	0.4019	8.867	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.07 Put	Bond Future	3741.8200	3.7418	3561.5700	3.5616	4.817	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.07 Call	Bond Future	715.4000	0.7154	773.9500	0.7740	8.184	0.0000	0.0000
2023/10/12	2030	01/02/2024	12.10 Call	Bond Future	5326.7800	5.3268	5527.2400	5.5272	3.763	0.0000	0.0000
2023/10/12	2030	01/02/2024	12.10 Put	Bond Future	382.0900	0.3821	343.7500	0.3438	10.034	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.31 Call	Bond Future	2962.8800	2.9629	3118.9900	3.1190	5.269	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.31 Put	Bond Future	1011.7800	1.0118	929.0900	0.9291	8.173	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.93 Put	Bond Future	4208.6700	4.2087	4020.0500	4.0201	4.482	0.0000	0.0000
2023/10/12	2030	01/02/2024	9.93 Call	Bond Future	597.8800	0.5979	648.0600	0.6481	8.393	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.36 Call	Bond Future	3097.7800	3.0978	3257.4700	3.2575	5.155	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.36 Put	Bond Future	953.2300	0.9532	874.1200	0.8741	8.299	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.37 Call	Bond Future	3124.9500	3.1250	3285.3400	3.2853	5.133	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.37 Put	Bond Future	941.7700	0.9418	863.3600	0.8634	8.326	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.35 Call	Bond Future	3070.5500	3.0706	3229.5200	3.2295	5.177	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.35 Put	Bond Future	964.6400	0.9646	884.8100	0.8848	8.276	0.0000	0.0000
2023/10/12	2030	01/02/2024		Bond Future	10.8135	87.9654	10.7537	88.2042	0.553	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.85 Call	Bond Future	4534.1000	4.5341	4723.3400	4.7233	4.174	0.0000	0.0000
2023/10/12	2030	01/02/2024	11.85 Put	Bond Future	522.3600	0.5224	472.8000	0.4728	9.488	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.00 Put	Bond Future	3972.4200	3.9724	3787.8700	3.7879	4.646	0.0000	0.0000
2023/10/12	2030	01/02/2024	10.00 Call	Bond Future	654.4000	0.6544	708.6500	0.7087	8.290	0.0000	0.0000
2023/10/12	2030	02/05/2024		Bond Future	10.9083	89.9456	10.8451	90.1898	0.579	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.66 Put	Bond Future	5706.4900	5.7065	5512.5900	5.5126	3.398	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.66 Call	Bond Future	722.8900	0.7229	773.1900	0.7732	6.958	0.0000	0.0000
2023/10/12	2030	02/05/2024	10.16 Put	Bond Future	4110.5500	4.1106	3941.1200	3.9411	4.122	0.0000	0.0000
2023/10/12	2030	02/05/2024	10.16 Call	Bond Future	1164.3300	1.1643	1239.1000	1.2391	6.422	0.0000	0.0000
2023/10/12	2030	02/05/2024	11.94 Call	Bond Future	4884.5300	4.8845	5062.8600	5.0629	3.651	0.0000	0.0000
2023/10/12	2030	02/05/2024	11.94 Put	Bond Future	1014.9900	1.0150	949.1200	0.9491	6.490	0.0000	0.0000
2023/10/12	2030	02/05/2024	10.62 Put	Bond Future	2931.9500	2.9320	2790.7300	2.7907	4.817	0.0000	0.0000
2023/10/12	2030	02/05/2024	10.62 Call	Bond Future	1811.2500	1.8113	1914.2300	1.9142	5.686	0.0000	0.0000
2023/10/12	2030	02/05/2024	11.12 Put	Bond Future	1975.6800	1.9757	1866.3500	1.8664	5.534	0.0000	0.0000
2023/10/12	2030	02/05/2024	11.12 Call	Bond Future	2787.6800	2.7877	2922.5500	2.9226	4.838	0.0000	0.0000
2023/10/12	2030	02/05/2024	13.15 Call	Bond Future	8522.6700	8.5227	8738.1400	8.7381	2.528	0.0000	0.0000
2023/10/12	2030	02/05/2024	13.15 Put	Bond Future	383.0300	0.3830	354.3000	0.3543	7.501	0.0000	0.0000
2023/10/12	2030	02/05/2024	12.38 Call	Bond Future	6164.9700	6.1650	6360.1500	6.3602	3.166	0.0000	0.0000
2023/10/12	2030	02/05/2024	12.38 Put	Bond Future	710.1900	0.7102	661.1700	0.6612	6.902	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	
2023/10/12	2030	02/05/2024	10.82 Put	Bond Future	2507.3900	2.5074	2379.0800	2.3791	5.117	0.0000	0.0000
2023/10/12	2030	02/05/2024	10.82 Call	Bond Future	2166.1300	2.1661	2282.0200	2.2820	5.350	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.82 Call	Bond Future	845.4700	0.8455	902.9000	0.9029	6.793	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.82 Put	Bond Future	5170.9900	5.1710	4984.2200	4.9842	3.612	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.83 Call	Bond Future	853.7600	0.8538	911.6600	0.9117	6.782	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.83 Put	Bond Future	5138.3400	5.1383	4952.0400	4.9520	3.626	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.81 Call	Bond Future	837.4600	0.8375	894.4200	0.8944	6.802	0.0000	0.0000
2023/10/12	2030	02/05/2024	9.81 Put	Bond Future	5203.9400	5.2039	5016.7000	5.0167	3.598	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.38 Call	Bond Future	1622.6700	1.6227	1713.7400	1.7137	5.612	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.38 Put	Bond Future	3988.6200	3.9886	3829.8300	3.8298	3.981	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.39 Call	Bond Future	1636.9400	1.6369	1728.5700	1.7286	5.598	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.39 Put	Bond Future	3964.4100	3.9644	3806.1800	3.8062	3.991	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.37 Call	Bond Future	1608.1700	1.6082	1698.6900	1.6987	5.629	0.0000	0.0000
2023/10/12	2030	01/08/2024	10.37 Put	Bond Future	4012.6100	4.0126	3853.2700	3.8533	3.971	0.0000	0.0000
2023/10/12	2030	01/08/2024		Bond Future	11.0050	87.9963	10.9380	88.2462	0.609	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.75 Call	Bond Future	2204.1000	2.2041	2314.8700	2.3149	5.026	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.75 Put	Bond Future	3569.7400	3.5697	3424.3600	3.4244	4.073	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.76 Call	Bond Future	2220.5200	2.2205	2331.8100	2.3318	5.012	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.76 Put	Bond Future	3549.6800	3.5497	3404.8200	3.4048	4.081	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.74 Call	Bond Future	2187.7500	2.1878	2297.9900	2.2980	5.039	0.0000	0.0000
2023/10/12	2030	07/11/2024	10.74 Put	Bond Future	3589.9000	3.5899	3443.9900	3.4440	4.064	0.0000	0.0000
2023/10/12	2030	07/11/2024		Bond Future	11.1278	90.1017	11.0564	90.3579	0.642	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.85 Put	Bond Future	3595.9600	3.5960	3309.0600	3.3091	7.978	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.85 Call	Bond Future	1.7300	0.0017	2.7900	0.0028	61.272	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.78 Call	Bond Future	1282.9500	1.2830	1464.5100	1.4645	14.152	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.78 Put	Bond Future	465.8400	0.4658	359.4400	0.3594	22.840	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.28 Call	Bond Future	148.9400	0.1489	195.5000	0.1955	31.261	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.28 Put	Bond Future	1665.5900	1.6656	1424.1900	1.4242	14.493	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.71 Put	Bond Future	4285.5000	4.2855	3997.7700	3.9978	6.714	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.71 Call	Bond Future	0.3400	0.0003	0.5700	0.0006	67.647	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.50 Call	Bond Future	508.5300	0.5085	616.0900	0.6161	21.151	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.50 Put	Bond Future	987.6600	0.9877	807.2600	0.8073	18.265	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.00 Call	Bond Future	7.9900	0.0080	12.4900	0.0125	56.320	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.00 Put	Bond Future	2869.9100	2.8699	2586.4500	2.5865	9.877	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.58 Put	Bond Future	4933.3100	4.9333	4645.3900	4.6454	5.836	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.58 Call	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.60 Call	Bond Future	747.8100	0.7478	883.8300	0.8838	18.189	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.60 Put	Bond Future	760.9100	0.7609	608.9700	0.6090	19.968	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	
2023/10/12	2032	02/11/2023	10.35 Put	Bond Future	6095.4000	6.0954	5807.4400	5.8074	4.724	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.90 Put	Bond Future	331.0300	0.3310	249.3600	0.2494	24.671	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.90 Call	Bond Future	1695.4900	1.6955	1901.7800	1.9018	12.167	0.0000	0.0000
2023/10/12	2032	02/11/2023		Bond Future	11.6028	83.1502	11.5409	83.4382	0.533	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.23 Call	Bond Future	102.0000	0.1020	137.1200	0.1371	34.431	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.23 Put	Bond Future	1856.8300	1.8568	1603.9900	1.6040	13.617	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.24 Call	Bond Future	110.4100	0.1104	147.7000	0.1477	33.774	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.24 Put	Bond Future	1817.5300	1.8175	1566.8600	1.5669	13.792	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.22 Call	Bond Future	93.9900	0.0940	127.0200	0.1270	35.142	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.22 Put	Bond Future	1896.5600	1.8966	1641.6300	1.6416	13.442	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.59 Put	Bond Future	4883.2400	4.8832	4595.3300	4.5953	5.896	0.0000	0.0000
2023/10/12	2032	02/11/2023	10.59 Call	Bond Future	0.0800	0.0001	0.1300	0.0001	62.500	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.09 Put	Bond Future	2452.6500	2.4527	2176.7600	2.1768	11.249	0.0000	0.0000
