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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2023 TO 11/10/2023

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
2023/10/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	2025	02/11/2023		Bond Future	172.7425	172.7425	172.7993	0.033	0.0000	0.0000
2023/10/11	2025	01/02/2024		Bond Future	174.8145	174.8145	174.8725	0.033	0.0000	0.0000
2023/10/11	2025	02/05/2024		Bond Future	178.7909	178.7909	178.8506	0.033	0.0000	0.0000
2023/10/11	2025	01/08/2024		Bond Future	181.0814	181.0814	181.1431	0.034	0.0000	0.0000
2023/10/11	2025	07/11/2024		Bond Future	185.4630	185.4630	185.5280	0.035	0.0000	0.0000
2023/10/11	2029	02/11/2023		Bond Future	124.8304	124.8304	124.8949	0.052	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	
2023/10/11	2029	01/02/2024		Bond Future	127.6231	127.6231	127.6890	127.6890	0.052	0.0000	0.0000
2023/10/11	2029	02/05/2024		Bond Future	129.1606	129.1606	129.2282	129.2282	0.052	0.0000	0.0000
2023/10/11	2029	01/08/2024		Bond Future	132.1431	132.1431	132.2125	132.2125	0.053	0.0000	0.0000
2023/10/11	2029	07/11/2024		Bond Future	133.9401	133.9401	134.0129	134.0129	0.054	0.0000	0.0000
2023/10/11	2030	02/11/2023		Bond Future	10.7914	89.6971	10.7223	89.9805	0.640	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.81 Call	Bond Future	764.0200	0.7640	904.7200	0.9047	18.416	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.81 Put	Bond Future	687.6800	0.6877	544.9500	0.5450	20.755	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.82 Call	Bond Future	787.8700	0.7879	931.0600	0.9311	18.174	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.82 Put	Bond Future	670.6100	0.6706	530.3700	0.5304	20.912	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.80 Call	Bond Future	740.5200	0.7405	878.7200	0.8787	18.663	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.80 Put	Bond Future	705.1200	0.7051	559.8900	0.5599	20.596	0.0000	0.0000
2023/10/11	2030	02/11/2023	9.57 Put	Bond Future	5189.0900	5.1891	4905.6700	4.9057	5.462	0.0000	0.0000
2023/10/11	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.07 Put	Bond Future	3022.7200	3.0227	2741.4500	2.7415	9.305	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.07 Call	Bond Future	3.2200	0.0032	5.3800	0.0054	67.081	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.57 Call	Bond Future	3202.2500	3.2023	3459.4500	3.4595	8.032	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.57 Put	Bond Future	83.3000	0.0833	57.0700	0.0571	31.489	0.0000	0.0000
2023/10/11	2030	02/11/2023	9.89 Put	Bond Future	3793.4300	3.7934	3510.2100	3.5102	7.466	0.0000	0.0000
2023/10/11	2030	02/11/2023	9.89 Call	Bond Future	0.2500	0.0003	0.4600	0.0005	84.000	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.39 Put	Bond Future	1768.4300	1.7684	1521.6300	1.5216	13.956	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.39 Call	Bond Future	104.2300	0.1042	140.8600	0.1409	35.143	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.43 Call	Bond Future	2694.6600	2.6947	2940.6900	2.9407	9.130	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.43 Put	Bond Future	126.0700	0.1261	88.6700	0.0887	29.666	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.62 Put	Bond Future	1084.8200	1.0848	892.7400	0.8927	17.706	0.0000	0.0000
2023/10/11	2030	02/11/2023	10.62 Call	Bond Future	379.1000	0.3791	470.4500	0.4705	24.097	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.12 Put	Bond Future	303.7400	0.3037	226.5200	0.2265	25.423	0.0000	0.0000
2023/10/11	2030	02/11/2023	11.12 Call	Bond Future	1637.5200	1.6375	1843.7300	1.8437	12.593	0.0000	0.0000
2023/10/11	2030	02/11/2023	12.27 Call	Bond Future	5813.8300	5.8138	6093.5100	6.0935	4.811	0.0000	0.0000
2023/10/11	2030	02/11/2023	12.27 Put	Bond Future	9.4500	0.0095	5.7000	0.0057	39.683	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.89 Put	Bond Future	4580.5100	4.5805	4346.1200	4.3461	5.117	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.89 Call	Bond Future	512.3000	0.5123	567.5100	0.5675	10.777	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.39 Put	Bond Future	2982.1600	2.9822	2786.8300	2.7868	6.550	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.39 Call	Bond Future	984.4600	0.9845	1078.7300	1.0787	9.576	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.86 Call	Bond Future	4338.8100	4.3388	4565.2900	4.5653	5.220	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.86 Put	Bond Future	579.1000	0.5791	515.9800	0.5160	10.900	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.16 Put	Bond Future	3669.3000	3.6693	3454.0400	3.4540	5.867	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.16 Call	Bond Future	726.4900	0.7265	800.8300	0.8008	10.233	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.00 Call	Bond Future	2039.0700	2.0391	2194.1100	2.1941	7.603	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	
2023/10/11	2030	01/02/2024	11.00 Put	Bond Future	1589.2800	1.5893	1454.7200	1.4547	8.467	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.75 Call	Bond Future	4006.3500	4.0064	4225.7100	4.2257	5.475	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.75 Put	Bond Future	661.0800	0.6611	590.8400	0.5908	10.625	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.57 Put	Bond Future	5756.2400	5.7562	5504.2600	5.5043	4.378	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.57 Call	Bond Future	331.5200	0.3315	369.1400	0.3691	11.348	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.07 Put	Bond Future	3963.9200	3.9639	3741.8200	3.7418	5.603	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.07 Call	Bond Future	647.9000	0.6479	715.4000	0.7154	10.418	0.0000	0.0000
2023/10/11	2030	01/02/2024	12.10 Call	Bond Future	5086.7400	5.0867	5326.7800	5.3268	4.719	0.0000	0.0000
2023/10/11	2030	01/02/2024	12.10 Put	Bond Future	431.6500	0.4317	382.0900	0.3821	11.482	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.31 Call	Bond Future	2778.2900	2.7783	2962.8800	2.9629	6.644	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.31 Put	Bond Future	1116.7900	1.1168	1011.7800	1.0118	9.403	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.93 Put	Bond Future	4440.4900	4.4405	4208.6700	4.2087	5.221	0.0000	0.0000
2023/10/11	2030	01/02/2024	9.93 Call	Bond Future	540.1000	0.5401	597.8800	0.5979	10.698	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.36 Call	Bond Future	2908.7900	2.9088	3097.7800	3.0978	6.497	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.36 Put	Bond Future	1053.8400	1.0538	953.2300	0.9532	9.547	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.37 Call	Bond Future	2935.0800	2.9351	3124.9500	3.1250	6.469	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.37 Put	Bond Future	1041.5000	1.0415	941.7700	0.9418	9.576	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.35 Call	Bond Future	2882.4200	2.8824	3070.5500	3.0706	6.527	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.35 Put	Bond Future	1066.1100	1.0661	964.6400	0.9646	9.518	0.0000	0.0000
2023/10/11	2030	01/02/2024		Bond Future	10.8863	87.6758	10.8135	87.9654	0.669	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.85 Call	Bond Future	4308.2400	4.3082	4534.1000	4.5341	5.243	0.0000	0.0000
2023/10/11	2030	01/02/2024	11.85 Put	Bond Future	586.1000	0.5861	522.3600	0.5224	10.875	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.00 Put	Bond Future	4199.5100	4.1995	3972.4200	3.9724	5.408	0.0000	0.0000
2023/10/11	2030	01/02/2024	10.00 Call	Bond Future	591.8900	0.5919	654.4000	0.6544	10.561	0.0000	0.0000
2023/10/11	2030	02/05/2024		Bond Future	10.9852	89.6494	10.9083	89.9456	0.701	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.66 Put	Bond Future	5944.3800	5.9444	5706.4900	5.7065	4.002	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.66 Call	Bond Future	664.5200	0.6645	722.8900	0.7229	8.784	0.0000	0.0000
2023/10/11	2030	02/05/2024	10.16 Put	Bond Future	4319.6500	4.3197	4110.5500	4.1106	4.841	0.0000	0.0000
2023/10/11	2030	02/05/2024	10.16 Call	Bond Future	1077.1700	1.0772	1164.3300	1.1643	8.092	0.0000	0.0000
2023/10/11	2030	02/05/2024	11.94 Call	Bond Future	4671.4400	4.6714	4884.5300	4.8845	4.562	0.0000	0.0000
2023/10/11	2030	02/05/2024	11.94 Put	Bond Future	1098.1600	1.0982	1014.9900	1.0150	7.574	0.0000	0.0000
2023/10/11	2030	02/05/2024	10.62 Put	Bond Future	3107.3700	3.1074	2931.9500	2.9320	5.645	0.0000	0.0000
2023/10/11	2030	02/05/2024	10.62 Call	Bond Future	1690.4100	1.6904	1811.2500	1.8113	7.149	0.0000	0.0000
2023/10/11	2030	02/05/2024	11.12 Put	Bond Future	2112.4400	2.1124	1975.6800	1.9757	6.474	0.0000	0.0000
2023/10/11	2030	02/05/2024	11.12 Call	Bond Future	2628.1800	2.6282	2787.6800	2.7877	6.069	0.0000	0.0000
2023/10/11	2030	02/05/2024	13.15 Call	Bond Future	8262.9800	8.2630	8522.6700	8.5227	3.143	0.0000	0.0000
2023/10/11	2030	02/05/2024	13.15 Put	Bond Future	419.6000	0.4196	383.0300	0.3830	8.715	0.0000	0.0000
2023/10/11	2030	02/05/2024	12.38 Call	Bond Future	5930.8100	5.9308	6164.9700	6.1650	3.948	0.0000	0.0000
2023/10/11	2030	02/05/2024	12.38 Put	Bond Future	772.2900	0.7723	710.1900	0.7102	8.041	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	
2023/10/11	2030	02/05/2024	10.82 Put	Bond Future	2667.2400	2.6672	2507.3900	2.5074	5.993	0.0000	0.0000
2023/10/11	2030	02/05/2024	10.82 Call	Bond Future	2029.7200	2.0297	2166.1300	2.1661	6.721	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.82 Call	Bond Future	778.7400	0.7787	845.4700	0.8455	8.569	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.82 Put	Bond Future	5400.5200	5.4005	5170.9900	5.1710	4.250	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.83 Call	Bond Future	786.4800	0.7865	853.7600	0.8538	8.555	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.83 Put	Bond Future	5367.3200	5.3673	5138.3400	5.1383	4.266	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.81 Call	Bond Future	771.2700	0.7713	837.4600	0.8375	8.582	0.0000	0.0000
