



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2023 TO 13/10/2023

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
2023/10/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	2025	02/11/2023		Bond Future	172.7968	172.7968	172.7769	0.012	0.0000	0.0000
2023/10/13	2025	01/02/2024		Bond Future	174.8699	174.8699	174.8364	0.019	0.0000	0.0000
2023/10/13	2025	02/05/2024		Bond Future	178.8480	178.8480	178.7940	0.030	0.0000	0.0000
2023/10/13	2025	01/08/2024		Bond Future	181.1408	181.1408	181.0652	0.042	0.0000	0.0000
2023/10/13	2025	07/11/2024		Bond Future	185.5264	185.5264	185.4630	0.034	0.0000	0.0000
2023/10/13	2029	02/11/2023		Bond Future	124.6631	124.6631	124.6798	0.013	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	
2023/10/13	2029	01/02/2024		Bond Future	127.4520	127.4520	127.4595	127.4595	0.006	0.0000	0.0000
2023/10/13	2029	02/05/2024		Bond Future	128.9861	128.9861	128.9794	128.9794	0.005	0.0000	0.0000
2023/10/13	2029	01/08/2024		Bond Future	131.9649	131.9649	131.9433	131.9433	0.016	0.0000	0.0000
2023/10/13	2029	07/11/2024		Bond Future	133.7598	133.7598	133.7481	133.7481	0.009	0.0000	0.0000
2023/10/13	2030	02/11/2023		Bond Future	10.6656	90.2141	10.7262	89.9646	0.568	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.81 Call	Bond Future	1031.6000	1.0316	863.0600	0.8631	16.338	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.81 Put	Bond Future	438.1900	0.4382	519.1700	0.5192	18.481	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.82 Call	Bond Future	1059.9600	1.0600	889.3000	0.8893	16.101	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.82 Put	Bond Future	425.6300	0.4256	504.4900	0.5045	18.528	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.80 Call	Bond Future	1003.5500	1.0036	837.1800	0.8372	16.578	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.80 Put	Bond Future	451.0800	0.4511	534.2300	0.5342	18.434	0.0000	0.0000
2023/10/13	2030	02/11/2023	9.57 Put	Bond Future	4672.0300	4.6720	4921.5400	4.9215	5.341	0.0000	0.0000
2023/10/13	2030	02/11/2023	9.57 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.07 Put	Bond Future	2510.3600	2.5104	2755.5300	2.7555	9.766	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.07 Call	Bond Future	7.9300	0.0079	3.5800	0.0036	54.855	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.57 Call	Bond Future	3675.7300	3.6757	3432.8500	3.4329	6.608	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.57 Put	Bond Future	39.7100	0.0397	46.3500	0.0464	16.721	0.0000	0.0000
2023/10/13	2030	02/11/2023	9.89 Put	Bond Future	3276.8300	3.2768	3525.8800	3.5259	7.600	0.0000	0.0000
2023/10/13	2030	02/11/2023	9.89 Call	Bond Future	0.7200	0.0007	0.2500	0.0003	65.278	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.39 Put	Bond Future	1324.6400	1.3246	1517.4000	1.5174	14.552	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.39 Call	Bond Future	177.5100	0.1775	120.7500	0.1208	31.976	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.43 Call	Bond Future	3149.0100	3.1490	2910.6800	2.9107	7.568	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.43 Put	Bond Future	63.3500	0.0634	74.5400	0.0745	17.664	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.62 Put	Bond Future	744.5800	0.7446	872.6400	0.8726	17.199	0.0000	0.0000
2023/10/13	2030	02/11/2023	10.62 Call	Bond Future	555.9300	0.5559	434.4700	0.4345	21.848	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.12 Put	Bond Future	171.6000	0.1716	204.0200	0.2040	18.893	0.0000	0.0000
2023/10/13	2030	02/11/2023	11.12 Call	Bond Future	2022.4500	2.0225	1805.3500	1.8054	10.735	0.0000	0.0000
2023/10/13	2030	02/11/2023	12.27 Call	Bond Future	6324.9300	6.3249	6075.7500	6.0758	3.940	0.0000	0.0000