2023/10/12	2032	02/11/2023	11.09 Call	Bond Future	26.2000	0.0262	38.2700	0.0383	46.069	0.0000	0.0000
2023/10/12	2032	02/11/2023	12.26 Call	Bond Future	3092.0400	3.0920	3346.1000	3.3461	8.217	0.0000	0.0000
2023/10/12	2032	02/11/2023	12.26 Put	Bond Future	114.3200	0.1143	80.4200	0.0804	29.654	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.59 Put	Bond Future	5777.5300	5.7775	5528.3200	5.5283	4.313	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.59 Call	Bond Future	446.1600	0.4462	491.2400	0.4912	10.104	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.09 Put	Bond Future	3847.5400	3.8475	3635.7400	3.6357	5.505	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.09 Call	Bond Future	933.1200	0.9331	1015.6100	1.0156	8.840	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.73 Call	Bond Future	5134.2100	5.1342	5362.2400	5.3622	4.441	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.73 Put	Bond Future	708.5100	0.7085	642.2500	0.6423	9.352	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.78 Put	Bond Future	4997.0700	4.9971	4760.2600	4.7603	4.739	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.78 Call	Bond Future	594.5300	0.5945	652.0100	0.6520	9.668	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.75 Call	Bond Future	2185.6900	2.1857	2333.5800	2.3336	6.766	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.75 Put	Bond Future	2041.2700	2.0413	1894.8700	1.8949	7.172	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.50 Call	Bond Future	4362.2400	4.3622	4575.2900	4.5753	4.884	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.50 Put	Bond Future	914.4100	0.9144	833.1700	0.8332	8.884	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.01 Put	Bond Future	8417.2000	8.4172	8142.1000	8.1421	3.268	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.01 Call	Bond Future	169.3200	0.1693	188.5100	0.1885	11.334	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.76 Put	Bond Future	5076.8900	5.0769	4838.6800	4.8387	4.692	0.0000	0.0000
2023/10/12	2032	01/02/2024	10.76 Call	Bond Future	577.1900	0.5772	633.2700	0.6333	9.716	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.62 Call	Bond Future	4760.8400	4.7608	4982.0100	4.9820	4.646	0.0000	0.0000
2023/10/12	2032	01/02/2024	12.62 Put	Bond Future	800.8000	0.8008	727.6800	0.7277	9.131	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.84 Call	Bond Future	2411.0400	2.4110	2567.8300	2.5678	6.503	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.84 Put	Bond Future	1860.7200	1.8607	1723.2200	1.7232	7.390	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.85 Call	Bond Future	2436.7400	2.4367	2594.5100	2.5945	6.475	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.85 Put	Bond Future	1841.4800	1.8415	1704.9600	1.7050	7.414	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	
2023/10/12	2032	01/02/2024	11.83 Call	Bond Future	2385.4700	2.3855	2541.2800	2.5413	6.532	0.0000	0.0000
2023/10/12	2032	01/02/2024	11.83 Put	Bond Future	1880.1200	1.8801	1741.6400	1.7416	7.365	0.0000	0.0000
2023/10/12	2032	01/02/2024		Bond Future	11.7181	84.9899	11.6534	85.2842	0.552	0.0000	0.0000
2023/10/12	2032	02/05/2024		Bond Future	11.8345	82.7404	11.7667	83.0414	0.573	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.36 Put	Bond Future	7552.0100	7.5520	7303.1600	7.3032	3.295	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.36 Call	Bond Future	670.7300	0.6707	722.8400	0.7228	7.769	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.86 Put	Bond Future	5593.2100	5.5932	5372.0500	5.3721	3.954	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.86 Call	Bond Future	1126.4600	1.1265	1206.2600	1.2063	7.084	0.0000	0.0000
2023/10/12	2032	02/05/2024	12.90 Call	Bond Future	5776.4400	5.7764	5996.5000	5.9965	3.810	0.0000	0.0000
2023/10/12	2032	02/05/2024	12.90 Put	Bond Future	1231.1500	1.2312	1150.2500	1.1503	6.571	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.59 Put	Bond Future	6617.1200	6.6171	6380.0800	6.3801	3.582	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.59 Call	Bond Future	857.2100	0.8572	921.1300	0.9211	7.457	0.0000	0.0000
2023/10/12	2032	02/05/2024	11.09 Put	Bond Future	4788.6900	4.7887	4582.6900	4.5827	4.302	0.0000	0.0000
2023/10/12	2032	02/05/2024	11.09 Call	Bond Future	1404.1300	1.4041	1499.0900	1.4991	6.763	0.0000	0.0000
2023/10/12	2032	02/05/2024	13.18 Call	Bond Future	6678.5300	6.6785	6911.7000	6.9117	3.491	0.0000	0.0000
2023/10/12	2032	02/05/2024	13.18 Put	Bond Future	993.9500	0.9940	926.1600	0.9262	6.820	0.0000	0.0000
2023/10/12	2032	02/05/2024	13.35 Call	Bond Future	7238.4300	7.2384	7478.6200	7.4786	3.318	0.0000	0.0000
2023/10/12	2032	02/05/2024	13.35 Put	Bond Future	872.9100	0.8729	812.1400	0.8121	6.962	0.0000	0.0000
2023/10/12	2032	02/05/2024	11.35 Put	Bond Future	3979.1200	3.9791	3792.0500	3.7921	4.701	0.0000	0.0000
2023/10/12	2032	02/05/2024	11.35 Call	Bond Future	1796.8200	1.7968	1910.7100	1.9107	6.338	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.65 Put	Bond Future	6382.4700	6.3825	6148.7700	6.1488	3.662	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.65 Call	Bond Future	912.0800	0.9121	979.3400	0.9793	7.374	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.55 Call	Bond Future	822.0600	0.8221	883.8100	0.8838	7.512	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.55 Put	Bond Future	6775.6700	6.7757	6536.4600	6.5365	3.530	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.56 Call	Bond Future	830.6900	0.8307	892.9800	0.8930	7.499	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.56 Put	Bond Future	6735.8300	6.7358	6497.1600	6.4972	3.543	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.54 Call	Bond Future	813.5000	0.8135	874.7200	0.8747	7.526	0.0000	0.0000
2023/10/12	2032	02/05/2024	10.54 Put	Bond Future	6815.6300	6.8156	6575.8900	6.5759	3.518	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.14 Call	Bond Future	1657.9900	1.6580	1760.0000	1.7600	6.153	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.14 Put	Bond Future	5264.4700	5.2645	5058.5800	5.0586	3.911	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.15 Call	Bond Future	1671.5000	1.6715	1774.1400	1.7741	6.141	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.15 Put	Bond Future	5232.3000	5.2323	5027.0400	5.0270	3.923	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.13 Call	Bond Future	1644.5500	1.6446	1745.9400	1.7459	6.165	0.0000	0.0000
2023/10/12	2032	01/08/2024	11.13 Put	Bond Future	5296.7400	5.2967	5090.2300	5.0902	3.899	0.0000	0.0000
2023/10/12	2032	01/08/2024		Bond Future	11.9515	84.6322	11.8804	84.9401	0.595	0.0000	0.0000
2023/10/12	2032	07/11/2024		Bond Future	12.1029	82.4898	12.0279	82.8054	0.619	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.48 Call	Bond Future	2150.7900	2.1508	2273.0900	2.2731	5.686	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.48 Put	Bond Future	4821.3800	4.8214	4628.1000	4.6281	4.009	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.49 Call	Bond Future	2166.0500	2.1661	2288.9800	2.2890	5.675	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	
2023/10/12	2032	07/11/2024	11.49 Put	Bond Future	4792.8900	4.7929	4600.2400	4.6002	4.019	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.47 Call	Bond Future	2135.9300	2.1359	2257.6100	2.2576	5.697	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.47 Put	Bond Future	4850.3100	4.8503	4656.4100	4.6564	3.998	0.0000	0.0000
2023/10/12	2032	07/11/2024	13.36 Call	Bond Future	6725.4900	6.7255	6953.4700	6.9535	3.390	0.0000	0.0000
2023/10/12	2032	07/11/2024	13.36 Put	Bond Future	1661.1300	1.6611	1573.5300	1.5735	5.274	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.64 Put	Bond Future	4407.0000	4.4070	4224.0600	4.2241	4.151	0.0000	0.0000
2023/10/12	2032	07/11/2024	11.64 Call	Bond Future	2433.0300	2.4330	2565.6700	2.5657	5.452	0.0000	0.0000
2023/10/12	2033	02/11/2023		Bond Future	117.2304	117.2304	117.2040	117.2040	0.023	0.0000	0.0000
2023/10/12	2033	01/02/2024		Bond Future	119.8530	119.8530	119.8259	119.8259	0.023	0.0000	0.0000
2023/10/12	2033	02/05/2024		Bond Future	121.1187	121.1187	121.0912	121.0912	0.023	0.0000	0.0000
2023/10/12	2033	01/08/2024		Bond Future	123.9157	123.9157	123.8877	123.8877	0.023	0.0000	0.0000
2023/10/12	2033	07/11/2024		Bond Future	125.4166	125.4166	125.3883	125.3883	0.022	0.0000	0.0000
2023/10/12	2037	02/11/2023		Bond Future	12.5758	76.2991	12.5441	76.4613	0.252	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.56 Call	Bond Future	8.8100	0.0088	9.0800	0.0091	3.065	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.56 Put	Bond Future	5480.1900	5.4802	5318.2600	5.3183	2.955	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.57 Call	Bond Future	9.4200	0.0094	9.7200	0.0097	3.185	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.57 Put	Bond Future	5424.0900	5.4241	5262.1900	5.2622	2.985	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.55 Call	Bond Future	8.2400	0.0082	8.4800	0.0085	2.913	0.0000	0.0000
2023/10/12	2037	02/11/2023	11.55 Put	Bond Future	5536.3900	5.5364	5374.4300	5.3744	2.925	0.0000	0.0000
2023/10/12	2037	02/11/2023	13.89 Call	Bond Future	6300.8100	6.3008	6459.2600	6.4593	2.515	0.0000	0.0000
2023/10/12	2037	02/11/2023	13.89 Put	Bond Future	13.1300	0.0131	9.3800	0.0094	28.561	0.0000	0.0000