2023/10/11	2030	02/05/2024	9.81 Put	Bond Future	5434.0100	5.4340	5203.9400	5.2039	4.234	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.38 Call	Bond Future	1515.9400	1.5159	1622.6700	1.6227	7.041	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.38 Put	Bond Future	4185.1200	4.1851	3988.6200	3.9886	4.695	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.39 Call	Bond Future	1529.5600	1.5296	1636.9400	1.6369	7.020	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.39 Put	Bond Future	4160.2600	4.1603	3964.4100	3.9644	4.708	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.37 Call	Bond Future	1502.1100	1.5021	1608.1700	1.6082	7.061	0.0000	0.0000
2023/10/11	2030	01/08/2024	10.37 Put	Bond Future	4209.7800	4.2098	4012.6100	4.0126	4.684	0.0000	0.0000
2023/10/11	2030	01/08/2024		Bond Future	11.0866	87.6931	11.0050	87.9963	0.736	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.75 Call	Bond Future	2073.5100	2.0735	2204.1000	2.2041	6.298	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.75 Put	Bond Future	3750.6100	3.7506	3569.7400	3.5697	4.822	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.76 Call	Bond Future	2089.2900	2.0893	2220.5200	2.2205	6.281	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.76 Put	Bond Future	3729.9100	3.7299	3549.6800	3.5497	4.832	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.74 Call	Bond Future	2057.8000	2.0578	2187.7500	2.1878	6.315	0.0000	0.0000
2023/10/11	2030	07/11/2024	10.74 Put	Bond Future	3771.4100	3.7714	3589.9000	3.5899	4.813	0.0000	0.0000
2023/10/11	2030	07/11/2024		Bond Future	11.2150	89.7903	11.1278	90.1017	0.777	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.85 Put	Bond Future	3917.5600	3.9176	3595.9600	3.5960	8.209	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.85 Call	Bond Future	0.9800	0.0010	1.7300	0.0017	76.531	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.78 Call	Bond Future	1097.0700	1.0971	1282.9500	1.2830	16.943	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.78 Put	Bond Future	602.3100	0.6023	465.8400	0.4658	22.658	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.28 Call	Bond Future	107.9300	0.1079	148.9400	0.1489	37.997	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.28 Put	Bond Future	1946.9300	1.9469	1665.5900	1.6656	14.450	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.71 Put	Bond Future	4607.7000	4.6077	4285.5000	4.2855	6.993	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.71 Call	Bond Future	0.1900	0.0002	0.3400	0.0003	78.947	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.50 Call	Bond Future	405.2700	0.4053	508.5300	0.5085	25.479	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.50 Put	Bond Future	1206.7500	1.2068	987.6600	0.9877	18.155	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.00 Call	Bond Future	4.7000	0.0047	7.9900	0.0080	70.000	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.00 Put	Bond Future	3188.9700	3.1890	2869.9100	2.8699	10.005	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.58 Put	Bond Future	5255.6300	5.2556	4933.3100	4.9333	6.133	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.58 Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.60 Call	Bond Future	613.6700	0.6137	747.8100	0.7478	21.859	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.60 Put	Bond Future	949.1200	0.9491	760.9100	0.7609	19.830	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	
2023/10/11	2032	02/11/2023	10.35 Put	Bond Future	6417.7500	6.4178	6095.4000	6.0954	5.023	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.90 Put	Bond Future	438.1800	0.4382	331.0300	0.3310	24.453	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.90 Call	Bond Future	1480.2900	1.4803	1695.4900	1.6955	14.538	0.0000	0.0000
2023/10/11	2032	02/11/2023		Bond Future	11.6724	82.8279	11.6028	83.1502	0.596	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.23 Call	Bond Future	71.8400	0.0718	102.0000	0.1020	41.982	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.23 Put	Bond Future	2149.0200	2.1490	1856.8300	1.8568	13.596	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.24 Call	Bond Future	78.2300	0.0782	110.4100	0.1104	41.135	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.24 Put	Bond Future	2107.7000	2.1077	1817.5300	1.8175	13.767	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.22 Call	Bond Future	65.8000	0.0658	93.9900	0.0940	42.842	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.22 Put	Bond Future	2190.7200	2.1907	1896.5600	1.8966	13.428	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.59 Put	Bond Future	5205.5500	5.2056	4883.2400	4.8832	6.192	0.0000	0.0000
2023/10/11	2032	02/11/2023	10.59 Call	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.09 Put	Bond Future	2765.5200	2.7655	2452.6500	2.4527	11.313	0.0000	0.0000
2023/10/11	2032	02/11/2023	11.09 Call	Bond Future	16.7200	0.0167	26.2000	0.0262	56.699	0.0000	0.0000
2023/10/11	2032	02/11/2023	12.26 Call	Bond Future	2817.1200	2.8171	3092.0400	3.0920	9.759	0.0000	0.0000
2023/10/11	2032	02/11/2023	12.26 Put	Bond Future	161.7500	0.1618	114.3200	0.1143	29.323	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.59 Put	Bond Future	6059.9800	6.0600	5777.5300	5.7775	4.661	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.59 Call	Bond Future	399.2200	0.3992	446.1600	0.4462	11.758	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.09 Put	Bond Future	4090.0100	4.0900	3847.5400	3.8475	5.928	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.09 Call	Bond Future	846.2000	0.8462	933.1200	0.9331	10.272	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.73 Call	Bond Future	4883.7600	4.8838	5134.2100	5.1342	5.128	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.73 Put	Bond Future	787.4500	0.7875	708.5100	0.7085	10.025	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.78 Put	Bond Future	5266.3600	5.2664	4997.0700	4.9971	5.113	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.78 Call	Bond Future	534.4300	0.5344	594.5300	0.5945	11.246	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.75 Call	Bond Future	2026.7100	2.0267	2185.6900	2.1857	7.844	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.75 Put	Bond Future	2211.6800	2.2117	2041.2700	2.0413	7.705	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.50 Call	Bond Future	4129.1600	4.1292	4362.2400	4.3622	5.645	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.50 Put	Bond Future	1010.7200	1.0107	914.4100	0.9144	9.529	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.01 Put	Bond Future	8726.8000	8.7268	8417.2000	8.4172	3.548	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.01 Call	Bond Future	149.5300	0.1495	169.3200	0.1693	13.235	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.76 Put	Bond Future	5347.6800	5.3477	5076.8900	5.0769	5.064	0.0000	0.0000
2023/10/11	2032	01/02/2024	10.76 Call	Bond Future	518.5900	0.5186	577.1900	0.5772	11.300	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.62 Call	Bond Future	4518.3600	4.5184	4760.8400	4.7608	5.367	0.0000	0.0000
2023/10/11	2032	01/02/2024	12.62 Put	Bond Future	887.7100	0.8877	800.8000	0.8008	9.790	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.84 Call	Bond Future	2242.0800	2.2421	2411.0400	2.4110	7.536	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.84 Put	Bond Future	2021.1500	2.0212	1860.7200	1.8607	7.938	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.85 Call	Bond Future	2266.6800	2.2667	2436.7400	2.4367	7.503	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.85 Put	Bond Future	2000.8100	2.0008	1841.4800	1.8415	7.963	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	
2023/10/11	2032	01/02/2024	11.83 Call	Bond Future	2217.6100	2.2176	2385.4700	2.3855	7.569	0.0000	0.0000
2023/10/11	2032	01/02/2024	11.83 Put	Bond Future	2041.6500	2.0417	1880.1200	1.8801	7.912	0.0000	0.0000
2023/10/11	2032	01/02/2024		Bond Future	11.7909	84.6605	11.7181	84.9899	0.618	0.0000	0.0000
2023/10/11	2032	02/05/2024		Bond Future	11.9108	82.4035	11.8345	82.7404	0.641	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.36 Put	Bond Future	7833.6900	7.8337	7552.0100	7.5520	3.596	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.36 Call	Bond Future	615.5000	0.6155	670.7300	0.6707	8.973	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.86 Put	Bond Future	5844.9700	5.8450	5593.2100	5.5932	4.307	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.86 Call	Bond Future	1041.3100	1.0413	1126.4600	1.1265	8.177	0.0000	0.0000
2023/10/11	2032	02/05/2024	12.90 Call	Bond Future	5534.1800	5.5342	5776.4400	5.7764	4.378	0.0000	0.0000
2023/10/11	2032	02/05/2024	12.90 Put	Bond Future	1325.8000	1.3258	1231.1500	1.2312	7.139	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.59 Put	Bond Future	6886.0800	6.8861	6617.1200	6.6171	3.906	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.59 Call	Bond Future	789.2600	0.7893	857.2100	0.8572	8.609	0.0000	0.0000
2023/10/11	2032	02/05/2024	11.09 Put	Bond Future	5023.9500	5.0240	4788.6900	4.7887	4.683	0.0000	0.0000
2023/10/11	2032	02/05/2024	11.09 Call	Bond Future	1302.4800	1.3025	1404.1300	1.4041	7.804	0.0000	0.0000
2023/10/11	2032	02/05/2024	13.18 Call	Bond Future	6421.1400	6.4211	6678.5300	6.6785	4.008	0.0000	0.0000
2023/10/11	2032	02/05/2024	13.18 Put	Bond Future	1073.4700	1.0735	993.9500	0.9940	7.408	0.0000	0.0000
2023/10/11	2032	02/05/2024	13.35 Call	Bond Future	6972.9200	6.9729	7238.4300	7.2384	3.808	0.0000	0.0000
2023/10/11	2032	02/05/2024	13.35 Put	Bond Future	944.3100	0.9443	872.9100	0.8729	7.561	0.0000	0.0000
2023/10/11	2032	02/05/2024	11.35 Put	Bond Future	4193.5800	4.1936	3979.1200	3.9791	5.114	0.0000	0.0000
2023/10/11	2032	02/05/2024	11.35 Call	Bond Future	1674.3700	1.6744	1796.8200	1.7968	7.313	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.65 Put	Bond Future	6647.8100	6.6478	6382.4700	6.3825	3.991	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.65 Call	Bond Future	840.5100	0.8405	912.0800	0.9121	8.515	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.55 Call	Bond Future	756.4500	0.7565	822.0600	0.8221	8.673	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.55 Put	Bond Future	7046.9700	7.0470	6775.6700	6.7757	3.850	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.56 Call	Bond Future	764.5000	0.7645	830.6900	0.8307	8.658	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.56 Put	Bond Future	7006.5500	7.0066	6735.8300	6.7358	3.864	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.54 Call	Bond Future	748.4600	0.7485	813.5000	0.8135	8.690	0.0000	0.0000