2023/10/13	2030	02/11/2023	12.27 Put	Bond Future	3.4800	0.0035	3.8200	0.0038	9.770	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.89 Put	Bond Future	4155.2800	4.1553	4352.1000	4.3521	4.737	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.89 Call	Bond Future	615.4700	0.6155	550.3800	0.5504	10.576	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.39 Put	Bond Future	2629.3800	2.6294	2786.6800	2.7867	5.982	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.39 Call	Bond Future	1160.0800	1.1601	1055.4700	1.0555	9.017	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.86 Call	Bond Future	4755.0300	4.7550	4534.9000	4.5349	4.629	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.86 Put	Bond Future	466.9200	0.4669	508.7000	0.5087	8.948	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.16 Put	Bond Future	3279.6500	3.2797	3456.7700	3.4568	5.401	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.16 Call	Bond Future	865.2400	0.8652	780.4500	0.7805	9.800	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.00 Call	Bond Future	2326.1100	2.3261	2165.0400	2.1650	6.924	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	
2023/10/13	2030	01/02/2024	11.00 Put	Bond Future	1347.9200	1.3479	1448.7600	1.4488	7.481	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.75 Call	Bond Future	4409.7800	4.4098	4195.1600	4.1952	4.867	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.75 Put	Bond Future	536.1100	0.5361	583.4000	0.5834	8.821	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.57 Put	Bond Future	5298.1900	5.2982	5513.9700	5.5140	4.073	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.57 Call	Bond Future	401.8700	0.4019	355.7400	0.3557	11.479	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.07 Put	Bond Future	3561.5700	3.5616	3745.6300	3.7456	5.168	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.07 Call	Bond Future	773.9500	0.7740	696.1000	0.6961	10.059	0.0000	0.0000
2023/10/13	2030	01/02/2024	12.10 Call	Bond Future	5527.2400	5.5272	5296.9600	5.2970	4.166	0.0000	0.0000
2023/10/13	2030	01/02/2024	12.10 Put	Bond Future	343.7500	0.3438	375.3800	0.3754	9.201	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.31 Call	Bond Future	3118.9900	3.1190	2932.4900	2.9325	5.979	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.31 Put	Bond Future	929.0900	0.9291	1004.5000	1.0045	8.117	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.93 Put	Bond Future	4020.0500	4.0201	4214.1700	4.2142	4.829	0.0000	0.0000
2023/10/13	2030	01/02/2024	9.93 Call	Bond Future	648.0600	0.6481	580.2700	0.5803	10.460	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.36 Call	Bond Future	3257.4700	3.2575	3067.2900	3.0673	5.838	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.36 Put	Bond Future	874.1200	0.8741	945.8500	0.9459	8.206	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.37 Call	Bond Future	3285.3400	3.2853	3094.4300	3.0944	5.811	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.37 Put	Bond Future	863.3600	0.8634	934.3600	0.9344	8.224	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.35 Call	Bond Future	3229.5200	3.2295	3040.0700	3.0401	5.866	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.35 Put	Bond Future	884.8100	0.8848	957.2700	0.9573	8.189	0.0000	0.0000
2023/10/13	2030	01/02/2024		Bond Future	10.7537	88.2042	10.8193	87.9423	0.610	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.85 Call	Bond Future	4723.3400	4.7233	4503.6900	4.5037	4.650	0.0000	0.0000
2023/10/13	2030	01/02/2024	11.85 Put	Bond Future	472.8000	0.4728	515.0600	0.5151	8.938	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.00 Put	Bond Future	3787.8700	3.7879	3977.0700	3.9771	4.995	0.0000	0.0000
2023/10/13	2030	01/02/2024	10.00 Call	Bond Future	708.6500	0.7087	635.9400	0.6359	10.260	0.0000	0.0000
2023/10/13	2030	02/05/2024		Bond Future	10.8451	90.1898	10.9170	89.9120	0.663	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.66 Put	Bond Future	5512.5900	5.5126	5724.1800	5.7242	3.838	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.66 Call	Bond Future	773.1900	0.7732	706.9900	0.7070	8.562	0.0000	0.0000
2023/10/13	2030	02/05/2024	10.16 Put	Bond Future	3941.1200	3.9411	4123.2800	4.1233	4.622	0.0000	0.0000
2023/10/13	2030	02/05/2024	10.16 Call	Bond Future	1239.1000	1.2391	1143.4700	1.1435	7.718	0.0000	0.0000
2023/10/13	2030	02/05/2024	11.94 Call	Bond Future	5062.8600	5.0629	4849.4800	4.8495	4.215	0.0000	0.0000
2023/10/13	2030	02/05/2024	11.94 Put	Bond Future	949.1200	0.9491	1013.5300	1.0135	6.786	0.0000	0.0000
2023/10/13	2030	02/05/2024	10.62 Put	Bond Future	2790.7300	2.7907	2939.7000	2.9397	5.338	0.0000	0.0000
2023/10/13	2030	02/05/2024	10.62 Call	Bond Future	1914.2300	1.9142	1785.4100	1.7854	6.730	0.0000	0.0000
2023/10/13	2030	02/05/2024	11.12 Put	Bond Future	1866.3500	1.8664	1978.7500	1.9788	6.022	0.0000	0.0000