2023/10/12	2037	02/11/2023	12.52 Put	Bond Future	1147.0900	1.1471	1038.8300	1.0388	9.438	0.0000	0.0000
2023/10/12	2037	02/11/2023	12.52 Call	Bond Future	861.1300	0.8611	915.0700	0.9151	6.264	0.0000	0.0000
2023/10/12	2037	02/11/2023	12.02 Put	Bond Future	3053.5800	3.0536	2899.9000	2.8999	5.033	0.0000	0.0000
2023/10/12	2037	02/11/2023	12.02 Call	Bond Future	130.9200	0.1309	139.4400	0.1394	6.508	0.0000	0.0000
2023/10/12	2037	01/02/2024	13.93 Call	Bond Future	6443.6700	6.4437	6573.8000	6.5738	2.020	0.0000	0.0000
2023/10/12	2037	01/02/2024	13.93 Put	Bond Future	652.3000	0.6523	616.6800	0.6167	5.461	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.93 Call	Bond Future	2983.9600	2.9840	3072.3800	3.0724	2.963	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.93 Put	Bond Future	1862.2300	1.8622	1784.9000	1.7849	4.153	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.09 Put	Bond Future	4194.0000	4.1940	4070.1600	4.0702	2.953	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.09 Call	Bond Future	1014.9100	1.0149	1056.8200	1.0568	4.129	0.0000	0.0000
2023/10/12	2037	01/02/2024		Bond Future	12.7040	73.7310	12.6710	73.8968	0.260	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.32 Call	Bond Future	1435.0400	1.4350	1489.3500	1.4894	3.785	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.32 Put	Bond Future	3399.9900	3.4000	3288.5500	3.2886	3.278	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.33 Call	Bond Future	1455.3400	1.4553	1510.2100	1.5102	3.770	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.33 Put	Bond Future	3368.1400	3.3681	3257.2600	3.2573	3.292	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.31 Call	Bond Future	1414.9200	1.4149	1468.6700	1.4687	3.799	0.0000	0.0000
2023/10/12	2037	01/02/2024	12.31 Put	Bond Future	3432.0700	3.4321	3320.0700	3.3201	3.263	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	
2023/10/12	2037	02/05/2024		Bond Future	12.8341	75.3907	12.7998	75.5602	0.267	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.44 Call	Bond Future	714.7600	0.7148	741.5800	0.7416	3.752	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.44 Put	Bond Future	8093.6000	8.0936	7950.9200	7.9509	1.763	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.45 Call	Bond Future	723.8400	0.7238	750.9500	0.7510	3.745	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.45 Put	Bond Future	8045.9800	8.0460	7903.5900	7.9036	1.770	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.43 Call	Bond Future	705.7600	0.7058	732.2900	0.7323	3.759	0.0000	0.0000
2023/10/12	2037	02/05/2024	11.43 Put	Bond Future	8141.3500	8.1414	7998.3800	7.9984	1.756	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.10 Call	Bond Future	1858.1600	1.8582	1911.7100	1.9117	2.882	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.10 Put	Bond Future	6246.7200	6.2467	6126.8800	6.1269	1.918	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.11 Call	Bond Future	1873.4700	1.8735	1927.3600	1.9274	2.876	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.11 Put	Bond Future	6209.3100	6.2093	6089.8100	6.0898	1.925	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.09 Call	Bond Future	1842.9300	1.8429	1896.1400	1.8961	2.887	0.0000	0.0000
2023/10/12	2037	01/08/2024	12.09 Put	Bond Future	6284.2600	6.2843	6164.0800	6.1641	1.912	0.0000	0.0000
2023/10/12	2037	01/08/2024		Bond Future	12.9681	72.8581	12.9324	73.0315	0.276	0.0000	0.0000
2023/10/12	2037	01/08/2024	13.82 Call	Bond Future	6159.9800	6.1600	6273.0300	6.2730	1.835	0.0000	0.0000
2023/10/12	2037	01/08/2024	13.82 Put	Bond Future	2200.3100	2.2003	2139.9700	2.1400	2.742	0.0000	0.0000
2023/10/12	2037	01/08/2024	13.17 Call	Bond Future	4230.7300	4.2307	4323.3600	4.3234	2.189	0.0000	0.0000
2023/10/12	2037	01/08/2024	13.17 Put	Bond Future	3262.5000	3.2625	3181.7400	3.1817	2.475	0.0000	0.0000
2023/10/12	2037	07/11/2024		Bond Future	13.1222	74.6000	13.0848	74.7779	0.285	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.58 Call	Bond Future	2771.8400	2.7718	2842.3500	2.8424	2.544	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.58 Put	Bond Future	5415.0500	5.4151	5307.6900	5.3077	1.983	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.59 Call	Bond Future	2792.2100	2.7922	2863.0700	2.8631	2.538	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.59 Put	Bond Future	5385.4100	5.3854	5278.4000	5.2784	1.987	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.57 Call	Bond Future	2751.5500	2.7516	2821.7100	2.8217	2.550	0.0000	0.0000
2023/10/12	2037	07/11/2024	12.57 Put	Bond Future	5444.8100	5.4448	5337.1000	5.3371	1.978	0.0000	0.0000
2023/10/12	2038	02/11/2023		Bond Future	126.7660	126.7660	126.7902	126.7902	0.019	0.0000	0.0000
2023/10/12	2038	01/02/2024		Bond Future	127.5852	127.5852	127.6100	127.6100	0.019	0.0000	0.0000
2023/10/12	2038	02/05/2024		Bond Future	130.4874	130.4874	130.5130	130.5130	0.020	0.0000	0.0000
2023/10/12	2038	01/08/2024		Bond Future	131.4332	131.4332	131.4596	131.4596	0.020	0.0000	0.0000
2023/10/12	2038	07/11/2024		Bond Future	134.6139	134.6139	134.6414	134.6414	0.020	0.0000	0.0000
2023/10/12	2040	02/11/2023	11.50 Put	Bond Future	7401.9700	7.4020	7339.7800	7.3398	0.840	0.0000	0.0000
2023/10/12	2040	02/11/2023	11.50 Call	Bond Future	1.3300	0.0013	1.1200	0.0011	15.789	0.0000	0.0000
2023/10/12	2040	02/11/2023	12.10 Put	Bond Future	3855.7300	3.8557	3790.6000	3.7906	1.689	0.0000	0.0000
2023/10/12	2040	02/11/2023	12.10 Call	Bond Future	71.9500	0.0720	68.8000	0.0688	4.378	0.0000	0.0000
2023/10/12	2040	02/11/2023	12.97 Call	Bond Future	1665.2900	1.6653	1683.6000	1.6836	1.100	0.0000	0.0000
2023/10/12	2040	02/11/2023	12.97 Put	Bond Future	632.8800	0.6329	589.2100	0.5892	6.900	0.0000	0.0000
2023/10/12	2040	02/11/2023	13.10 Call	Bond Future	2148.3900	2.1484	2174.5000	2.1745	1.215	0.0000	0.0000
2023/10/12	2040	02/11/2023	13.10 Put	Bond Future	436.7500	0.4368	400.8800	0.4009	8.213	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	
2023/10/12	2040	02/11/2023	13.90 Call	Bond Future	5707.4500	5.7075	5764.1800	0.994	0.0000	0.0000	
2023/10/12	2040	02/11/2023	13.90 Put	Bond Future	29.0000	0.0290	23.7500	18.103	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.59 Call	Bond Future	2.6800	0.0027	2.3200	13.433	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.59 Put	Bond Future	6844.4200	6.8444	6782.0800	0.911	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.60 Call	Bond Future	2.8900	0.0029	2.5100	13.149	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.60 Put	Bond Future	6782.9000	6.7829	6720.5400	0.919	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.58 Call	Bond Future	2.4900	0.0025	2.1400	14.056	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.58 Put	Bond Future	6906.0400	6.9060	6843.7100	0.903	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.80 Put	Bond Future	5572.2100	5.5722	5509.1400	1.132	0.0000	0.0000	
2023/10/12	2040	02/11/2023	11.80 Call	Bond Future	11.7900	0.0118	10.7000	9.245	0.0000	0.0000	
2023/10/12	2040	02/11/2023	12.60 Put	Bond Future	1583.2100	1.5832	1521.5700	3.893	0.0000	0.0000	
2023/10/12	2040	02/11/2023	12.60 Call	Bond Future	626.2100	0.6262	626.5500	0.054	0.0000	0.0000	
2023/10/12	2040	02/11/2023	13.64 Call	Bond Future	4503.0600	4.5031	4554.0700	1.133	0.0000	0.0000	
2023/10/12	2040	02/11/2023	13.64 Put	Bond Future	74.8200	0.0748	63.8500	14.662	0.0000	0.0000	
2023/10/12	2040	02/11/2023		Bond Future	12.7760	76.7906	12.7645	76.8525	0.090	0.0000	0.0000
2023/10/12	2040	01/02/2024	12.34 Call	Bond Future	1148.2000	1.1482	1159.0900	0.948	0.0000	0.0000	
2023/10/12	2040	01/02/2024	12.34 Put	Bond Future	4235.2400	4.2352	4182.7900	1.238	0.0000	0.0000	
2023/10/12	2040	01/02/2024	12.35 Call	Bond Future	1166.3400	1.1663	1177.4000	0.948	0.0000	0.0000	
2023/10/12	2040	01/02/2024	12.35 Put	Bond Future	4197.0100	4.1970	4144.7300	1.246	0.0000	0.0000	
2023/10/12	2040	01/02/2024	12.33 Call	Bond Future	1130.1000	1.1301	1140.8100	0.948	0.0000	0.0000	
2023/10/12	2040	01/02/2024	12.33 Put	Bond Future	4273.5700	4.2736	4220.9400	1.232	0.0000	0.0000	
2023/10/12	2040	01/02/2024		Bond Future	12.9052	73.9830	12.8933	74.0463	0.093	0.0000	0.0000
2023/10/12	2040	02/05/2024		Bond Future	13.0359	75.6484	13.0234	75.7131	0.096	0.0000	0.0000
2023/10/12	2040	02/05/2024	11.61 Call	Bond Future	716.5700	0.7166	723.1000	0.911	0.0000	0.0000	
2023/10/12	2040	02/05/2024	11.61 Put	Bond Future	8762.0900	8.7621	8703.8400	0.665	0.0000	0.0000	
2023/10/12	2040	02/05/2024	11.62 Call	Bond Future	725.9000	0.7259	732.5200	0.912	0.0000	0.0000	
2023/10/12	2040	02/05/2024	11.62 Put	Bond Future	8710.3100	8.7103	8652.1500	0.668	0.0000	0.0000	
2023/10/12	2040	02/05/2024	11.60 Call	Bond Future	707.3200	0.7073	713.7700	0.912	0.0000	0.0000	
2023/10/12	2040	02/05/2024	11.60 Put	Bond Future	8814.0300	8.8140	8755.7000	0.662	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.33 Call	Bond Future	2034.9700	2.0350	2052.0300	0.838	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.33 Put	Bond Future	6534.4800	6.5345	6485.2500	0.753	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.34 Call	Bond Future	2051.5400	2.0515	2068.7200	0.837	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.34 Put	Bond Future	6494.9900	6.4950	6445.8800	0.756	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.32 Call	Bond Future	2018.4900	2.0185	2035.4200	0.839	0.0000	0.0000	