2023/10/11	2032	02/05/2024	10.54 Put	Bond Future	7087.5000	7.0875	6815.6300	6.8156	3.836	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.14 Call	Bond Future	1548.2900	1.5483	1657.9900	1.6580	7.085	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.14 Put	Bond Future	5499.6100	5.4996	5264.4700	5.2645	4.276	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.15 Call	Bond Future	1561.1200	1.5611	1671.5000	1.6715	7.071	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.15 Put	Bond Future	5466.7600	5.4668	5232.3000	5.2323	4.289	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.13 Call	Bond Future	1535.5400	1.5355	1644.5500	1.6446	7.099	0.0000	0.0000
2023/10/11	2032	01/08/2024	11.13 Put	Bond Future	5532.5700	5.5326	5296.7400	5.2967	4.263	0.0000	0.0000
2023/10/11	2032	01/08/2024		Bond Future	12.0315	84.2874	11.9515	84.6322	0.665	0.0000	0.0000
2023/10/11	2032	07/11/2024		Bond Future	12.1874	82.1358	12.1029	82.4898	0.694	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.48 Call	Bond Future	2018.5500	2.0186	2150.7900	2.1508	6.551	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.48 Put	Bond Future	5043.1200	5.0431	4821.3800	4.8214	4.397	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.49 Call	Bond Future	2033.1200	2.0331	2166.0500	2.1661	6.538	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	
2023/10/11	2032	07/11/2024	11.49 Put	Bond Future	5013.9400	5.0139	4792.8900	4.7929	4.409	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.47 Call	Bond Future	2004.3700	2.0044	2135.9300	2.1359	6.564	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.47 Put	Bond Future	5072.7300	5.0727	4850.3100	4.8503	4.385	0.0000	0.0000
2023/10/11	2032	07/11/2024	13.36 Call	Bond Future	6473.5800	6.4736	6725.4900	6.7255	3.891	0.0000	0.0000
2023/10/11	2032	07/11/2024	13.36 Put	Bond Future	1763.2000	1.7632	1661.1300	1.6611	5.789	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.64 Put	Bond Future	4617.2200	4.6172	4407.0000	4.4070	4.553	0.0000	0.0000
2023/10/11	2032	07/11/2024	11.64 Call	Bond Future	2289.2700	2.2893	2433.0300	2.4330	6.280	0.0000	0.0000
2023/10/11	2033	02/11/2023		Bond Future	117.3586	117.3586	117.2304	117.2304	0.109	0.0000	0.0000
2023/10/11	2033	01/02/2024		Bond Future	119.9841	119.9841	119.8530	119.8530	0.109	0.0000	0.0000
2023/10/11	2033	02/05/2024		Bond Future	121.2525	121.2525	121.1187	121.1187	0.110	0.0000	0.0000
2023/10/11	2033	01/08/2024		Bond Future	124.0524	124.0524	123.9157	123.9157	0.110	0.0000	0.0000
2023/10/11	2033	07/11/2024		Bond Future	125.5551	125.5551	125.4166	125.4166	0.110	0.0000	0.0000
2023/10/11	2037	02/11/2023		Bond Future	12.6154	76.0971	12.5758	76.2991	0.314	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.56 Call	Bond Future	8.1000	0.0081	8.8100	0.0088	8.765	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.56 Put	Bond Future	5681.4900	5.6815	5480.1900	5.4802	3.543	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.57 Call	Bond Future	8.6500	0.0087	9.4200	0.0094	8.902	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.57 Put	Bond Future	5625.3300	5.6253	5424.0900	5.4241	3.577	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.55 Call	Bond Future	7.5900	0.0076	8.2400	0.0082	8.564	0.0000	0.0000
2023/10/11	2037	02/11/2023	11.55 Put	Bond Future	5737.7500	5.7378	5536.3900	5.5364	3.509	0.0000	0.0000
2023/10/11	2037	02/11/2023	13.89 Call	Bond Future	6104.2300	6.1042	6300.8100	6.3008	3.220	0.0000	0.0000
2023/10/11	2037	02/11/2023	13.89 Put	Bond Future	18.5600	0.0186	13.1300	0.0131	29.256	0.0000	0.0000
2023/10/11	2037	02/11/2023	12.52 Put	Bond Future	1281.1900	1.2812	1147.0900	1.1471	10.467	0.0000	0.0000
2023/10/11	2037	02/11/2023	12.52 Call	Bond Future	793.2200	0.7932	861.1300	0.8611	8.561	0.0000	0.0000
2023/10/11	2037	02/11/2023	12.02 Put	Bond Future	3243.3600	3.2434	3053.5800	3.0536	5.851	0.0000	0.0000
2023/10/11	2037	02/11/2023	12.02 Call	Bond Future	118.6900	0.1187	130.9200	0.1309	10.304	0.0000	0.0000
2023/10/11	2037	01/02/2024	13.93 Call	Bond Future	6281.6200	6.2816	6443.6700	6.4437	2.580	0.0000	0.0000
2023/10/11	2037	01/02/2024	13.93 Put	Bond Future	696.6600	0.6967	652.3000	0.6523	6.368	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.93 Call	Bond Future	2873.8300	2.8738	2983.9600	2.9840	3.832	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.93 Put	Bond Future	1958.5100	1.9585	1862.2300	1.8622	4.916	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.09 Put	Bond Future	4348.1200	4.3481	4194.0000	4.1940	3.545	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.09 Call	Bond Future	962.6200	0.9626	1014.9100	1.0149	5.432	0.0000	0.0000
2023/10/11	2037	01/02/2024		Bond Future	12.7452	73.5246	12.7040	73.7310	0.323	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.32 Call	Bond Future	1367.3500	1.3674	1435.0400	1.4350	4.950	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.32 Put	Bond Future	3538.7100	3.5387	3399.9900	3.4000	3.920	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.33 Call	Bond Future	1386.9500	1.3870	1455.3400	1.4553	4.931	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.33 Put	Bond Future	3506.1600	3.5062	3368.1400	3.3681	3.937	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.31 Call	Bond Future	1347.9200	1.3479	1414.9200	1.4149	4.971	0.0000	0.0000
2023/10/11	2037	01/02/2024	12.31 Put	Bond Future	3571.4800	3.5715	3432.0700	3.4321	3.903	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	
2023/10/11	2037	02/05/2024		Bond Future	12.8769	75.1796	12.8341	75.3907	0.333	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.44 Call	Bond Future	681.3200	0.6813	714.7600	0.7148	4.908	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.44 Put	Bond Future	8271.2900	8.2713	8093.6000	8.0936	2.148	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.45 Call	Bond Future	690.0500	0.6901	723.8400	0.7238	4.897	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.45 Put	Bond Future	8223.3200	8.2233	8045.9800	8.0460	2.157	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.43 Call	Bond Future	672.6800	0.6727	705.7600	0.7058	4.918	0.0000	0.0000
2023/10/11	2037	02/05/2024	11.43 Put	Bond Future	8319.4000	8.3194	8141.3500	8.1414	2.140	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.10 Call	Bond Future	1791.6200	1.7916	1858.1600	1.8582	3.714	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.10 Put	Bond Future	6396.3500	6.3964	6246.7200	6.2467	2.339	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.11 Call	Bond Future	1806.5100	1.8065	1873.4700	1.8735	3.707	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.11 Put	Bond Future	6358.5200	6.3585	6209.3100	6.2093	2.347	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.09 Call	Bond Future	1776.8200	1.7768	1842.9300	1.8429	3.721	0.0000	0.0000
2023/10/11	2037	01/08/2024	12.09 Put	Bond Future	6434.3200	6.4343	6284.2600	6.2843	2.332	0.0000	0.0000
2023/10/11	2037	01/08/2024		Bond Future	13.0128	72.6420	12.9681	72.8581	0.344	0.0000	0.0000
2023/10/11	2037	01/08/2024	13.82 Call	Bond Future	6019.1500	6.0192	6159.9800	6.1600	2.340	0.0000	0.0000
2023/10/11	2037	01/08/2024	13.82 Put	Bond Future	2275.6500	2.2757	2200.3100	2.2003	3.311	0.0000	0.0000
2023/10/11	2037	01/08/2024	13.17 Call	Bond Future	4115.4700	4.1155	4230.7300	4.2307	2.801	0.0000	0.0000
2023/10/11	2037	01/08/2024	13.17 Put	Bond Future	3363.4100	3.3634	3262.5000	3.2625	3.000	0.0000	0.0000
2023/10/11	2037	07/11/2024		Bond Future	13.1691	74.3779	13.1222	74.6000	0.356	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.58 Call	Bond Future	2684.2900	2.6843	2771.8400	2.7718	3.262	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.58 Put	Bond Future	5549.6200	5.5496	5415.0500	5.4151	2.425	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.59 Call	Bond Future	2704.2200	2.7042	2792.2100	2.7922	3.254	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.59 Put	Bond Future	5519.5400	5.5195	5385.4100	5.3854	2.430	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.57 Call	Bond Future	2664.4400	2.6644	2751.5500	2.7516	3.269	0.0000	0.0000
2023/10/11	2037	07/11/2024	12.57 Put	Bond Future	5579.8200	5.5798	5444.8100	5.4448	2.420	0.0000	0.0000
2023/10/11	2038	02/11/2023		Bond Future	126.6931	126.6931	126.7660	126.7660	0.058	0.0000	0.0000
2023/10/11	2038	01/02/2024		Bond Future	127.5106	127.5106	127.5852	127.5852	0.059	0.0000	0.0000
2023/10/11	2038	02/05/2024		Bond Future	130.4111	130.4111	130.4874	130.4874	0.059	0.0000	0.0000
2023/10/11	2038	01/08/2024		Bond Future	131.3546	131.3546	131.4332	131.4332	0.060	0.0000	0.0000
2023/10/11	2038	07/11/2024		Bond Future	134.5319	134.5319	134.6139	134.6139	0.061	0.0000	0.0000
2023/10/11	2040	02/11/2023	11.50 Put	Bond Future	7668.8000	7.6688	7401.9700	7.4020	3.479	0.0000	0.0000
2023/10/11	2040	02/11/2023	11.50 Call	Bond Future	1.1700	0.0012	1.3300	0.0013	13.675	0.0000	0.0000
2023/10/11	2040	02/11/2023	12.10 Put	Bond Future	4112.6900	4.1127	3855.7300	3.8557	6.248	0.0000	0.0000
2023/10/11	2040	02/11/2023	12.10 Call	Bond Future	61.9200	0.0619	71.9500	0.0720	16.198	0.0000	0.0000
2023/10/11	2040	02/11/2023	12.97 Call	Bond Future	1518.0800	1.5181	1665.2900	1.6653	9.697	0.0000	0.0000
2023/10/11	2040	02/11/2023	12.97 Put	Bond Future	752.6600	0.7527	632.8800	0.6329	15.914	0.0000	0.0000
2023/10/11	2040	02/11/2023	13.10 Call	Bond Future	1975.9100	1.9759	2148.3900	2.1484	8.729	0.0000	0.0000
2023/10/11	2040	02/11/2023	13.10 Put	Bond Future	531.2600	0.5313	436.7500	0.4368	17.790	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
2023/10/11	2040	02/11/2023	13.90 Call	Bond Future	5452.7200	5.4527	5707.4500	4.672	0.0000	0.0000
2023/10/11	2040	02/11/2023	13.90 Put	Bond Future	41.2600	0.0413	29.0000	0.0290	29.714	0.0000
2023/10/11	2040	02/11/2023	11.59 Call	Bond Future	2.3400	0.0023	2.6800	0.0027	14.530	0.0000