2023/10/12	2040	01/08/2024	12.32 Put	Bond Future	6574.1300	6.5741	6524.7700	0.751	0.0000	0.0000	
2023/10/12	2040	01/08/2024		Bond Future	13.1705	72.8712	13.1575	72.9375	0.098	0.0000	0.0000
2023/10/12	2040	07/11/2024		Bond Future	13.3240	74.6131	13.3104	74.6813	0.102	0.0000	0.0000
2023/10/12	2040	07/11/2024	12.85 Call	Bond Future	3183.1300	3.1831	3207.7500	0.773	0.0000	0.0000	
2023/10/12	2040	07/11/2024	12.85 Put	Bond Future	5620.7900	5.6208	5577.2700	0.774	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	
2023/10/12	2040	07/11/2024	12.86 Call	Bond Future	3205.2100	3.2052	3229.9600	0.772	0.0000	0.0000	
2023/10/12	2040	07/11/2024	12.86 Put	Bond Future	5590.1200	5.5901	5546.7300	0.776	0.0000	0.0000	
2023/10/12	2040	07/11/2024	12.84 Call	Bond Future	3160.8100	3.1608	3185.3100	0.775	0.0000	0.0000	
2023/10/12	2040	07/11/2024	12.84 Put	Bond Future	5651.2800	5.6513	5607.6400	0.772	0.0000	0.0000	
2023/10/12	2044	02/11/2023	12.00 Put	Bond Future	4872.7900	4.8728	4730.3300	2.924	0.0000	0.0000	
2023/10/12	2044	02/11/2023	12.00 Call	Bond Future	24.5000	0.0245	24.9000	0.0249	1.633	0.0000	0.0000
2023/10/12	2044	02/11/2023	12.75 Call	Bond Future	756.1700	0.7562	794.5100	0.7945	5.070	0.0000	0.0000
2023/10/12	2044	02/11/2023	12.75 Put	Bond Future	1323.9100	1.3239	1219.3900	1.2194	7.895	0.0000	0.0000
2023/10/12	2044	02/11/2023	13.00 Call	Bond Future	1466.4800	1.4665	1534.5600	1.5346	4.642	0.0000	0.0000
2023/10/12	2044	02/11/2023	13.00 Put	Bond Future	697.6300	0.6976	622.8500	0.6229	10.719	0.0000	0.0000
2023/10/12	2044	02/11/2023		Bond Future	12.8552	72.9538	12.8286	73.0967	0.207	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.56 Call	Bond Future	1.0500	0.0011	1.0000	0.0010	4.762	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.56 Put	Bond Future	7564.9300	7.5649	7422.0200	7.4220	1.889	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.57 Call	Bond Future	1.1500	0.0012	1.0900	0.0011	5.217	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.57 Put	Bond Future	7501.5300	7.5015	7358.6100	7.3586	1.905	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.55 Call	Bond Future	0.9700	0.0010	0.9200	0.0009	5.155	0.0000	0.0000
2023/10/12	2044	02/11/2023	11.55 Put	Bond Future	7628.4400	7.6284	7485.5300	7.4855	1.873	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.28 Call	Bond Future	923.2400	0.9232	954.8200	0.9548	3.421	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.28 Put	Bond Future	4787.1600	4.7872	4672.7700	4.6728	2.390	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.29 Call	Bond Future	939.1200	0.9391	971.1300	0.9711	3.409	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.29 Put	Bond Future	4745.4100	4.7454	4631.4500	4.6315	2.401	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.27 Call	Bond Future	907.5300	0.9075	938.6800	0.9387	3.432	0.0000	0.0000
2023/10/12	2044	01/02/2024	12.27 Put	Bond Future	4829.1600	4.8292	4714.3400	4.7143	2.378	0.0000	0.0000
2023/10/12	2044	01/02/2024		Bond Future	12.9809	70.1865	12.9533	70.3325	0.213	0.0000	0.0000
2023/10/12	2044	01/02/2024	13.25 Call	Bond Future	3272.7900	3.2728	3350.9200	3.3509	2.387	0.0000	0.0000
2023/10/12	2044	01/02/2024	13.25 Put	Bond Future	1879.3200	1.8793	1811.4800	1.8115	3.610	0.0000	0.0000
2023/10/12	2044	02/05/2024		Bond Future	13.1076	71.7664	13.0789	71.9157	0.219	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.66 Call	Bond Future	686.1200	0.6861	707.2200	0.7072	3.075	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.66 Put	Bond Future	8930.0500	8.9301	8801.8300	8.8018	1.436	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.67 Call	Bond Future	695.2800	0.6953	716.6200	0.7166	3.069	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.67 Put	Bond Future	8876.7700	8.8768	8748.7900	8.7488	1.442	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.65 Call	Bond Future	677.0500	0.6771	697.9000	0.6979	3.080	0.0000	0.0000
2023/10/12	2044	02/05/2024	11.65 Put	Bond Future	8983.5000	8.9835	8855.0300	8.8550	1.430	0.0000	0.0000
2023/10/12	2044	01/08/2024	12.29 Call	Bond Future	1855.3400	1.8553	1899.4600	1.8995	2.378	0.0000	0.0000
2023/10/12	2044	01/08/2024	12.29 Put	Bond Future	6984.0600	6.9841	6875.4400	6.8754	1.555	0.0000	0.0000
2023/10/12	2044	01/08/2024	12.30 Call	Bond Future	1871.0400	1.8710	1915.4600	1.9155	2.374	0.0000	0.0000
2023/10/12	2044	01/08/2024	12.30 Put	Bond Future	6942.3500	6.9424	6834.0300	6.8340	1.560	0.0000	0.0000
2023/10/12	2044	01/08/2024	12.28 Call	Bond Future	1839.5000	1.8395	1883.3300	1.8833	2.383	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	
2023/10/12	2044	01/08/2024	12.28 Put	Bond Future	7025.6900	7.0257	6916.7800	6.9168	1.550	0.0000	0.0000
2023/10/12	2044	01/08/2024		Bond Future	13.2380	69.0257	13.2081	69.1785	0.226	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.91 Call	Bond Future	3190.8100	3.1908	3254.8000	3.2548	2.005	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.91 Put	Bond Future	5642.3900	5.6424	5549.6900	5.5497	1.643	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.92 Call	Bond Future	3213.0900	3.2131	3277.3900	3.2774	2.001	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.92 Put	Bond Future	5611.6700	5.6117	5519.2800	5.5193	1.646	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.90 Call	Bond Future	3168.6000	3.1686	3232.2900	3.2323	2.010	0.0000	0.0000
2023/10/12	2044	07/11/2024	12.90 Put	Bond Future	5673.2500	5.6733	5580.2500	5.5803	1.639	0.0000	0.0000
2023/10/12	2044	07/11/2024		Bond Future	13.3861	70.6755	13.3548	70.8322	0.234	0.0000	0.0000
2023/10/12	2046	02/11/2023		Bond Future	108.9665	108.9665	108.5690	108.5690	0.365	0.0000	0.0000
2023/10/12	2046	01/02/2024		Bond Future	111.4042	111.4042	110.9979	110.9979	0.365	0.0000	0.0000
2023/10/12	2046	02/05/2024		Bond Future	111.7927	111.7927	111.3774	111.3774	0.372	0.0000	0.0000
2023/10/12	2046	01/08/2024		Bond Future	114.3743	114.3743	113.9495	113.9495	0.371	0.0000	0.0000
2023/10/12	2046	07/11/2024		Bond Future	114.9414	114.9414	114.5071	114.5071	0.378	0.0000	0.0000
2023/10/12	2050	02/11/2023		Bond Future	109.8134	109.8134	109.8344	109.8344	0.019	0.0000	0.0000
2023/10/12	2050	01/02/2024		Bond Future	110.0226	110.0226	110.0442	110.0442	0.020	0.0000	0.0000
2023/10/12	2050	02/05/2024		Bond Future	112.5254	112.5254	112.5475	112.5475	0.020	0.0000	0.0000
2023/10/12	2050	01/08/2024		Bond Future	112.8200	112.8200	112.8429	112.8429	0.020	0.0000	0.0000
2023/10/12	2050	07/11/2024		Bond Future	115.5499	115.5499	115.5738	115.5738	0.021	0.0000	0.0000
2023/10/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	AL37	02/11/2023		Index Future	899.0660	899.0660	900.1680	900.1680	0.123	0.0000	0.0000
2023/10/12	AL37	01/02/2024		Index Future	918.9580	918.9580	920.0840	920.0840	0.123	0.0000	0.0000
2023/10/12	AL37	02/05/2024		Index Future	939.6470	939.6470	940.7990	940.7990	0.123	0.0000	0.0000
2023/10/12	AL37	01/08/2024		Index Future	961.1360	961.1360	962.3150	962.3150	0.123	0.0000	0.0000
2023/10/12	AL37	07/11/2024		Index Future	984.1940	984.1940	985.4050	985.4050	0.123	0.0000	0.0000
2023/10/12	AL7T	02/11/2023		Index Future	1009.7190	1009.7190	1012.1170	1012.1170	0.237	0.0000	0.0000
2023/10/12	AL7T	01/02/2024		Index Future	1032.0590	1032.0590	1034.5090	1034.5090	0.237	0.0000	0.0000
2023/10/12	AL7T	02/05/2024		Index Future	1055.2940	1055.2940	1057.8000	1057.8000	0.237	0.0000	0.0000
2023/10/12	AL7T	01/08/2024		Index Future	1079.4290	1079.4290	1081.9930	1081.9930	0.238	0.0000	0.0000
2023/10/12	AL7T	07/11/2024		Index Future	1105.3240	1105.3240	1107.9530	1107.9530	0.238	0.0000	0.0000
2023/10/12	ALBI	02/11/2023		Index Future	885.0490	885.0490	886.5560	886.5560	0.170	0.0000	0.0000
2023/10/12	ALBI	01/02/2024		Index Future	904.6310	904.6310	906.1700	906.1700	0.170	0.0000	0.0000
2023/10/12	ALBI	02/05/2024		Index Future	924.9970	924.9970	926.5720	926.5720	0.170	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	
2023/10/12	ALBI	01/08/2024		Index Future	946.1520	946.1520	947.7630	947.7630	0.170	0.0000	0.0000
2023/10/12	ALBI	07/11/2024		Index Future	968.8500	968.8500	970.5030	970.5030	0.171	0.0000	0.0000
2023/10/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	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
2023/10/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/12	ES33	02/11/2023		Bond Future	13.0792	70.6506	13.0522	70.7659	0.207	0.0000
2023/10/12	ES33	01/02/2024		Bond Future	13.2443	72.2312	13.2161	72.3490	0.213	0.0000
2023/10/12	ES33	02/05/2024		Bond Future	13.4085	70.0745	13.3790	70.1951	0.220	0.0000
2023/10/12	ES33	01/08/2024		Bond Future	13.5745	71.6924	13.5437	71.8158	0.227	0.0000
2023/10/12	ES33	07/11/2024		Bond Future	13.7832	69.6206	13.7507	69.7473	0.236	0.0000
2023/10/12	ES42	02/11/2023		Bond Future	13.5256	66.4518	13.5038	66.5568	0.161	0.0000
2023/10/12	ES42	01/02/2024		Bond Future	13.6750	67.9385	13.6523	68.0458	0.166	0.0000
2023/10/12	ES42	02/05/2024		Bond Future	13.8292	65.2212	13.8055	65.3310	0.171	0.0000
2023/10/12	ES42	01/08/2024		Bond Future	13.9816	66.7268	13.9569	66.8392	0.177	0.0000
2023/10/12	ES42	07/11/2024		Bond Future	14.1684	64.0703	14.1425	64.1856	0.183	0.0000
2023/10/12	GOVI	02/11/2023		GOVI	872.2690	872.2690	873.7900	873.7900	0.174	0.0000