2023/10/11	2040	02/11/2023	11.59 Put	Bond Future	7111.0700	7.1111	6844.4200	6.8444	3.750	0.0000
2023/10/11	2040	02/11/2023	11.60 Call	Bond Future	2.5200	0.0025	2.8900	0.0029	14.683	0.0000
2023/10/11	2040	02/11/2023	11.60 Put	Bond Future	7049.5200	7.0495	6782.9000	6.7829	3.782	0.0000
2023/10/11	2040	02/11/2023	11.58 Call	Bond Future	2.1700	0.0022	2.4900	0.0025	14.747	0.0000
2023/10/11	2040	02/11/2023	11.58 Put	Bond Future	7172.7100	7.1727	6906.0400	6.9060	3.718	0.0000
2023/10/11	2040	02/11/2023	11.80 Put	Bond Future	5837.5600	5.8376	5572.2100	5.5722	4.546	0.0000
2023/10/11	2040	02/11/2023	11.80 Call	Bond Future	10.1500	0.0102	11.7900	0.0118	16.158	0.0000
2023/10/11	2040	02/11/2023	12.60 Put	Bond Future	1779.3800	1.7794	1583.2100	1.5832	11.025	0.0000
2023/10/11	2040	02/11/2023	12.60 Call	Bond Future	555.3900	0.5554	626.2100	0.6262	12.751	0.0000
2023/10/11	2040	02/11/2023	13.64 Call	Bond Future	4262.2000	4.2622	4503.0600	4.5031	5.651	0.0000
2023/10/11	2040	02/11/2023	13.64 Put	Bond Future	100.9500	0.1010	74.8200	0.0748	25.884	0.0000
2023/10/11	2040	02/11/2023		Bond Future	12.8258	76.5236	12.7760	76.7906	0.388	0.0000
2023/10/11	2040	01/02/2024	12.34 Call	Bond Future	1073.0900	1.0731	1148.2000	1.1482	6.999	0.0000
2023/10/11	2040	01/02/2024	12.34 Put	Bond Future	4432.9100	4.4329	4235.2400	4.2352	4.459	0.0000
2023/10/11	2040	01/02/2024	12.35 Call	Bond Future	1090.3500	1.0904	1166.3400	1.1663	6.969	0.0000
2023/10/11	2040	01/02/2024	12.35 Put	Bond Future	4393.8000	4.3938	4197.0100	4.1970	4.479	0.0000
2023/10/11	2040	01/02/2024	12.33 Call	Bond Future	1055.8700	1.0559	1130.1000	1.1301	7.030	0.0000
2023/10/11	2040	01/02/2024	12.33 Put	Bond Future	4472.1200	4.4721	4273.5700	4.2736	4.440	0.0000
2023/10/11	2040	01/02/2024		Bond Future	12.9570	73.7102	12.9052	73.9830	0.399	0.0000
2023/10/11	2040	02/05/2024		Bond Future	13.0897	75.3693	13.0359	75.6484	0.411	0.0000
2023/10/11	2040	02/05/2024	11.61 Call	Bond Future	673.1200	0.6731	716.5700	0.7166	6.455	0.0000
2023/10/11	2040	02/05/2024	11.61 Put	Bond Future	8997.7000	8.9977	8762.0900	8.7621	2.619	0.0000
2023/10/11	2040	02/05/2024	11.62 Call	Bond Future	681.9800	0.6820	725.9000	0.7259	6.440	0.0000
2023/10/11	2040	02/05/2024	11.62 Put	Bond Future	8945.4500	8.9455	8710.3100	8.7103	2.629	0.0000
2023/10/11	2040	02/05/2024	11.60 Call	Bond Future	664.3400	0.6643	707.3200	0.7073	6.470	0.0000
2023/10/11	2040	02/05/2024	11.60 Put	Bond Future	9050.1100	9.0501	8814.0300	8.8140	2.609	0.0000
2023/10/11	2040	01/08/2024	12.33 Call	Bond Future	1943.7300	1.9437	2034.9700	2.0350	4.694	0.0000
2023/10/11	2040	01/08/2024	12.33 Put	Bond Future	6728.8600	6.7289	6534.4800	6.5345	2.889	0.0000
2023/10/11	2040	01/08/2024	12.34 Call	Bond Future	1959.7300	1.9597	2051.5400	2.0515	4.685	0.0000
2023/10/11	2040	01/08/2024	12.34 Put	Bond Future	6688.8000	6.6888	6494.9900	6.4950	2.898	0.0000
2023/10/11	2040	01/08/2024	12.32 Call	Bond Future	1927.8100	1.9278	2018.4900	2.0185	4.704	0.0000
2023/10/11	2040	01/08/2024	12.32 Put	Bond Future	6769.0700	6.7691	6574.1300	6.5741	2.880	0.0000
2023/10/11	2040	01/08/2024		Bond Future	13.2266	72.5856	13.1705	72.8712	0.424	0.0000
2023/10/11	2040	07/11/2024		Bond Future	13.3827	74.3199	13.3240	74.6131	0.439	0.0000
2023/10/11	2040	07/11/2024	12.85 Call	Bond Future	3061.4600	3.0615	3183.1300	3.1831	3.974	0.0000
2023/10/11	2040	07/11/2024	12.85 Put	Bond Future	5792.3900	5.7924	5620.7900	5.6208	2.963	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	
2023/10/11	2040	07/11/2024	12.86 Call	Bond Future	3082.9900	3.0830	3205.2100	3.2052	3.964	0.0000	0.0000
2023/10/11	2040	07/11/2024	12.86 Put	Bond Future	5761.1700	5.7612	5590.1200	5.5901	2.969	0.0000	0.0000
2023/10/11	2040	07/11/2024	12.84 Call	Bond Future	3039.7100	3.0397	3160.8100	3.1608	3.984	0.0000	0.0000
2023/10/11	2040	07/11/2024	12.84 Put	Bond Future	5823.4500	5.8235	5651.2800	5.6513	2.956	0.0000	0.0000
2023/10/11	2044	02/11/2023	12.00 Put	Bond Future	5160.7500	5.1608	4872.7900	4.8728	5.580	0.0000	0.0000
2023/10/11	2044	02/11/2023	12.00 Call	Bond Future	20.4200	0.0204	24.5000	0.0245	19.980	0.0000	0.0000
2023/10/11	2044	02/11/2023	12.75 Call	Bond Future	662.0000	0.6620	756.1700	0.7562	14.225	0.0000	0.0000
2023/10/11	2044	02/11/2023	12.75 Put	Bond Future	1521.7800	1.5218	1323.9100	1.3239	13.003	0.0000	0.0000
2023/10/11	2044	02/11/2023	13.00 Call	Bond Future	1313.6500	1.3137	1466.4800	1.4665	11.634	0.0000	0.0000
2023/10/11	2044	02/11/2023	13.00 Put	Bond Future	836.8400	0.8368	697.6300	0.6976	16.635	0.0000	0.0000
2023/10/11	2044	02/11/2023		Bond Future	12.9099	72.6618	12.8552	72.9538	0.424	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.56 Call	Bond Future	0.8900	0.0009	1.0500	0.0011	17.978	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.56 Put	Bond Future	7856.8100	7.8568	7564.9300	7.5649	3.715	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.57 Call	Bond Future	0.9700	0.0010	1.1500	0.0012	18.557	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.57 Put	Bond Future	7793.3900	7.7934	7501.5300	7.5015	3.745	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.55 Call	Bond Future	0.8200	0.0008	0.9700	0.0010	18.293	0.0000	0.0000
2023/10/11	2044	02/11/2023	11.55 Put	Bond Future	7920.3300	7.9203	7628.4400	7.6284	3.685	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.28 Call	Bond Future	852.9500	0.8530	923.2400	0.9232	8.241	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.28 Put	Bond Future	5015.3100	5.0153	4787.1600	4.7872	4.549	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.29 Call	Bond Future	867.9200	0.8679	939.1200	0.9391	8.204	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.29 Put	Bond Future	4972.6500	4.9727	4745.4100	4.7454	4.570	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.27 Call	Bond Future	838.1600	0.8382	907.5300	0.9075	8.276	0.0000	0.0000
2023/10/11	2044	01/02/2024	12.27 Put	Bond Future	5058.2300	5.0582	4829.1600	4.8292	4.529	0.0000	0.0000
2023/10/11	2044	01/02/2024		Bond Future	13.0378	69.8881	12.9809	70.1865	0.436	0.0000	0.0000
2023/10/11	2044	01/02/2024	13.25 Call	Bond Future	3105.8400	3.1058	3272.7900	3.2728	5.375	0.0000	0.0000
2023/10/11	2044	01/02/2024	13.25 Put	Bond Future	2010.8100	2.0108	1879.3200	1.8793	6.539	0.0000	0.0000
2023/10/11	2044	02/05/2024		Bond Future	13.1668	71.4611	13.1076	71.7664	0.449	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.66 Call	Bond Future	639.7300	0.6397	686.1200	0.6861	7.251	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.66 Put	Bond Future	9188.9400	9.1889	8930.0500	8.9301	2.817	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.67 Call	Bond Future	648.3800	0.6484	695.2800	0.6953	7.233	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.67 Put	Bond Future	9135.1500	9.1352	8876.7700	8.8768	2.828	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.65 Call	Bond Future	631.1800	0.6312	677.0500	0.6771	7.267	0.0000	0.0000
2023/10/11	2044	02/05/2024	11.65 Put	Bond Future	9242.9100	9.2429	8983.5000	8.9835	2.807	0.0000	0.0000
2023/10/11	2044	01/08/2024	12.29 Call	Bond Future	1761.6100	1.7616	1855.3400	1.8553	5.321	0.0000	0.0000
2023/10/11	2044	01/08/2024	12.29 Put	Bond Future	7202.7600	7.2028	6984.0600	6.9841	3.036	0.0000	0.0000
2023/10/11	2044	01/08/2024	12.30 Call	Bond Future	1776.7000	1.7767	1871.0400	1.8710	5.310	0.0000	0.0000
2023/10/11	2044	01/08/2024	12.30 Put	Bond Future	7160.4400	7.1604	6942.3500	6.9424	3.046	0.0000	0.0000
2023/10/11	2044	01/08/2024	12.28 Call	Bond Future	1746.3900	1.7464	1839.5000	1.8395	5.332	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/11	2044	01/08/2024	12.28 Put	Bond Future		7245.0100	7.2450	7025.6900	7.0257	3.027	0.0000	0.0000
2023/10/11	2044	01/08/2024		Bond Future		13.2996	68.7133	13.2380	69.0257	0.463	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.91 Call	Bond Future		3057.0100	3.0570	3190.8100	3.1908	4.377	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.91 Put	Bond Future		5829.2300	5.8292	5642.3900	5.6424	3.205	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.92 Call	Bond Future		3078.6800	3.0787	3213.0900	3.2131	4.366	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.92 Put	Bond Future		5797.9000	5.7979	5611.6700	5.6117	3.212	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.90 Call	Bond Future		3035.4300	3.0354	3168.6000	3.1686	4.387	0.0000	0.0000
2023/10/11	2044	07/11/2024	12.90 Put	Bond Future		5860.7200	5.8607	5673.2500	5.6733	3.199	0.0000	0.0000
2023/10/11	2044	07/11/2024		Bond Future		13.4505	70.3549	13.3861	70.6755	0.479	0.0000	0.0000
2023/10/11	2046	02/11/2023		Bond Future		108.3185	108.3185	108.9665	108.9665	0.598	0.0000	0.0000
2023/10/11	2046	01/02/2024		Bond Future		110.7418	110.7418	111.4042	111.4042	0.598	0.0000	0.0000
2023/10/11	2046	02/05/2024		Bond Future		111.1150	111.1150	111.7927	111.7927	0.610	0.0000	0.0000
2023/10/11	2046	01/08/2024		Bond Future		113.6807	113.6807	114.3743	114.3743	0.610	0.0000	0.0000
2023/10/11	2046	07/11/2024		Bond Future		114.2295	114.2295	114.9414	114.9414	0.623	0.0000	0.0000
2023/10/11	2050	02/11/2023		Bond Future		109.7499	109.7499	109.8134	109.8134	0.058	0.0000	0.0000
2023/10/11	2050	01/02/2024		Bond Future		109.9579	109.9579	110.0226	110.0226	0.059	0.0000	0.0000
2023/10/11	2050	02/05/2024		Bond Future		112.4590	112.4590	112.5254	112.5254	0.059	0.0000	0.0000
2023/10/11	2050	01/08/2024		Bond Future		112.7516	112.7516	112.8200	112.8200	0.061	0.0000	0.0000
2023/10/11	2050	07/11/2024		Bond Future		115.4787	115.4787	115.5499	115.5499	0.062	0.0000	0.0000
2023/10/11	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	AL37	02/11/2023		Index Future		896.9930	896.9930	899.0660	899.0660	0.231	0.0000	0.0000
2023/10/11	AL37	01/02/2024		Index Future		916.8390	916.8390	918.9580	918.9580	0.231	0.0000	0.0000
2023/10/11	AL37	02/05/2024		Index Future		937.4800	937.4800	939.6470	939.6470	0.231	0.0000	0.0000
2023/10/11	AL37	01/08/2024		Index Future		958.9190	958.9190	961.1360	961.1360	0.231	0.0000	0.0000
2023/10/11	AL37	07/11/2024		Index Future		981.9210	981.9210	984.1940	984.1940	0.231	0.0000	0.0000