2023/10/12	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	02/11/2023	885.81 Put	GOVI	135410.0000	13.5410	120200.0000	12.0200	11.233	0.0000
2023/10/12	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	02/11/2023	885.82 Put	GOVI	135510.0000	13.5510	120300.0000	12.0300	11.224	0.0000
2023/10/12	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	02/11/2023	885.80 Put	GOVI	135310.0000	13.5310	120100.0000	12.0100	11.241	0.0000
2023/10/12	GOVI	01/02/2024	879.99 Call	GOVI	115780.0000	11.5780	131330.0000	13.1330	13.431	0.0000
2023/10/12	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	01/02/2024	880.00 Call	GOVI	115680.0000	11.5680	131230.0000	13.1230	13.442	0.0000
2023/10/12	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	01/02/2024	879.98 Call	GOVI	115880.0000	11.5880	131430.0000	13.1430	13.419	0.0000
2023/10/12	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	01/02/2024		GOVI	891.5680	891.5680	893.1230	893.1230	0.174	0.0000
2023/10/12	GOVI	02/05/2024		GOVI	911.6400	911.6400	913.2300	913.2300	0.174	0.0000
2023/10/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/12	GOVI	02/05/2024	950.98 Put	GOVI	393400.0000	39.3400	377500.0000	37.7500	4.042	0.0000
2023/10/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/12	GOVI	02/05/2024	950.99 Put	GOVI	393500.0000	39.3500	377600.0000	37.7600	4.041	0.0000	0.0000
2023/10/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	02/05/2024	950.97 Put	GOVI	393300.0000	39.3300	377400.0000	37.7400	4.043	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.38 Put	GOVI	108910.0000	10.8910	92640.0000	9.2640	14.939	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.39 Put	GOVI	109010.0000	10.9010	92740.0000	9.2740	14.925	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	01/08/2024	943.37 Put	GOVI	108810.0000	10.8810	92540.0000	9.2540	14.953	0.0000	0.0000
2023/10/12	GOVI	01/08/2024		GOVI	932.4890	932.4890	934.1160	934.1160	0.174	0.0000	0.0000
2023/10/12	GOVI	07/11/2024		GOVI	954.8600	954.8600	956.5290	956.5290	0.175	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.79 Call	GOVI	60700.0000	6.0700	77390.0000	7.7390	27.496	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.80 Call	GOVI	60600.0000	6.0600	77290.0000	7.7290	27.541	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.78 Call	GOVI	60800.0000	6.0800	77490.0000	7.7490	27.451	0.0000	0.0000
2023/10/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/12	IGOV	02/11/2023		Index Future	329.0400	329.0400	328.7870	328.7870	0.077	0.0000	0.0000
2023/10/12	IGOV	01/02/2024		Index Future	336.4020	336.4020	336.1420	336.1420	0.077	0.0000	0.0000
2023/10/12	IGOV	02/05/2024		Index Future	344.0540	344.0540	343.7890	343.7890	0.077	0.0000	0.0000
2023/10/12	IGOV	01/08/2024		Index Future	352.0000	352.0000	351.7290	351.7290	0.077	0.0000	0.0000
2023/10/12	IGOV	07/11/2024		Index Future	360.5260	360.5260	360.2500	360.2500	0.077	0.0000	0.0000
2023/10/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/12	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	
2023/10/12	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/10/12	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2023/10/12	JBAF	20/12/2023		Jibar Tradeable Future	8.4900	91.5100	8.5100	91.4900	0.236	0.0000	0.0000
2023/10/12	JBAF	17/01/2024		Jibar Tradeable Future	8.4900	91.5100	8.5100	91.4900	0.236	0.0000	0.0000
2023/10/12	JBAF	21/02/2024		Jibar Tradeable Future	8.5200	91.4800	8.5300	91.4700	0.117	0.0000	0.0000
2023/10/12	JBAF	20/03/2024		Jibar Tradeable Future	8.4900	91.5100	8.5200	91.4800	0.353	0.0000	0.0000
2023/10/12	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.4200	91.5800	0.477	0.0000	0.0000
2023/10/12	JBAF	18/09/2024		Jibar Tradeable Future	8.2800	91.7200	8.3400	91.6600	0.725	0.0000	0.0000
2023/10/12	JBAF	18/12/2024		Jibar Tradeable Future	8.1300	91.8700	8.2100	91.7900	0.984	0.0000	0.0000
2023/10/12	JBAF	19/03/2025		Jibar Tradeable Future	8.0700	91.9300	8.1400	91.8600	0.867	0.0000	0.0000
2023/10/12	JBAF	18/06/2025		Jibar Tradeable Future	7.9900	92.0100	8.0600	91.9400	0.876	0.0000	0.0000
2023/10/12	JBAF	17/09/2025		Jibar Tradeable Future	8.0200	91.9800	8.0800	91.9200	0.748	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.70 Put	Bond Future	3151.3800	3.1514	3065.3400	3.0653	2.730	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.70 Call	Bond Future	113.5600	0.1136	112.7200	0.1127	0.740	0.0000	0.0000
2023/10/12	R035	02/11/2023	13.59 Call	Bond Future	6359.1200	6.3591	6441.6200	6.4416	1.297	0.0000	0.0000
2023/10/12	R035	02/11/2023	13.59 Put	Bond Future	11.6000	0.0116	8.9000	0.0089	23.276	0.0000	0.0000
2023/10/12	R035	02/11/2023	12.24 Put	Bond Future	1086.6400	1.0866	1019.8200	1.0198	6.149	0.0000	0.0000
2023/10/12	R035	02/11/2023	12.24 Call	Bond Future	897.4500	0.8975	915.8300	0.9158	2.048	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.74 Put	Bond Future	2960.2600	2.9603	2874.5400	2.8745	2.896	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.74 Call	Bond Future	138.3400	0.1383	137.8200	0.1378	0.376	0.0000	0.0000
2023/10/12	R035	02/11/2023		Bond Future	12.2768	81.1259	12.2602	81.2111	0.135	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.42 Call	Bond Future	23.2800	0.0233	22.3000	0.0223	4.210	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.42 Put	Bond Future	4594.9100	4.5949	4508.7300	4.5087	1.876	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.43 Call	Bond Future	24.7200	0.0247	23.7200	0.0237	4.045	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.43 Put	Bond Future	4540.8800	4.5409	4454.6800	4.4547	1.898	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.41 Call	Bond Future	21.9300	0.0219	20.9800	0.0210	4.332	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.41 Put	Bond Future	4649.0700	4.6491	4562.9200	4.5629	1.853	0.0000	0.0000
2023/10/12	R035	02/11/2023	10.62 Put	Bond Future	9180.0900	9.1801	9094.8800	9.0949	0.928	0.0000	0.0000
2023/10/12	R035	02/11/2023	10.62 Call	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.12 Put	Bond Future	6262.9100	6.2629	6177.4000	6.1774	1.365	0.0000	0.0000
2023/10/12	R035	02/11/2023	11.12 Call	Bond Future	3.1900	0.0032	2.8800	0.0029	9.718	0.0000	0.0000
2023/10/12	R035	02/11/2023	12.85 Call	Bond Future	3048.1600	3.0482	3109.5000	3.1095	2.012	0.0000	0.0000
2023/10/12	R035	02/11/2023	12.85 Put	Bond Future	184.3800	0.1844	160.5200	0.1605	12.941	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	
2023/10/12	R035	01/02/2024	10.62 Put	Bond Future	9872.2500	9.8723	9786.9900	0.864	0.0000	0.0000	
2023/10/12	R035	01/02/2024	10.62 Call	Bond Future	107.2700	0.1073	109.0800	1.687	0.0000	0.0000	
2023/10/12	R035	01/02/2024	11.12 Put	Bond Future	7186.4300	7.1864	7105.0000	1.133	0.0000	0.0000	
2023/10/12	R035	01/02/2024	11.12 Call	Bond Future	311.7500	0.3118	317.3900	1.809	0.0000	0.0000	
2023/10/12	R035	01/02/2024	13.46 Call	Bond Future	5801.4200	5.8014	5863.0700	1.063	0.0000	0.0000	
2023/10/12	R035	01/02/2024	13.46 Put	Bond Future	763.3100	0.7633	737.8900	3.330	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.19 Call	Bond Future	1763.9300	1.7639	1792.2200	1.604	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.19 Put	Bond Future	2878.9700	2.8790	2820.1900	2.042	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.20 Call	Bond Future	1786.9900	1.7870	1815.5700	1.8156	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.20 Put	Bond Future	2850.8000	2.8508	2792.3100	2.7923	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.18 Call	Bond Future	1741.2100	1.7412	1769.2100	1.7692	0.0000	0.0000	
2023/10/12	R035	01/02/2024	12.18 Put	Bond Future	2907.5400	2.9075	2848.4700	2.8485	0.0000	0.0000	
2023/10/12	R035	01/02/2024		Bond Future	12.4097	82.9209	12.3924	83.0079	0.139	0.0000	0.0000
2023/10/12	R035	02/05/2024		Bond Future	12.5335	80.2743	12.5154	80.3633	0.144	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.20 Call	Bond Future	761.1700	0.7612	773.6000	0.7736	1.633	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.20 Put	Bond Future	7743.7300	7.7437	7667.1000	7.6671	0.990	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.21 Call	Bond Future	770.6600	0.7707	783.2300	0.7832	1.631	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.21 Put	Bond Future	7697.7100	7.6977	7621.2200	7.6212	0.994	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.19 Call	Bond Future	751.7600	0.7518	764.0500	0.7641	1.635	0.0000	0.0000
2023/10/12	R035	02/05/2024	11.19 Put	Bond Future	7789.8900	7.7899	7713.1200	7.7131	0.986	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.80 Call	Bond Future	1807.4200	1.8074	1832.6000	1.8326	1.393	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.80 Put	Bond Future	6112.6100	6.1126	6046.6600	6.0467	1.079	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.81 Call	Bond Future	1822.6300	1.8226	1847.9800	1.8480	1.391	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.81 Put	Bond Future	6075.7000	6.0757	6009.9200	6.0099	1.083	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.79 Call	Bond Future	1792.3100	1.7923	1817.3100	1.8173	1.395	0.0000	0.0000
2023/10/12	R035	01/08/2024	11.79 Put	Bond Future	6149.6600	6.1497	6083.5300	6.0835	1.075	0.0000	0.0000
2023/10/12	R035	01/08/2024		Bond Future	12.6570	82.1097	12.6382	82.2008	0.149	0.0000	0.0000