2023/10/11	AL7T	02/11/2023		Index Future		1006.6540	1006.6540	1009.7190	1009.7190	0.304	0.0000	0.0000
2023/10/11	AL7T	01/02/2024		Index Future		1028.9260	1028.9260	1032.0590	1032.0590	0.304	0.0000	0.0000
2023/10/11	AL7T	02/05/2024		Index Future		1052.0900	1052.0900	1055.2940	1055.2940	0.305	0.0000	0.0000
2023/10/11	AL7T	01/08/2024		Index Future		1076.1510	1076.1510	1079.4290	1079.4290	0.305	0.0000	0.0000
2023/10/11	AL7T	07/11/2024		Index Future		1101.9640	1101.9640	1105.3240	1105.3240	0.305	0.0000	0.0000
2023/10/11	ALBI	02/11/2023		Index Future		882.4810	882.4810	885.0490	885.0490	0.291	0.0000	0.0000
2023/10/11	ALBI	01/02/2024		Index Future		902.0060	902.0060	904.6310	904.6310	0.291	0.0000	0.0000
2023/10/11	ALBI	02/05/2024		Index Future		922.3130	922.3130	924.9970	924.9970	0.291	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	
2023/10/11	ALBI	01/08/2024		Index Future	943.4060	943.4060	946.1520	946.1520	0.291	0.0000	0.0000
2023/10/11	ALBI	07/11/2024		Index Future	966.0350	966.0350	968.8500	968.8500	0.291	0.0000	0.0000
2023/10/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	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
2023/10/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/11	ES33	02/11/2023		Bond Future	13.1200	70.4771	13.0792	70.6506	0.311	0.0000
2023/10/11	ES33	01/02/2024		Bond Future	13.2869	72.0538	13.2443	72.2312	0.321	0.0000
2023/10/11	ES33	02/05/2024		Bond Future	13.4531	69.8930	13.4085	70.0745	0.331	0.0000
2023/10/11	ES33	01/08/2024		Bond Future	13.6211	71.5065	13.5745	71.6924	0.342	0.0000
2023/10/11	ES33	07/11/2024		Bond Future	13.8324	69.4295	13.7832	69.6206	0.355	0.0000
2023/10/11	ES42	02/11/2023		Bond Future	13.5773	66.2044	13.5256	66.4518	0.380	0.0000
2023/10/11	ES42	01/02/2024		Bond Future	13.7288	67.6856	13.6750	67.9385	0.392	0.0000
2023/10/11	ES42	02/05/2024		Bond Future	13.8853	64.9624	13.8292	65.2212	0.404	0.0000
2023/10/11	ES42	01/08/2024		Bond Future	14.0401	66.4618	13.9816	66.7268	0.417	0.0000
2023/10/11	ES42	07/11/2024		Bond Future	14.2299	63.7980	14.1684	64.0703	0.432	0.0000
2023/10/11	GOVI	02/11/2023		GOVI	869.6920	869.6920	872.2690	872.2690	0.296	0.0000
2023/10/11	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	02/11/2023	885.81 Put	GOVI	161180.0000	16.1180	135410.0000	13.5410	15.988	0.0000
2023/10/11	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	02/11/2023	885.82 Put	GOVI	161280.0000	16.1280	135510.0000	13.5510	15.978	0.0000
2023/10/11	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	02/11/2023	885.80 Put	GOVI	161080.0000	16.1080	135310.0000	13.5310	15.998	0.0000
2023/10/11	GOVI	01/02/2024	879.99 Call	GOVI	89440.0000	8.9440	115780.0000	11.5780	29.450	0.0000
2023/10/11	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	01/02/2024	880.00 Call	GOVI	89340.0000	8.9340	115680.0000	11.5680	29.483	0.0000
2023/10/11	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	01/02/2024	879.98 Call	GOVI	89540.0000	8.9540	115880.0000	11.5880	29.417	0.0000
2023/10/11	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	01/02/2024		GOVI	888.9340	888.9340	891.5680	891.5680	0.296	0.0000
2023/10/11	GOVI	02/05/2024		GOVI	908.9460	908.9460	911.6400	911.6400	0.296	0.0000
2023/10/11	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/11	GOVI	02/05/2024	950.98 Put	GOVI	420340.0000	42.0340	393400.0000	39.3400	6.409	0.0000
2023/10/11	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/11	GOVI	02/05/2024	950.99 Put	GOVI		420440.0000	42.0440	393500.0000	39.3500	6.408	0.0000	0.0000
2023/10/11	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	02/05/2024	950.97 Put	GOVI		420240.0000	42.0240	393300.0000	39.3300	6.411	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.38 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.38 Put	GOVI		136470.0000	13.6470	108910.0000	10.8910	20.195	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.39 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.39 Put	GOVI		136570.0000	13.6570	109010.0000	10.9010	20.180	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	01/08/2024	943.37 Put	GOVI		136370.0000	13.6370	108810.0000	10.8810	20.210	0.0000	0.0000
2023/10/11	GOVI	01/08/2024		GOVI		929.7330	929.7330	932.4890	932.4890	0.296	0.0000	0.0000
2023/10/11	GOVI	07/11/2024		GOVI		952.0350	952.0350	954.8600	954.8600	0.297	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.79 Call	GOVI		32450.0000	3.2450	60700.0000	6.0700	87.057	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.80 Call	GOVI		32350.0000	3.2350	60600.0000	6.0600	87.326	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.78 Call	GOVI		32550.0000	3.2550	60800.0000	6.0800	86.790	0.0000	0.0000
2023/10/11	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/11	IGOV	02/11/2023		Index Future		328.7430	328.7430	329.0400	329.0400	0.090	0.0000	0.0000
2023/10/11	IGOV	01/02/2024		Index Future		336.0970	336.0970	336.4020	336.4020	0.091	0.0000	0.0000
2023/10/11	IGOV	02/05/2024		Index Future		343.7430	343.7430	344.0540	344.0540	0.090	0.0000	0.0000
2023/10/11	IGOV	01/08/2024		Index Future		351.6810	351.6810	352.0000	352.0000	0.091	0.0000	0.0000
2023/10/11	IGOV	07/11/2024		Index Future		360.1980	360.1980	360.5260	360.5260	0.091	0.0000	0.0000
2023/10/11	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/11	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/11	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/11	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/11	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/11	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/11	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/11	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/11	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/11	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/11	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/11	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/11	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	
2023/10/11	JBAF	18/10/2023		Jibar Tradeable Future	8.3450	91.6550	8.3500	91.6500	0.060	0.0000	0.0000
2023/10/11	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/10/11	JBAF	20/12/2023		Jibar Tradeable Future	8.5050	91.4950	8.4900	91.5100	0.176	0.0000	0.0000
2023/10/11	JBAF	17/01/2024		Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000
2023/10/11	JBAF	21/02/2024		Jibar Tradeable Future	8.5000	91.5000	8.5200	91.4800	0.235	0.0000	0.0000
2023/10/11	JBAF	20/03/2024		Jibar Tradeable Future	8.4950	91.5050	8.4900	91.5100	0.059	0.0000	0.0000
2023/10/11	JBAF	19/06/2024		Jibar Tradeable Future	8.4100	91.5900	8.3800	91.6200	0.357	0.0000	0.0000
2023/10/11	JBAF	18/09/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2023/10/11	JBAF	18/12/2024		Jibar Tradeable Future	8.1700	91.8300	8.1300	91.8700	0.490	0.0000	0.0000
2023/10/11	JBAF	19/03/2025		Jibar Tradeable Future	8.0850	91.9150	8.0700	91.9300	0.186	0.0000	0.0000
2023/10/11	JBAF	18/06/2025		Jibar Tradeable Future	8.0500	91.9500	7.9900	92.0100	0.745	0.0000	0.0000
2023/10/11	JBAF	17/09/2025		Jibar Tradeable Future	8.0900	91.9100	8.0200	91.9800	0.865	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.70 Put	Bond Future	3344.0400	3.3440	3151.3800	3.1514	5.761	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.70 Call	Bond Future	102.6400	0.1026	113.5600	0.1136	10.639	0.0000	0.0000
2023/10/11	R035	02/11/2023	13.59 Call	Bond Future	6160.5100	6.1605	6359.1200	6.3591	3.224	0.0000	0.0000
2023/10/11	R035	02/11/2023	13.59 Put	Bond Future	16.5700	0.0166	11.6000	0.0116	29.994	0.0000	0.0000
2023/10/11	R035	02/11/2023	12.24 Put	Bond Future	1218.6400	1.2186	1086.6400	1.0866	10.832	0.0000	0.0000
2023/10/11	R035	02/11/2023	12.24 Call	Bond Future	825.8700	0.8259	897.4500	0.8975	8.667	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.74 Put	Bond Future	3150.5900	3.1506	2960.2600	2.9603	6.041	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.74 Call	Bond Future	125.0900	0.1251	138.3400	0.1383	10.592	0.0000	0.0000
2023/10/11	R035	02/11/2023		Bond Future	12.3166	80.9223	12.2768	81.1259	0.323	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.42 Call	Bond Future	21.1400	0.0211	23.2800	0.0233	10.123	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.42 Put	Bond Future	4796.3500	4.7964	4594.9100	4.5949	4.200	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.43 Call	Bond Future	22.4300	0.0224	24.7200	0.0247	10.210	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.43 Put	Bond Future	4742.1700	4.7422	4540.8800	4.5409	4.245	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.41 Call	Bond Future	19.9200	0.0199	21.9300	0.0219	10.090	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.41 Put	Bond Future	4850.6400	4.8506	4649.0700	4.6491	4.156	0.0000	0.0000
2023/10/11	R035	02/11/2023	10.62 Put	Bond Future	9383.6700	9.3837	9180.0900	9.1801	2.170	0.0000	0.0000
2023/10/11	R035	02/11/2023	10.62 Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.12 Put	Bond Future	6466.2600	6.4663	6262.9100	6.2629	3.145	0.0000	0.0000
2023/10/11	R035	02/11/2023	11.12 Call	Bond Future	2.9600	0.0030	3.1900	0.0032	7.770	0.0000	0.0000
2023/10/11	R035	02/11/2023	12.85 Call	Bond Future	2887.9300	2.8879	3048.1600	3.0482	5.548	0.0000	0.0000
2023/10/11	R035	02/11/2023	12.85 Put	Bond Future	227.7300	0.2277	184.3800	0.1844	19.036	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	
2023/10/11	R035	01/02/2024	10.62 Put	Bond Future	10072.8200	10.0728	9872.2500	9.8723	1.991	0.0000	0.0000
2023/10/11	R035	01/02/2024	10.62 Call	Bond Future	99.8600	0.0999	107.2700	0.1073	7.420	0.0000	0.0000
2023/10/11	R035	01/02/2024	11.12 Put	Bond Future	7374.9300	7.3749	7186.4300	7.1864	2.556	0.0000	0.0000
2023/10/11	R035	01/02/2024	11.12 Call	Bond Future	292.2700	0.2923	311.7500	0.3118	6.665	0.0000	0.0000
2023/10/11	R035	01/02/2024	13.46 Call	Bond Future	5644.5800	5.6446	5801.4200	5.8014	2.779	0.0000	0.0000