2023/10/12	R035	07/11/2024		Bond Future	12.8170	79.5571	12.7973	79.6508	0.154	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.18 Call	Bond Future	2442.8700	2.4429	2475.4200	2.4754	1.332	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.18 Put	Bond Future	5539.3100	5.5393	5478.2200	5.4782	1.103	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.19 Call	Bond Future	2462.0000	2.4620	2494.7400	2.4947	1.330	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.19 Put	Bond Future	5508.5200	5.5085	5447.6200	5.4476	1.106	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.17 Call	Bond Future	2423.5100	2.4235	2455.8800	2.4559	1.336	0.0000	0.0000
2023/10/12	R035	07/11/2024	12.17 Put	Bond Future	5569.9100	5.5699	5508.6400	5.5086	1.100	0.0000	0.0000
2023/10/12	R053	02/11/2023	12.82 Call	Bond Future	1619.8900	1.6199	1633.0700	1.6331	0.814	0.0000	0.0000
2023/10/12	R053	02/11/2023	12.82 Put	Bond Future	1194.1100	1.1941	1127.0600	1.1271	5.615	0.0000	0.0000
2023/10/12	R053	02/11/2023	12.83 Call	Bond Future	1659.5700	1.6596	1673.4400	1.6734	0.836	0.0000	0.0000
2023/10/12	R053	02/11/2023	12.83 Put	Bond Future	1164.2500	1.1643	1097.8900	1.0979	5.700	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/12	R053	02/11/2023	12.81 Call	Bond Future	1580.7100	1.5807	1593.2000	1.5932	0.790	0.0000	0.0000
2023/10/12	R053	02/11/2023	12.81 Put	Bond Future	1224.5600	1.2246	1156.8200	1.1568	5.532	0.0000	0.0000
2023/10/12	R053	02/11/2023		Bond Future	12.7591	92.5235	12.7477	92.6037	0.090	0.0000	0.0000
2023/10/12	R053	01/02/2024		Bond Future	12.8802	94.5706	12.8683	94.6525	0.092	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.93 Call	Bond Future	3518.6000	3.5186	3547.6900	3.5477	0.827	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.93 Put	Bond Future	3176.3200	3.1763	3123.4900	3.1235	1.663	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.94 Call	Bond Future	3556.3800	3.5564	3585.7300	3.5857	0.825	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.94 Put	Bond Future	3145.6700	3.1457	3093.1000	3.0931	1.671	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.92 Call	Bond Future	3480.7800	3.4808	3509.6100	3.5096	0.828	0.0000	0.0000
2023/10/12	R053	01/02/2024	12.92 Put	Bond Future	3207.0200	3.2070	3153.9300	3.1539	1.655	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.03 Call	Bond Future	4481.7300	4.4817	4515.6400	4.5156	0.757	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.03 Put	Bond Future	4291.7600	4.2918	4241.8000	4.2418	1.164	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.04 Call	Bond Future	4518.6700	4.5187	4552.7900	4.5528	0.755	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.04 Put	Bond Future	4261.2800	4.2613	4211.5300	4.2115	1.167	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.02 Call	Bond Future	4445.1700	4.4452	4478.8800	4.4789	0.758	0.0000	0.0000
2023/10/12	R053	02/05/2024	13.02 Put	Bond Future	4322.7200	4.3227	4272.5600	4.2726	1.160	0.0000	0.0000
2023/10/12	R053	02/05/2024		Bond Future	13.0019	90.8338	12.9895	90.9177	0.095	0.0000	0.0000
2023/10/12	R053	01/08/2024		Bond Future	13.1230	92.9105	13.1102	92.9963	0.098	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.14 Call	Bond Future	5228.2500	5.2283	5265.2200	5.2652	0.707	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.14 Put	Bond Future	5115.4800	5.1155	5066.5700	5.0666	0.956	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.15 Call	Bond Future	5263.8600	5.2639	5301.0100	5.3010	0.706	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.15 Put	Bond Future	5084.7300	5.0847	5036.0000	5.0360	0.958	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.13 Call	Bond Future	5192.7200	5.1927	5229.5200	5.2295	0.709	0.0000	0.0000
2023/10/12	R053	01/08/2024	13.13 Put	Bond Future	5146.4100	5.1464	5097.3300	5.0973	0.954	0.0000	0.0000
2023/10/12	R053	07/11/2024		Bond Future	13.2711	89.2596	13.2576	89.3479	0.102	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.80 Call	Bond Future	4306.8700	4.3069	4339.0300	4.3390	0.747	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.80 Put	Bond Future	7479.8700	7.4799	7423.7700	7.4238	0.750	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.81 Call	Bond Future	4336.0900	4.3361	4368.4200	4.3684	0.746	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.81 Put	Bond Future	7439.5300	7.4395	7383.6000	7.3836	0.752	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.79 Call	Bond Future	4277.7400	4.2777	4309.7400	4.3097	0.748	0.0000	0.0000
2023/10/12	R053	07/11/2024	12.79 Put	Bond Future	7520.3900	7.5204	7464.1300	7.4641	0.748	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.39 Call	Bond Future	598.4600	0.5985	599.6700	0.5997	0.202	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.39 Put	Bond Future	243.3700	0.2434	229.5400	0.2295	5.683	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.40 Call	Bond Future	617.3900	0.6174	618.8000	0.6188	0.228	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.40 Put	Bond Future	235.2800	0.2353	221.6500	0.2217	5.793	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.38 Call	Bond Future	579.7600	0.5798	580.7800	0.5808	0.176	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.38 Put	Bond Future	251.7000	0.2517	237.6800	0.2377	5.570	0.0000	0.0000
2023/10/12	R186	02/11/2023		Bond Future	9.2589	107.2639	9.2534	107.2789	0.060	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/12	R186	02/11/2023	10.42 Call	Bond Future	3096.7000	3.0967	3110.8300	3.1108	0.456	0.0000	0.0000
2023/10/12	R186	02/11/2023	10.42 Put	Bond Future	4.6000	0.0046	3.6900	0.0037	19.783	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.15 Put	Bond Future	522.5000	0.5225	505.3300	0.5053	3.286	0.0000	0.0000
2023/10/12	R186	02/11/2023	9.15 Call	Bond Future	226.3700	0.2264	224.2400	0.2242	0.941	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.51 Call	Bond Future	1222.8800	1.2229	1228.2100	1.2282	0.436	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.51 Put	Bond Future	658.6600	0.6587	648.6400	0.6486	1.521	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.52 Call	Bond Future	1238.6700	1.2387	1244.0700	1.2441	0.436	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.52 Put	Bond Future	649.4300	0.6494	639.4800	0.6395	1.532	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.50 Call	Bond Future	1207.1900	1.2072	1212.4500	1.2125	0.436	0.0000	0.0000
2023/10/12	R186	01/02/2024	9.50 Put	Bond Future	668.0000	0.6680	657.9100	0.6579	1.510	0.0000	0.0000
2023/10/12	R186	01/02/2024		Bond Future	9.2853	104.3271	9.2792	104.3425	0.066	0.0000	0.0000
2023/10/12	R186	02/05/2024		Bond Future	9.2993	106.6757	9.2925	106.6914	0.073	0.0000	0.0000
2023/10/12	R186	02/05/2024	10.40 Call	Bond Future	2926.8700	2.9269	2936.8700	2.9369	0.342	0.0000	0.0000
2023/10/12	R186	02/05/2024	10.40 Put	Bond Future	409.9300	0.4099	404.2000	0.4042	1.398	0.0000	0.0000
2023/10/12	R186	02/05/2024	9.73 Put	Bond Future	746.3900	0.7464	737.9700	0.7380	1.128	0.0000	0.0000
2023/10/12	R186	02/05/2024	9.73 Call	Bond Future	1740.7300	1.7407	1748.0400	1.7480	0.420	0.0000	0.0000
2023/10/12	R186	02/05/2024	8.00 Call	Bond Future	182.8900	0.1829	183.5700	0.1836	0.372	0.0000	0.0000
2023/10/12	R186	02/05/2024	8.00 Put	Bond Future	3258.3600	3.2584	3243.3100	3.2433	0.462	0.0000	0.0000
2023/10/12	R186	02/05/2024	8.01 Call	Bond Future	185.6900	0.1857	186.3800	0.1864	0.372	0.0000	0.0000
2023/10/12	R186	02/05/2024	8.01 Put	Bond Future	3237.0400	3.2370	3222.0000	3.2220	0.465	0.0000	0.0000
2023/10/12	R186	02/05/2024	7.99 Call	Bond Future	180.1400	0.1801	180.8000	0.1808	0.366	0.0000	0.0000
2023/10/12	R186	02/05/2024	7.99 Put	Bond Future	3279.7300	3.2797	3264.6600	3.2647	0.459	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.69 Call	Bond Future	628.0300	0.6280	631.6300	0.6316	0.573	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.69 Put	Bond Future	1931.9100	1.9319	1919.3500	1.9194	0.650	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.70 Call	Bond Future	634.6800	0.6347	638.3200	0.6383	0.574	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.70 Put	Bond Future	1916.9800	1.9170	1904.4600	1.9045	0.653	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.68 Call	Bond Future	621.1000	0.6211	624.6600	0.6247	0.573	0.0000	0.0000
2023/10/12	R186	01/08/2024	8.68 Put	Bond Future	1946.5600	1.9466	1933.9600	1.9340	0.647	0.0000	0.0000
2023/10/12	R186	01/08/2024		Bond Future	9.2991	103.8040	9.2915	103.8202	0.082	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.14 Call	Bond Future	1098.7800	1.0988	1104.9600	1.1050	0.562	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.14 Put	Bond Future	1475.2100	1.4752	1464.4600	1.4645	0.729	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.15 Call	Bond Future	1109.1000	1.1091	1115.3200	1.1153	0.561	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.15 Put	Bond Future	1466.4300	1.4664	1455.7200	1.4557	0.730	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.13 Call	Bond Future	1088.9500	1.0890	1095.0800	1.0951	0.563	0.0000	0.0000
2023/10/12	R186	07/11/2024	9.13 Put	Bond Future	1484.4900	1.4845	1473.6900	1.4737	0.728	0.0000	0.0000
2023/10/12	R186	07/11/2024		Bond Future	9.3375	106.2884	9.3286	106.3054	0.095	0.0000	0.0000
2023/10/12	R197	02/11/2023		Bond Future	342.4129	342.4129	342.4547	342.4547	0.012	0.0000	0.0000
2023/10/12	R202	02/11/2023		Bond Future	253.7450	253.7450	253.7923	253.7923	0.019	0.0000	0.0000