2023/10/11	R035	01/02/2024	13.46 Put	Bond Future	814.4500	0.8145	763.3100	0.7633	6.279	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.19 Call	Bond Future	1684.5200	1.6845	1763.9300	1.7639	4.714	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.19 Put	Bond Future	3007.5400	3.0075	2878.9700	2.8790	4.275	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.20 Call	Bond Future	1706.8600	1.7069	1786.9900	1.7870	4.695	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.20 Put	Bond Future	2978.6500	2.9787	2850.8000	2.8508	4.292	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.18 Call	Bond Future	1662.5200	1.6625	1741.2100	1.7412	4.733	0.0000	0.0000
2023/10/11	R035	01/02/2024	12.18 Put	Bond Future	3036.8300	3.0368	2907.5400	2.9075	4.257	0.0000	0.0000
2023/10/11	R035	01/02/2024		Bond Future	12.4511	82.7129	12.4097	82.9209	0.333	0.0000	0.0000
2023/10/11	R035	02/05/2024		Bond Future	12.5767	80.0614	12.5335	80.2743	0.344	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.20 Call	Bond Future	725.4700	0.7255	761.1700	0.7612	4.921	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.20 Put	Bond Future	7920.8500	7.9209	7743.7300	7.7437	2.236	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.21 Call	Bond Future	734.5900	0.7346	770.6600	0.7707	4.910	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.21 Put	Bond Future	7874.4600	7.8745	7697.7100	7.6977	2.245	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.19 Call	Bond Future	716.4300	0.7164	751.7600	0.7518	4.931	0.0000	0.0000
2023/10/11	R035	02/05/2024	11.19 Put	Bond Future	7967.3800	7.9674	7789.8900	7.7899	2.228	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.80 Call	Bond Future	1741.0300	1.7410	1807.4200	1.8074	3.813	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.80 Put	Bond Future	6264.1100	6.2641	6112.6100	6.1126	2.419	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.81 Call	Bond Future	1755.8000	1.7558	1822.6300	1.8226	3.806	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.81 Put	Bond Future	6226.7600	6.2268	6075.7000	6.0757	2.426	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.79 Call	Bond Future	1726.3400	1.7263	1792.3100	1.7923	3.821	0.0000	0.0000
2023/10/11	R035	01/08/2024	11.79 Put	Bond Future	6301.5800	6.3016	6149.6600	6.1497	2.411	0.0000	0.0000
2023/10/11	R035	01/08/2024		Bond Future	12.7021	81.8918	12.6570	82.1097	0.355	0.0000	0.0000
2023/10/11	R035	07/11/2024		Bond Future	12.8645	79.3332	12.8170	79.5571	0.369	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.18 Call	Bond Future	2360.0300	2.3600	2442.8700	2.4429	3.510	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.18 Put	Bond Future	5680.4100	5.6804	5539.3100	5.5393	2.484	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.19 Call	Bond Future	2378.7100	2.3787	2462.0000	2.4620	3.501	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.19 Put	Bond Future	5649.1700	5.6492	5508.5200	5.5085	2.490	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.17 Call	Bond Future	2341.1200	2.3411	2423.5100	2.4235	3.519	0.0000	0.0000
2023/10/11	R035	07/11/2024	12.17 Put	Bond Future	5711.4600	5.7115	5569.9100	5.5699	2.478	0.0000	0.0000
2023/10/11	R053	02/11/2023	12.82 Call	Bond Future	1447.4900	1.4475	1619.8900	1.6199	11.910	0.0000	0.0000
2023/10/11	R053	02/11/2023	12.82 Put	Bond Future	1403.0100	1.4030	1194.1100	1.1941	14.889	0.0000	0.0000
2023/10/11	R053	02/11/2023	12.83 Call	Bond Future	1484.1700	1.4842	1659.5700	1.6596	11.818	0.0000	0.0000
2023/10/11	R053	02/11/2023	12.83 Put	Bond Future	1370.1500	1.3702	1164.2500	1.1643	15.028	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	
2023/10/11	R053	02/11/2023	12.81 Call	Bond Future	1411.2900	1.4113	1580.7100	1.5807	12.005	0.0000	0.0000
2023/10/11	R053	02/11/2023	12.81 Put	Bond Future	1436.4400	1.4364	1224.5600	1.2246	14.750	0.0000	0.0000
2023/10/11	R053	02/11/2023		Bond Future	12.8136	92.1422	12.7591	92.5235	0.426	0.0000	0.0000
2023/10/11	R053	01/02/2024		Bond Future	12.9369	94.1809	12.8802	94.5706	0.439	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.93 Call	Bond Future	3328.8400	3.3288	3518.6000	3.5186	5.700	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.93 Put	Bond Future	3376.2700	3.3763	3176.3200	3.1763	5.922	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.94 Call	Bond Future	3365.3600	3.3654	3556.3800	3.5564	5.676	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.94 Put	Bond Future	3344.3600	3.3444	3145.6700	3.1457	5.941	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.92 Call	Bond Future	3292.2900	3.2923	3480.7800	3.4808	5.725	0.0000	0.0000
2023/10/11	R053	01/02/2024	12.92 Put	Bond Future	3408.2400	3.4082	3207.0200	3.2070	5.904	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.03 Call	Bond Future	4283.6600	4.2837	4481.7300	4.4817	4.624	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.03 Put	Bond Future	4492.2300	4.4922	4291.7600	4.2918	4.463	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.04 Call	Bond Future	4319.6300	4.3196	4518.6700	4.5187	4.608	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.04 Put	Bond Future	4460.7800	4.4608	4261.2800	4.2613	4.472	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.02 Call	Bond Future	4248.0700	4.2481	4445.1700	4.4452	4.640	0.0000	0.0000
2023/10/11	R053	02/05/2024	13.02 Put	Bond Future	4524.1600	4.5242	4322.7200	4.3227	4.453	0.0000	0.0000
2023/10/11	R053	02/05/2024		Bond Future	13.0610	90.4353	13.0019	90.8338	0.452	0.0000	0.0000
2023/10/11	R053	01/08/2024		Bond Future	13.1846	92.5026	13.1230	92.9105	0.467	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.14 Call	Bond Future	5022.8300	5.0228	5228.2500	5.2283	4.090	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.14 Put	Bond Future	5317.9000	5.3179	5115.4800	5.1155	3.806	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.15 Call	Bond Future	5057.6100	5.0576	5263.8600	5.2639	4.078	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.15 Put	Bond Future	5286.3200	5.2863	5084.7300	5.0847	3.813	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.13 Call	Bond Future	4988.1400	4.9881	5192.7200	5.1927	4.101	0.0000	0.0000
2023/10/11	R053	01/08/2024	13.13 Put	Bond Future	5349.6700	5.3497	5146.4100	5.1464	3.799	0.0000	0.0000
2023/10/11	R053	07/11/2024		Bond Future	13.3356	88.8410	13.2711	89.2596	0.484	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.80 Call	Bond Future	4130.4200	4.1304	4306.8700	4.3069	4.272	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.80 Put	Bond Future	7722.0200	7.7220	7479.8700	7.4799	3.136	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.81 Call	Bond Future	4158.8400	4.1588	4336.0900	4.3361	4.262	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.81 Put	Bond Future	7680.8800	7.6809	7439.5300	7.4395	3.142	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.79 Call	Bond Future	4102.0800	4.1021	4277.7400	4.2777	4.282	0.0000	0.0000
2023/10/11	R053	07/11/2024	12.79 Put	Bond Future	7763.3300	7.7633	7520.3900	7.5204	3.129	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.39 Call	Bond Future	495.4900	0.4955	598.4600	0.5985	20.781	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.39 Put	Bond Future	324.7200	0.3247	243.3700	0.2434	25.052	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.40 Call	Bond Future	512.5800	0.5126	617.3900	0.6174	20.448	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.40 Put	Bond Future	314.7900	0.3148	235.2800	0.2353	25.258	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.38 Call	Bond Future	478.6600	0.4787	579.7600	0.5798	21.121	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.38 Put	Bond Future	334.9200	0.3349	251.7000	0.2517	24.848	0.0000	0.0000
2023/10/11	R186	02/11/2023		Bond Future	9.3269	107.0796	9.2589	107.2639	0.729	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	
2023/10/11	R186	02/11/2023	10.42 Call	Bond Future	2915.7500	2.9158	3096.7000	3.0967	6.206	0.0000	0.0000
2023/10/11	R186	02/11/2023	10.42 Put	Bond Future	7.9700	0.0080	4.6000	0.0046	42.284	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.15 Put	Bond Future	652.3500	0.6524	522.5000	0.5225	19.905	0.0000	0.0000
2023/10/11	R186	02/11/2023	9.15 Call	Bond Future	171.9000	0.1719	226.3700	0.2264	31.687	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.51 Call	Bond Future	1116.5900	1.1166	1222.8800	1.2229	9.519	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.51 Put	Bond Future	740.6400	0.7406	658.6600	0.6587	11.069	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.52 Call	Bond Future	1131.5900	1.1316	1238.6700	1.2387	9.463	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.52 Put	Bond Future	730.6200	0.7306	649.4300	0.6494	11.112	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.50 Call	Bond Future	1101.7000	1.1017	1207.1900	1.2072	9.575	0.0000	0.0000
2023/10/11	R186	01/02/2024	9.50 Put	Bond Future	750.7800	0.7508	668.0000	0.6680	11.026	0.0000	0.0000
2023/10/11	R186	01/02/2024		Bond Future	9.3601	104.1388	9.2853	104.3271	0.799	0.0000	0.0000
2023/10/11	R186	02/05/2024		Bond Future	9.3824	106.4830	9.2993	106.6757	0.885	0.0000	0.0000
2023/10/11	R186	02/05/2024	10.40 Call	Bond Future	2779.7700	2.7798	2926.8700	2.9269	5.292	0.0000	0.0000
2023/10/11	R186	02/05/2024	10.40 Put	Bond Future	455.5200	0.4555	409.9300	0.4099	10.008	0.0000	0.0000
2023/10/11	R186	02/05/2024	9.73 Put	Bond Future	821.4500	0.8215	746.3900	0.7464	9.138	0.0000	0.0000
2023/10/11	R186	02/05/2024	9.73 Call	Bond Future	1623.1000	1.6231	1740.7300	1.7407	7.247	0.0000	0.0000
2023/10/11	R186	02/05/2024	8.00 Call	Bond Future	159.6900	0.1597	182.8900	0.1829	14.528	0.0000	0.0000
2023/10/11	R186	02/05/2024	8.00 Put	Bond Future	3427.8500	3.4279	3258.3600	3.2584	4.944	0.0000	0.0000
2023/10/11	R186	02/05/2024	8.01 Call	Bond Future	162.1700	0.1622	185.6900	0.1857	14.503	0.0000	0.0000
2023/10/11	R186	02/05/2024	8.01 Put	Bond Future	3406.2100	3.4062	3237.0400	3.2370	4.967	0.0000	0.0000
2023/10/11	R186	02/05/2024	7.99 Call	Bond Future	157.2400	0.1572	180.1400	0.1801	14.564	0.0000	0.0000
2023/10/11	R186	02/05/2024	7.99 Put	Bond Future	3449.5200	3.4495	3279.7300	3.2797	4.922	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.69 Call	Bond Future	566.5000	0.5665	628.0300	0.6280	10.861	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.69 Put	Bond Future	2067.7000	2.0677	1931.9100	1.9319	6.567	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.70 Call	Bond Future	572.6500	0.5727	634.6800	0.6347	10.832	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.70 Put	Bond Future	2052.2700	2.0523	1916.9800	1.9170	6.592	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.68 Call	Bond Future	560.0800	0.5601	621.1000	0.6211	10.895	0.0000	0.0000
2023/10/11	R186	01/08/2024	8.68 Put	Bond Future	2082.8600	2.0829	1946.5600	1.9466	6.544	0.0000	0.0000
2023/10/11	R186	01/08/2024		Bond Future	9.3922	103.6067	9.2991	103.8040	0.991	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.14 Call	Bond Future	1009.6300	1.0096	1098.7800	1.0988	8.830	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.14 Put	Bond Future	1589.2500	1.5893	1475.2100	1.4752	7.176	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.15 Call	Bond Future	1019.4600	1.0195	1109.1000	1.1091	8.793	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.15 Put	Bond Future	1579.9800	1.5800	1466.4300	1.4664	7.187	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.13 Call	Bond Future	1000.2800	1.0003	1088.9500	1.0890	8.865	0.0000	0.0000
2023/10/11	R186	07/11/2024	9.13 Put	Bond Future	1599.0100	1.5990	1484.4900	1.4845	7.162	0.0000	0.0000
2023/10/11	R186	07/11/2024		Bond Future	9.4445	106.0853	9.3375	106.2884	1.133	0.0000	0.0000
2023/10/11	R197	02/11/2023		Bond Future	342.2900	342.2900	342.4129	342.4129	0.036	0.0000	0.0000
2023/10/11	R202	02/11/2023		Bond Future	253.3948	253.3948	253.7450	253.7450	0.138	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	
2023/10/11	R202	01/02/2024		Bond Future	254.0918	254.0918	254.4497	254.4497	0.141	0.0000	0.0000
2023/10/11	R202	02/05/2024		Bond Future	259.8715	259.8715	260.2379	260.2379	0.141	0.0000	0.0000
2023/10/11	R202	01/08/2024		Bond Future	260.7776	260.7776	261.1536	261.1536	0.144	0.0000	0.0000
2023/10/11	R202	07/11/2024		Bond Future	267.0862	267.0862	267.4741	267.4741	0.145	0.0000	0.0000
2023/10/11	R209	02/11/2023		Bond Future	12.3766	62.3038	12.3375	62.4788	0.316	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.33 Put	Bond Future	4938.5800	4.9386	4764.1400	4.7641	3.532	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.34 Call	Bond Future	7.4400	0.0074	8.0900	0.0081	8.737	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.34 Put	Bond Future	4889.3900	4.8894	4714.9900	4.7150	3.567	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.35 Call	Bond Future	7.9400	0.0079	8.6500	0.0087	8.942	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.35 Put	Bond Future	4840.2700	4.8403	4665.9300	4.6659	3.602	0.0000	0.0000
2023/10/11	R209	02/11/2023	11.33 Call	Bond Future	6.9600	0.0070	7.5700	0.0076	8.764	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.13 Call	Bond Future	1287.0900	1.2871	1349.2300	1.3492	4.828	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.13 Put	Bond Future	2907.7200	2.9077	2791.0500	2.7911	4.012	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.14 Call	Bond Future	1305.1300	1.3051	1367.8900	1.3679	4.809	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.14 Put	Bond Future	2880.1800	2.8802	2764.1300	2.7641	4.029	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.12 Call	Bond Future	1269.1800	1.2692	1330.7100	1.3307	4.848	0.0000	0.0000
2023/10/11	R209	01/02/2024	12.12 Put	Bond Future	2935.4500	2.9355	2818.1700	2.8182	3.995	0.0000	0.0000
2023/10/11	R209	01/02/2024		Bond Future	12.4918	63.6824	12.4512	63.8612	0.325	0.0000	0.0000
2023/10/11	R209	02/05/2024		Bond Future	12.6075	61.9623	12.5654	62.1452	0.334	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.18 Call	Bond Future	588.8500	0.5889	617.7300	0.6177	4.904	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.18 Put	Bond Future	7232.8100	7.2328	7078.7600	7.0788	2.130	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.19 Call	Bond Future	596.3300	0.5963	625.5200	0.6255	4.895	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.19 Put	Bond Future	7190.3900	7.1904	7036.6500	7.0367	2.138	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.17 Call	Bond Future	581.3300	0.5813	609.9000	0.6099	4.915	0.0000	0.0000
2023/10/11	R209	02/05/2024	11.17 Put	Bond Future	7275.2500	7.2753	7120.8900	7.1209	2.122	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.79 Call	Bond Future	1504.8300	1.5048	1561.0500	1.5611	3.736	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.79 Put	Bond Future	5674.3800	5.6744	5543.2900	5.5433	2.310	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.80 Call	Bond Future	1517.7000	1.5177	1574.2900	1.5743	3.729	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.80 Put	Bond Future	5640.5200	5.6405	5509.8000	5.5098	2.318	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.78 Call	Bond Future	1492.0400	1.4920	1547.8900	1.5479	3.743	0.0000	0.0000
2023/10/11	R209	01/08/2024	11.78 Put	Bond Future	5708.3600	5.7084	5576.9000	5.5769	2.303	0.0000	0.0000
2023/10/11	R209	01/08/2024		Bond Future	12.7231	63.3788	12.6793	63.5661	0.344	0.0000	0.0000
2023/10/11	R209	07/11/2024		Bond Future	12.8661	61.7374	12.8203	61.9299	0.356	0.0000	0.0000
2023/10/11	R209	07/11/2024	12.22 Call	Bond Future	2216.1400	2.2161	2289.5700	2.2896	3.313	0.0000	0.0000
2023/10/11	R209	07/11/2024	12.22 Put	Bond Future	5010.7000	5.0107	4891.7200	4.8917	2.375	0.0000	0.0000
2023/10/11	R209	07/11/2024	12.23 Call	Bond Future	2233.4000	2.2334	2307.2200	2.3072	3.305	0.0000	0.0000
2023/10/11	R209	07/11/2024	12.23 Put	Bond Future	4983.3800	4.9834	4864.7900	4.8648	2.380	0.0000	0.0000
2023/10/11	R209	07/11/2024	12.21 Call	Bond Future	2199.1900	2.1992	2272.2500	2.2723	3.322	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	
2023/10/11	R209	07/11/2024	12.21 Put	Bond Future	5038.3800	5.0384	4919.0300	4.9190	2.369	0.0000	0.0000
2023/10/11	R210	02/11/2023		Bond Future	226.1765	226.1765	226.4809	226.4809	0.135	0.0000	0.0000
2023/10/11	R210	01/02/2024		Bond Future	231.2366	231.2366	231.5476	231.5476	0.135	0.0000	0.0000
2023/10/11	R210	02/05/2024		Bond Future	233.2437	233.2437	233.5624	233.5624	0.137	0.0000	0.0000
2023/10/11	R210	01/08/2024		Bond Future	238.6294	238.6294	238.9561	238.9561	0.137	0.0000	0.0000
2023/10/11	R210	07/11/2024		Bond Future	241.0667	241.0667	241.4042	241.4042	0.140	0.0000	0.0000
2023/10/11	R213	02/11/2023		Bond Future	11.3420	80.0966	11.2724	80.3894	0.614	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.12 Call	Bond Future	335.7000	0.3357	418.3600	0.4184	24.623	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.12 Put	Bond Future	1274.6100	1.2746	1064.3900	1.0644	16.493	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.13 Call	Bond Future	351.2000	0.3512	436.4100	0.4364	24.263	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.13 Put	Bond Future	1247.5200	1.2475	1039.8500	1.0399	16.647	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.11 Call	Bond Future	320.6900	0.3207	400.8100	0.4008	24.984	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.11 Put	Bond Future	1302.2200	1.3022	1089.4600	1.0895	16.338	0.0000	0.0000
2023/10/11	R213	02/11/2023	12.70 Call	Bond Future	5465.6200	5.4656	5751.8200	5.7518	5.236	0.0000	0.0000
2023/10/11	R213	02/11/2023	12.70 Put	Bond Future	18.1000	0.0181	11.4200	0.0114	36.906	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.44 Put	Bond Future	607.7200	0.6077	478.3300	0.4783	21.291	0.0000	0.0000
2023/10/11	R213	02/11/2023	11.44 Call	Bond Future	1017.5100	1.0175	1181.0000	1.1810	16.068	0.0000	0.0000
2023/10/11	R213	02/11/2023	10.94 Put	Bond Future	1835.5100	1.8355	1583.4200	1.5834	13.734	0.0000	0.0000
2023/10/11	R213	02/11/2023	10.94 Call	Bond Future	125.0700	0.1251	165.8600	0.1659	32.614	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.71 Call	Bond Future	2468.2400	2.4682	2641.8300	2.6418	7.033	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.71 Put	Bond Future	1450.7800	1.4508	1325.1200	1.3251	8.662	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.72 Call	Bond Future	2492.7200	2.4927	2667.2800	2.6673	7.003	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.72 Put	Bond Future	1435.0600	1.4351	1310.3700	1.3104	8.689	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.70 Call	Bond Future	2443.8600	2.4439	2616.4800	2.6165	7.063	0.0000	0.0000
2023/10/11	R213	01/02/2024	11.70 Put	Bond Future	1466.6300	1.4666	1340.0000	1.3400	8.634	0.0000	0.0000
2023/10/11	R213	01/02/2024		Bond Future	11.4591	81.8688	11.3860	82.1680	0.637	0.0000	0.0000
2023/10/11	R213	02/05/2024		Bond Future	11.5667	80.1519	11.4901	80.4580	0.663	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.29 Call	Bond Future	720.8100	0.7208	783.8300	0.7838	8.743	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.29 Put	Bond Future	6019.6800	6.0197	5776.5700	5.7766	4.039	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.30 Call	Bond Future	728.4300	0.7284	792.0000	0.7920	8.727	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.30 Put	Bond Future	5984.0900	5.9841	5741.5300	5.7415	4.053	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.28 Call	Bond Future	713.4300	0.7134	775.9100	0.7759	8.758	0.0000	0.0000
2023/10/11	R213	02/05/2024	10.28 Put	Bond Future	6055.5300	6.0555	5811.8800	5.8119	4.024	0.0000	0.0000
2023/10/11	R213	01/08/2024	10.87 Call	Bond Future	1521.5800	1.5216	1626.9500	1.6270	6.925	0.0000	0.0000
2023/10/11	R213	01/08/2024	10.87 Put	Bond Future	4716.0200	4.7160	4508.1000	4.5081	4.409	0.0000	0.0000
2023/10/11	R213	01/08/2024	10.88 Call	Bond Future	1533.4900	1.5335	1639.5000	1.6395	6.913	0.0000	0.0000
2023/10/11	R213	01/08/2024	10.88 Put	Bond Future	4687.1900	4.6872	4479.9100	4.4799	4.422	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	
2023/10/11	R213	01/08/2024	10.86 Call	Bond Future	1509.4600	1.5095	1614.2000	1.6142	6.939	0.0000	0.0000
2023/10/11	R213	01/08/2024	10.86 Put	Bond Future	4744.6700	4.7447	4536.1200	4.5361	4.395	0.0000	0.0000
2023/10/11	R213	01/08/2024		Bond Future	11.6734	81.9844	11.5928	82.2977	0.690	0.0000	0.0000