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2023/10/12	R202	01/02/2024		Bond Future	254.4497	254.4497	254.4979	254.4979	0.019	0.0000	0.0000
2023/10/12	R202	02/05/2024		Bond Future	260.2379	260.2379	260.2876	260.2876	0.019	0.0000	0.0000
2023/10/12	R202	01/08/2024		Bond Future	261.1536	261.1536	261.2049	261.2049	0.020	0.0000	0.0000
2023/10/12	R202	07/11/2024		Bond Future	267.4741	267.4741	267.5274	267.5274	0.020	0.0000	0.0000
2023/10/12	R209	02/11/2023		Bond Future	12.3375	62.4788	12.3110	62.5976	0.214	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.33 Put	Bond Future	4764.1400	4.7641	4645.3500	4.6454	2.493	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.34 Call	Bond Future	8.0900	0.0081	8.0800	0.0081	0.124	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.34 Put	Bond Future	4714.9900	4.7150	4596.2100	4.5962	2.519	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.35 Call	Bond Future	8.6500	0.0087	8.6500	0.0087	0.000	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.35 Put	Bond Future	4665.9300	4.6659	4547.1600	4.5472	2.545	0.0000	0.0000
2023/10/12	R209	02/11/2023	11.33 Call	Bond Future	7.5700	0.0076	7.5500	0.0076	0.264	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.13 Call	Bond Future	1349.2300	1.3492	1389.9800	1.3900	3.020	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.13 Put	Bond Future	2791.0500	2.7911	2710.4000	2.7104	2.890	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.14 Call	Bond Future	1367.8900	1.3679	1409.0500	1.4091	3.009	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.14 Put	Bond Future	2764.1300	2.7641	2683.8900	2.6839	2.903	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.12 Call	Bond Future	1330.7100	1.3307	1371.0400	1.3710	3.031	0.0000	0.0000
2023/10/12	R209	01/02/2024	12.12 Put	Bond Future	2818.1700	2.8182	2737.1000	2.7371	2.877	0.0000	0.0000
2023/10/12	R209	01/02/2024		Bond Future	12.4512	63.8612	12.4238	63.9826	0.220	0.0000	0.0000
2023/10/12	R209	02/05/2024		Bond Future	12.5654	62.1452	12.5369	62.2694	0.227	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.18 Call	Bond Future	617.7300	0.6177	636.6100	0.6366	3.056	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.18 Put	Bond Future	7078.7600	7.0788	6973.4600	6.9735	1.488	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.19 Call	Bond Future	625.5200	0.6255	644.6000	0.6446	3.050	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.19 Put	Bond Future	7036.6500	7.0367	6931.5500	6.9316	1.494	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.17 Call	Bond Future	609.9000	0.6099	628.5700	0.6286	3.061	0.0000	0.0000
2023/10/12	R209	02/05/2024	11.17 Put	Bond Future	7120.8900	7.1209	7015.3800	7.0154	1.482	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.79 Call	Bond Future	1561.0500	1.5611	1598.5000	1.5985	2.399	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.79 Put	Bond Future	5543.2900	5.5433	5453.7000	5.4537	1.616	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.80 Call	Bond Future	1574.2900	1.5743	1612.0000	1.6120	2.395	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.80 Put	Bond Future	5509.8000	5.5098	5420.4700	5.4205	1.621	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.78 Call	Bond Future	1547.8900	1.5479	1585.0900	1.5851	2.403	0.0000	0.0000
2023/10/12	R209	01/08/2024	11.78 Put	Bond Future	5576.9000	5.5769	5487.0600	5.4871	1.611	0.0000	0.0000
2023/10/12	R209	01/08/2024		Bond Future	12.6793	63.5661	12.6497	63.6932	0.233	0.0000	0.0000
2023/10/12	R209	07/11/2024		Bond Future	12.8203	61.9299	12.7894	62.0602	0.241	0.0000	0.0000
2023/10/12	R209	07/11/2024	12.22 Call	Bond Future	2289.5700	2.2896	2338.8900	2.3389	2.154	0.0000	0.0000
2023/10/12	R209	07/11/2024	12.22 Put	Bond Future	4891.7200	4.8917	4810.6900	4.8107	1.656	0.0000	0.0000
2023/10/12	R209	07/11/2024	12.23 Call	Bond Future	2307.2200	2.3072	2356.8000	2.3568	2.149	0.0000	0.0000
2023/10/12	R209	07/11/2024	12.23 Put	Bond Future	4864.7900	4.8648	4784.0200	4.7840	1.660	0.0000	0.0000
2023/10/12	R209	07/11/2024	12.21 Call	Bond Future	2272.2500	2.2723	2321.3100	2.3213	2.159	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	
2023/10/12	R209	07/11/2024	12.21 Put	Bond Future	4919.0300	4.9190	4837.7400	4.8377	1.653	0.0000	0.0000
2023/10/12	R210	02/11/2023		Bond Future	226.4809	226.4809	226.0529	226.0529	0.189	0.0000	0.0000
2023/10/12	R210	01/02/2024		Bond Future	231.5476	231.5476	231.1100	231.1100	0.189	0.0000	0.0000
2023/10/12	R210	02/05/2024		Bond Future	233.5624	233.5624	233.1151	233.1151	0.192	0.0000	0.0000
2023/10/12	R210	01/08/2024		Bond Future	238.9561	238.9561	238.4986	238.4986	0.191	0.0000	0.0000
2023/10/12	R210	07/11/2024		Bond Future	241.4042	241.4042	240.9369	240.9369	0.194	0.0000	0.0000
2023/10/12	R213	02/11/2023		Bond Future	11.2724	80.3894	11.2206	80.6083	0.460	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.12 Call	Bond Future	418.3600	0.4184	486.7000	0.4867	16.335	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.12 Put	Bond Future	1064.3900	1.0644	913.9200	0.9139	14.137	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.13 Call	Bond Future	436.4100	0.4364	506.7400	0.5067	16.116	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.13 Put	Bond Future	1039.8500	1.0399	891.3700	0.8914	14.279	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.11 Call	Bond Future	400.8100	0.4008	467.1600	0.4672	16.554	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.11 Put	Bond Future	1089.4600	1.0895	937.0000	0.9370	13.994	0.0000	0.0000
2023/10/12	R213	02/11/2023	12.70 Call	Bond Future	5751.8200	5.7518	5966.7000	5.9667	3.736	0.0000	0.0000
2023/10/12	R213	02/11/2023	12.70 Put	Bond Future	11.4200	0.0114	7.4900	0.0075	34.413	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.44 Put	Bond Future	478.3300	0.4783	389.0800	0.3891	18.659	0.0000	0.0000
2023/10/12	R213	02/11/2023	11.44 Call	Bond Future	1181.0000	1.1810	1310.5600	1.3106	10.970	0.0000	0.0000
2023/10/12	R213	02/11/2023	10.94 Put	Bond Future	1583.4200	1.5834	1399.6000	1.3996	11.609	0.0000	0.0000
2023/10/12	R213	02/11/2023	10.94 Call	Bond Future	165.8600	0.1659	200.8500	0.2009	21.096	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.71 Call	Bond Future	2641.8300	2.6418	2774.2700	2.7743	5.013	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.71 Put	Bond Future	1325.1200	1.3251	1233.9300	1.2339	6.882	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.72 Call	Bond Future	2667.2800	2.6673	2800.4300	2.8004	4.992	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.72 Put	Bond Future	1310.3700	1.3104	1219.8900	1.2199	6.905	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.70 Call	Bond Future	2616.4800	2.6165	2748.2000	2.7482	5.034	0.0000	0.0000
2023/10/12	R213	01/02/2024	11.70 Put	Bond Future	1340.0000	1.3400	1248.0900	1.2481	6.859	0.0000	0.0000
2023/10/12	R213	01/02/2024		Bond Future	11.3860	82.1680	11.3317	82.3917	0.477	0.0000	0.0000
2023/10/12	R213	02/05/2024		Bond Future	11.4901	80.4580	11.4330	80.6868	0.496	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.29 Call	Bond Future	783.8300	0.7838	832.4700	0.8325	6.205	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.29 Put	Bond Future	5776.5700	5.7766	5596.4700	5.5965	3.118	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.30 Call	Bond Future	792.0000	0.7920	841.0600	0.8411	6.194	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.30 Put	Bond Future	5741.5300	5.7415	5561.8500	5.5619	3.129	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.28 Call	Bond Future	775.9100	0.7759	824.1300	0.8241	6.215	0.0000	0.0000
2023/10/12	R213	02/05/2024	10.28 Put	Bond Future	5811.8800	5.8119	5631.3600	5.6314	3.106	0.0000	0.0000
2023/10/12	R213	01/08/2024	10.87 Call	Bond Future	1626.9500	1.6270	1707.8200	1.7078	4.971	0.0000	0.0000
2023/10/12	R213	01/08/2024	10.87 Put	Bond Future	4508.1000	4.5081	4354.9700	4.3550	3.397	0.0000	0.0000
2023/10/12	R213	01/08/2024	10.88 Call	Bond Future	1639.5000	1.6395	1720.8400	1.7208	4.961	0.0000	0.0000
2023/10/12	R213	01/08/2024	10.88 Put	Bond Future	4479.9100	4.4799	4327.2500	4.3273	3.408	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	
2023/10/12	R213	01/08/2024	10.86 Call	Bond Future	1614.2000	1.6142	1694.5900	1.6946	4.980	0.0000	0.0000
2023/10/12	R213	01/08/2024	10.86 Put	Bond Future	4536.1200	4.5361	4382.5100	4.3825	3.386	0.0000	0.0000
2023/10/12	R213	01/08/2024		Bond Future	11.5928	82.2977	11.5329	82.5317	0.517	0.0000	0.0000
2023/10/12	R213	07/11/2024		Bond Future	11.7371	80.7051	11.6737	80.9450	0.540	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.22 Call	Bond Future	2174.7600	2.1748	2272.3500	2.2724	4.487	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.22 Put	Bond Future	4157.8900	4.1579	4015.5600	4.0156	3.423	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.23 Call	Bond Future	2190.9000	2.1909	2288.9700	2.2890	4.476	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.23 Put	Bond Future	4135.1000	4.1351	3993.2500	3.9933	3.430	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.21 Call	Bond Future	2158.3500	2.1584	2255.4600	2.2555	4.499	0.0000	0.0000
2023/10/12	R213	07/11/2024	11.21 Put	Bond Future	4180.4400	4.1804	4037.6300	4.0376	3.416	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.46 Call	Bond Future	1.7000	0.0017	1.5700	0.0016	7.647	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.46 Put	Bond Future	5896.9300	5.8969	5799.6600	5.7997	1.650	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.47 Call	Bond Future	1.8300	0.0018	1.7000	0.0017	7.104	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.47 Put	Bond Future	5844.4700	5.8445	5747.2000	5.7472	1.664	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.45 Call	Bond Future	1.5700	0.0016	1.4500	0.0015	7.643	0.0000	0.0000
2023/10/12	R214	02/11/2023	11.45 Put	Bond Future	5949.4500	5.9495	5852.1900	5.8522	1.635	0.0000	0.0000
2023/10/12	R214	02/11/2023		Bond Future	12.6689	58.3107	12.6474	58.4078	0.170	0.0000	0.0000
2023/10/12	R214	01/02/2024		Bond Future	12.7891	59.6009	12.7668	59.7001	0.174	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.15 Call	Bond Future	855.3000	0.8553	877.0200	0.8770	2.539	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.15 Put	Bond Future	3813.1300	3.8131	3735.6000	3.7356	2.033	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.16 Call	Bond Future	869.5500	0.8696	891.5600	0.8916	2.531	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.16 Put	Bond Future	3779.2500	3.7793	3702.0100	3.7020	2.044	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.14 Call	Bond Future	841.2000	0.8412	862.6300	0.8626	2.548	0.0000	0.0000
2023/10/12	R214	01/02/2024	12.14 Put	Bond Future	3847.2100	3.8472	3769.3900	3.7694	2.023	0.0000	0.0000
2023/10/12	R214	02/05/2024		Bond Future	12.9007	57.6370	12.8776	57.7385	0.179	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.47 Call	Bond Future	583.0300	0.5830	596.7600	0.5968	2.355	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.47 Put	Bond Future	7449.9500	7.4500	7362.1800	7.3622	1.178	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.48 Call	Bond Future	590.7700	0.5908	604.6600	0.6047	2.351	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.48 Put	Bond Future	7405.3100	7.4053	7317.7000	7.3177	1.183	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.46 Call	Bond Future	575.4700	0.5755	589.0500	0.5891	2.360	0.0000	0.0000
2023/10/12	R214	02/05/2024	11.46 Put	Bond Future	7494.8300	7.4948	7406.9100	7.4069	1.173	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.17 Call	Bond Future	1680.9800	1.6810	1711.9000	1.7119	1.839	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.17 Put	Bond Future	5515.9300	5.5159	5442.9700	5.4430	1.323	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.18 Call	Bond Future	1694.9800	1.6950	1726.1200	1.7261	1.837	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.18 Put	Bond Future	5481.9900	5.4820	5409.2500	5.4093	1.327	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.16 Call	Bond Future	1666.8500	1.6669	1697.5700	1.6976	1.843	0.0000	0.0000
2023/10/12	R214	01/08/2024	12.16 Put	Bond Future	5549.8000	5.5498	5476.6400	5.4766	1.318	0.0000	0.0000
2023/10/12	R214	01/08/2024		Bond Future	13.0113	58.9549	12.9873	59.0588	0.184	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	
2023/10/12	R214	07/11/2024	12.61 Call	Bond Future	2551.2500	2.5513	2592.5500	2.5926	1.619	0.0000	0.0000
2023/10/12	R214	07/11/2024	12.61 Put	Bond Future	4930.8900	4.9309	4865.6000	4.8656	1.324	0.0000	0.0000
2023/10/12	R214	07/11/2024	12.62 Call	Bond Future	2569.8200	2.5698	2611.3200	2.6113	1.615	0.0000	0.0000
2023/10/12	R214	07/11/2024	12.62 Put	Bond Future	4904.0300	4.9040	4838.9400	4.8389	1.327	0.0000	0.0000
2023/10/12	R214	07/11/2024	12.60 Call	Bond Future	2532.9900	2.5330	2574.0800	2.5741	1.622	0.0000	0.0000
2023/10/12	R214	07/11/2024	12.60 Put	Bond Future	4958.1000	4.9581	4892.6000	4.8926	1.321	0.0000	0.0000
2023/10/12	R214	07/11/2024		Bond Future	13.1508	57.0570	13.1258	57.1636	0.190	0.0000	0.0000
2023/10/12	R248	02/11/2023		Bond Future	12.7600	71.7388	12.7385	71.8567	0.169	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.48 Call	Bond Future	1.1900	0.0012	1.0800	0.0011	9.244	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.48 Put	Bond Future	7673.1800	7.6732	7555.1000	7.5551	1.539	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.49 Call	Bond Future	1.2900	0.0013	1.1800	0.0012	8.527	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.49 Put	Bond Future	7607.6800	7.6077	7489.6000	7.4896	1.552	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.47 Call	Bond Future	1.1000	0.0011	0.9900	0.0010	10.000	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.47 Put	Bond Future	7738.7800	7.7388	7620.7000	7.6207	1.526	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.80 Put	Bond Future	5632.6200	5.6326	5514.2700	5.5143	2.101	0.0000	0.0000
2023/10/12	R248	02/11/2023	11.80 Call	Bond Future	12.8100	0.0128	12.4300	0.0124	2.966	0.0000	0.0000
2023/10/12	R248	02/11/2023	12.50 Put	Bond Future	1923.4600	1.9235	1820.3300	1.8203	5.362	0.0000	0.0000
2023/10/12	R248	02/11/2023	12.50 Call	Bond Future	476.0000	0.4760	490.8400	0.4908	3.118	0.0000	0.0000
2023/10/12	R248	02/11/2023	13.60 Call	Bond Future	4419.7300	4.4197	4522.5600	4.5226	2.327	0.0000	0.0000
2023/10/12	R248	02/11/2023	13.60 Put	Bond Future	84.4600	0.0845	69.3200	0.0693	17.926	0.0000	0.0000
2023/10/12	R248	01/02/2024		Bond Future	12.8853	73.3260	12.8629	73.4466	0.174	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.15 Call	Bond Future	885.6500	0.8857	908.7200	0.9087	2.605	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.15 Put	Bond Future	5043.6700	5.0437	4946.1700	4.9462	1.933	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.16 Call	Bond Future	899.6500	0.8997	923.0400	0.9230	2.600	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.16 Put	Bond Future	4998.1800	4.9982	4901.0000	4.9010	1.944	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.14 Call	Bond Future	871.8100	0.8718	894.5500	0.8946	2.608	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.14 Put	Bond Future	5089.4000	5.0894	4991.5700	4.9916	1.922	0.0000	0.0000
2023/10/12	R248	01/02/2024	11.50 Put	Bond Future	8482.3000	8.4823	8369.2900	8.3693	1.332	0.0000	0.0000
2023/10/12	R248	01/02/2024	11.50 Call	Bond Future	268.5900	0.2686	276.1500	0.2762	2.815	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.30 Put	Bond Future	4396.4200	4.3964	4304.1100	4.3041	2.100	0.0000	0.0000
2023/10/12	R248	01/02/2024	12.30 Call	Bond Future	1121.9000	1.1219	1150.1600	1.1502	2.519	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.37 Call	Bond Future	4035.7400	4.0357	4106.1000	4.1061	1.743	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.37 Put	Bond Future	1517.8700	1.5179	1467.6600	1.4677	3.308	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.10 Call	Bond Future	3139.3200	3.1393	3199.6600	3.1997	1.922	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.10 Put	Bond Future	2003.3700	2.0034	1943.1400	1.9431	3.006	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.90 Call	Bond Future	5968.0100	5.9680	6054.5100	6.0545	1.449	0.0000	0.0000
2023/10/12	R248	01/02/2024	13.90 Put	Bond Future	879.8000	0.8798	845.7300	0.8457	3.872	0.0000	0.0000
2023/10/12	R248	02/05/2024		Bond Future	13.0017	70.5269	12.9784	70.6503	0.179	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	
2023/10/12	R248	02/05/2024	11.47 Call	Bond Future	623.9000	0.6239	638.7000	0.6387	2.372	0.0000	0.0000
2023/10/12	R248	02/05/2024	11.47 Put	Bond Future	9651.7200	9.6517	9543.1800	9.5432	1.125	0.0000	0.0000
2023/10/12	R248	02/05/2024	11.48 Call	Bond Future	632.5600	0.6326	647.5400	0.6475	2.368	0.0000	0.0000
2023/10/12	R248	02/05/2024	11.48 Put	Bond Future	9594.8200	9.5948	9486.4600	9.4865	1.129	0.0000	0.0000
2023/10/12	R248	02/05/2024	11.46 Call	Bond Future	615.4600	0.6155	630.0800	0.6301	2.375	0.0000	0.0000
2023/10/12	R248	02/05/2024	11.46 Put	Bond Future	9708.9400	9.7089	9600.2200	9.6002	1.120	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.31 Call	Bond Future	2122.3400	2.1223	2160.9200	2.1609	1.818	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.31 Put	Bond Future	6563.5000	6.5635	6475.8600	6.4759	1.335	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.32 Call	Bond Future	2139.7900	2.1398	2178.6200	2.1786	1.815	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.32 Put	Bond Future	6522.8500	6.5229	6435.4600	6.4355	1.340	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.30 Call	Bond Future	2104.9900	2.1050	2143.3100	2.1433	1.820	0.0000	0.0000
2023/10/12	R248	01/08/2024	12.30 Put	Bond Future	6604.3300	6.6043	6516.4300	6.5164	1.331	0.0000	0.0000
2023/10/12	R248	01/08/2024		Bond Future	13.1175	72.1394	13.0933	72.2656	0.185	0.0000	0.0000
2023/10/12	R248	07/11/2024		Bond Future	13.2631	69.4114	13.2377	69.5408	0.191	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.79 Call	Bond Future	3294.1600	3.2942	3346.2000	3.3462	1.580	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.79 Put	Bond Future	5785.7500	5.7858	5708.3300	5.7083	1.338	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.80 Call	Bond Future	3316.9100	3.3169	3369.1900	3.3692	1.576	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.80 Put	Bond Future	5754.1500	5.7542	5676.9700	5.6770	1.341	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.78 Call	Bond Future	3271.4800	3.2715	3323.2700	3.3233	1.583	0.0000	0.0000
2023/10/12	R248	07/11/2024	12.78 Put	Bond Future	5817.5000	5.8175	5739.8300	5.7398	1.335	0.0000	0.0000
2023/10/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