2023/10/11	R213	07/11/2024		Bond Future	11.8225	80.3835	11.7371	80.7051	0.722	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.22 Call	Bond Future	2047.1800	2.0472	2174.7600	2.1748	6.232	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.22 Put	Bond Future	4351.9700	4.3520	4157.8900	4.1579	4.460	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.23 Call	Bond Future	2062.6900	2.0627	2190.9000	2.1909	6.216	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.23 Put	Bond Future	4328.5500	4.3286	4135.1000	4.1351	4.469	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.21 Call	Bond Future	2031.4100	2.0314	2158.3500	2.1584	6.249	0.0000	0.0000
2023/10/11	R213	07/11/2024	11.21 Put	Bond Future	4375.1600	4.3752	4180.4400	4.1804	4.451	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.46 Call	Bond Future	1.4800	0.0015	1.7000	0.0017	14.865	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.46 Put	Bond Future	6119.1000	6.1191	5896.9300	5.8969	3.631	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.47 Call	Bond Future	1.6000	0.0016	1.8300	0.0018	14.375	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.47 Put	Bond Future	6066.6300	6.0666	5844.4700	5.8445	3.662	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.45 Call	Bond Future	1.3700	0.0014	1.5700	0.0016	14.599	0.0000	0.0000
2023/10/11	R214	02/11/2023	11.45 Put	Bond Future	6171.6400	6.1716	5949.4500	5.9495	3.600	0.0000	0.0000
2023/10/11	R214	02/11/2023		Bond Future	12.7183	58.0883	12.6689	58.3107	0.389	0.0000	0.0000
2023/10/11	R214	01/02/2024		Bond Future	12.8404	59.3736	12.7891	59.6009	0.399	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.15 Call	Bond Future	798.1300	0.7981	855.3000	0.8553	7.163	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.15 Put	Bond Future	3983.2300	3.9832	3813.1300	3.8131	4.270	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.16 Call	Bond Future	811.6600	0.8117	869.5500	0.8696	7.132	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.16 Put	Bond Future	3948.6300	3.9486	3779.2500	3.7793	4.290	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.14 Call	Bond Future	784.7500	0.7848	841.2000	0.8412	7.193	0.0000	0.0000
2023/10/11	R214	01/02/2024	12.14 Put	Bond Future	4018.0300	4.0180	3847.2100	3.8472	4.251	0.0000	0.0000
2023/10/11	R214	02/05/2024		Bond Future	12.9539	57.4046	12.9007	57.6370	0.410	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.47 Call	Bond Future	547.4700	0.5475	583.0300	0.5830	6.495	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.47 Put	Bond Future	7646.8400	7.6468	7449.9500	7.4500	2.575	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.48 Call	Bond Future	554.8200	0.5548	590.7700	0.5908	6.480	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.48 Put	Bond Future	7601.8100	7.6018	7405.3100	7.4053	2.585	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.46 Call	Bond Future	540.3100	0.5403	575.4700	0.5755	6.507	0.0000	0.0000
2023/10/11	R214	02/05/2024	11.46 Put	Bond Future	7692.1200	7.6921	7494.8300	7.4948	2.565	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.17 Call	Bond Future	1605.5200	1.6055	1680.9800	1.6810	4.700	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.17 Put	Bond Future	5678.3800	5.6784	5515.9300	5.5159	2.861	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.18 Call	Bond Future	1619.0500	1.6191	1694.9800	1.6950	4.690	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.18 Put	Bond Future	5643.9700	5.6440	5481.9900	5.4820	2.870	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.16 Call	Bond Future	1591.8800	1.5919	1666.8500	1.6669	4.710	0.0000	0.0000
2023/10/11	R214	01/08/2024	12.16 Put	Bond Future	5712.7400	5.7127	5549.8000	5.5498	2.852	0.0000	0.0000
2023/10/11	R214	01/08/2024		Bond Future	13.0664	58.7170	13.0113	58.9549	0.422	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	
2023/10/11	R214	07/11/2024	12.61 Call	Bond Future	2452.7000	2.4527	2551.2500	2.5513	4.018	0.0000	0.0000
2023/10/11	R214	07/11/2024	12.61 Put	Bond Future	5076.5600	5.0766	4930.8900	4.9309	2.869	0.0000	0.0000
2023/10/11	R214	07/11/2024	12.62 Call	Bond Future	2470.7900	2.4708	2569.8200	2.5698	4.008	0.0000	0.0000
2023/10/11	R214	07/11/2024	12.62 Put	Bond Future	5049.2200	5.0492	4904.0300	4.9040	2.875	0.0000	0.0000
2023/10/11	R214	07/11/2024	12.60 Call	Bond Future	2434.9200	2.4349	2532.9900	2.5330	4.028	0.0000	0.0000
2023/10/11	R214	07/11/2024	12.60 Put	Bond Future	5104.2500	5.1043	4958.1000	4.9581	2.863	0.0000	0.0000
2023/10/11	R214	07/11/2024		Bond Future	13.2084	56.8128	13.1508	57.0570	0.436	0.0000	0.0000
2023/10/11	R248	02/11/2023		Bond Future	12.8147	71.4411	12.7600	71.7388	0.427	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.48 Call	Bond Future	1.0100	0.0010	1.1900	0.0012	17.822	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.48 Put	Bond Future	7970.6300	7.9706	7673.1800	7.6732	3.732	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.49 Call	Bond Future	1.0900	0.0011	1.2900	0.0013	18.349	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.49 Put	Bond Future	7905.1100	7.9051	7607.6800	7.6077	3.763	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.47 Call	Bond Future	0.9300	0.0009	1.1000	0.0011	18.280	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.47 Put	Bond Future	8036.2400	8.0362	7738.7800	7.7388	3.701	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.80 Put	Bond Future	5928.1300	5.9281	5632.6200	5.6326	4.985	0.0000	0.0000
2023/10/11	R248	02/11/2023	11.80 Call	Bond Future	10.6900	0.0107	12.8100	0.0128	19.832	0.0000	0.0000
2023/10/11	R248	02/11/2023	12.50 Put	Bond Future	2157.5100	2.1575	1923.4600	1.9235	10.848	0.0000	0.0000
2023/10/11	R248	02/11/2023	12.50 Call	Bond Future	412.4200	0.4124	476.0000	0.4760	15.416	0.0000	0.0000
2023/10/11	R248	02/11/2023	13.60 Call	Bond Future	4153.0300	4.1530	4419.7300	4.4197	6.422	0.0000	0.0000
2023/10/11	R248	02/11/2023	13.60 Put	Bond Future	115.3900	0.1154	84.4600	0.0845	26.805	0.0000	0.0000
2023/10/11	R248	01/02/2024		Bond Future	12.9422	73.0218	12.8853	73.3260	0.439	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.15 Call	Bond Future	817.4600	0.8175	885.6500	0.8857	8.342	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.15 Put	Bond Future	5279.6500	5.2797	5043.6700	5.0437	4.470	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.16 Call	Bond Future	830.5800	0.8306	899.6500	0.8997	8.316	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.16 Put	Bond Future	5233.2800	5.2333	4998.1800	4.9982	4.492	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.14 Call	Bond Future	804.4900	0.8045	871.8100	0.8718	8.368	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.14 Put	Bond Future	5326.2500	5.3263	5089.4000	5.0894	4.447	0.0000	0.0000
2023/10/11	R248	01/02/2024	11.50 Put	Bond Future	8761.7400	8.7617	8482.3000	8.4823	3.189	0.0000	0.0000
2023/10/11	R248	01/02/2024	11.50 Call	Bond Future	243.8600	0.2439	268.5900	0.2686	10.141	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.30 Put	Bond Future	4618.4600	4.6185	4396.4200	4.3964	4.808	0.0000	0.0000
2023/10/11	R248	01/02/2024	12.30 Call	Bond Future	1039.7700	1.0398	1121.9000	1.1219	7.899	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.37 Call	Bond Future	3845.9500	3.8460	4035.7400	4.0357	4.935	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.37 Put	Bond Future	1632.2500	1.6323	1517.8700	1.5179	7.008	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.10 Call	Bond Future	2974.3200	2.9743	3139.3200	3.1393	5.547	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.10 Put	Bond Future	2142.5400	2.1425	2003.3700	2.0034	6.496	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.90 Call	Bond Future	5739.3400	5.7393	5968.0100	5.9680	3.984	0.0000	0.0000
2023/10/11	R248	01/02/2024	13.90 Put	Bond Future	955.3000	0.9553	879.8000	0.8798	7.903	0.0000	0.0000
2023/10/11	R248	02/05/2024		Bond Future	13.0608	70.2158	13.0017	70.5269	0.452	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	
2023/10/11	R248	02/05/2024	11.47 Call	Bond Future	581.0400	0.5810	623.9000	0.6239	7.376	0.0000	0.0000
2023/10/11	R248	02/05/2024	11.47 Put	Bond Future	9919.9300	9.9199	9651.7200	9.6517	2.704	0.0000	0.0000
2023/10/11	R248	02/05/2024	11.48 Call	Bond Future	589.1900	0.5892	632.5600	0.6326	7.361	0.0000	0.0000
2023/10/11	R248	02/05/2024	11.48 Put	Bond Future	9862.5200	9.8625	9594.8200	9.5948	2.714	0.0000	0.0000
2023/10/11	R248	02/05/2024	11.46 Call	Bond Future	573.0900	0.5731	615.4600	0.6155	7.393	0.0000	0.0000
2023/10/11	R248	02/05/2024	11.46 Put	Bond Future	9977.6400	9.9776	9708.9400	9.7089	2.693	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.31 Call	Bond Future	2018.3300	2.0183	2122.3400	2.1223	5.153	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.31 Put	Bond Future	6777.8300	6.7778	6563.5000	6.5635	3.162	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.32 Call	Bond Future	2035.1300	2.0351	2139.7900	2.1398	5.143	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.32 Put	Bond Future	6736.5300	6.7365	6522.8500	6.5229	3.172	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.30 Call	Bond Future	2001.6300	2.0016	2104.9900	2.1050	5.164	0.0000	0.0000
2023/10/11	R248	01/08/2024	12.30 Put	Bond Future	6819.3100	6.8193	6604.3300	6.6043	3.153	0.0000	0.0000
2023/10/11	R248	01/08/2024		Bond Future	13.1790	71.8211	13.1175	72.1394	0.466	0.0000	0.0000
2023/10/11	R248	07/11/2024		Bond Future	13.3274	69.0846	13.2631	69.4114	0.483	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.79 Call	Bond Future	3157.0400	3.1570	3294.1600	3.2942	4.343	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.79 Put	Bond Future	5975.4100	5.9754	5785.7500	5.7858	3.174	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.80 Call	Bond Future	3179.1600	3.1792	3316.9100	3.3169	4.333	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.80 Put	Bond Future	5943.1800	5.9432	5754.1500	5.7542	3.181	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.78 Call	Bond Future	3134.9900	3.1350	3271.4800	3.2715	4.354	0.0000	0.0000
2023/10/11	R248	07/11/2024	12.78 Put	Bond Future	6007.7900	6.0078	5817.5000	5.8175	3.167	0.0000	0.0000
2023/10/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