2023/10/13	2030	02/05/2024	11.12 Call	Bond Future	2922.5500	2.9226	2757.1600	2.7572	5.659	0.0000	0.0000
2023/10/13	2030	02/05/2024	13.15 Call	Bond Future	8738.1400	8.7381	8486.2100	8.4862	2.883	0.0000	0.0000
2023/10/13	2030	02/05/2024	13.15 Put	Bond Future	354.3000	0.3543	380.1600	0.3802	7.299	0.0000	0.0000
2023/10/13	2030	02/05/2024	12.38 Call	Bond Future	6360.1500	6.3602	6128.9000	6.1289	3.636	0.0000	0.0000
2023/10/13	2030	02/05/2024	12.38 Put	Bond Future	661.1700	0.6612	707.7100	0.7077	7.039	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	
2023/10/13	2030	02/05/2024	10.82 Put	Bond Future	2379.0800	2.3791	2513.1400	2.5131	5.635	0.0000	0.0000
2023/10/13	2030	02/05/2024	10.82 Call	Bond Future	2282.0200	2.2820	2138.2900	2.1383	6.298	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.82 Call	Bond Future	902.9000	0.9029	828.0200	0.8280	8.293	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.82 Put	Bond Future	4984.2200	4.9842	5187.1300	5.1871	4.071	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.83 Call	Bond Future	911.6600	0.9117	836.2100	0.8362	8.276	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.83 Put	Bond Future	4952.0400	4.9520	5154.3800	5.1544	4.086	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.81 Call	Bond Future	894.4200	0.8944	820.1000	0.8201	8.309	0.0000	0.0000
2023/10/13	2030	02/05/2024	9.81 Put	Bond Future	5016.7000	5.0167	5220.1700	5.2202	4.056	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.38 Call	Bond Future	1713.7400	1.7137	1597.6400	1.5976	6.775	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.38 Put	Bond Future	3829.8300	3.8298	4008.2200	4.0082	4.658	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.39 Call	Bond Future	1728.5700	1.7286	1611.8000	1.6118	6.755	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.39 Put	Bond Future	3806.1800	3.8062	3983.9000	3.9839	4.669	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.37 Call	Bond Future	1698.6900	1.6987	1583.2700	1.5833	6.795	0.0000	0.0000
2023/10/13	2030	01/08/2024	10.37 Put	Bond Future	3853.2700	3.8533	4032.3400	4.0323	4.647	0.0000	0.0000
2023/10/13	2030	01/08/2024		Bond Future	10.9380	88.2462	11.0169	87.9517	0.722	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.75 Call	Bond Future	2314.8700	2.3149	2180.4000	2.1804	5.809	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.75 Put	Bond Future	3424.3600	3.4244	3583.9800	3.5840	4.661	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.76 Call	Bond Future	2331.8100	2.3318	2196.7300	2.1967	5.793	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.76 Put	Bond Future	3404.8200	3.4048	3563.8300	3.5638	4.670	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.74 Call	Bond Future	2297.9900	2.2980	2164.1300	2.1641	5.825	0.0000	0.0000
2023/10/13	2030	07/11/2024	10.74 Put	Bond Future	3443.9900	3.4440	3604.2200	3.6042	4.652	0.0000	0.0000
2023/10/13	2030	07/11/2024		Bond Future	11.0564	90.3579	11.1384	90.0638	0.742	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.85 Put	Bond Future	3309.0600	3.3091	3703.5700	3.7036	11.922	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.85 Call	Bond Future	2.7900	0.0028	0.8100	0.0008	70.968	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.78 Call	Bond Future	1464.5100	1.4645	1176.9700	1.1770	19.634	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.78 Put	Bond Future	359.4400	0.3594	468.3900	0.4684	30.311	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.28 Call	Bond Future	195.5000	0.1955	113.4300	0.1134	41.980	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.28 Put	Bond Future	1424.1900	1.4242	1738.6100	1.7386	22.077	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.71 Put	Bond Future	3997.7700	3.9978	4393.8300	4.3938	9.907	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.71 Call	Bond Future	0.5700	0.0006	0.1400	0.0001	75.439	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.50 Call	Bond Future	616.0900	0.6161	434.5600	0.4346	29.465	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.50 Put	Bond Future	807.2600	0.8073	1022.2200	1.0222	26.628	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.00 Call	Bond Future	12.4900	0.0125	4.4100	0.0044	64.692	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.00 Put	Bond Future	2586.4500	2.5865	2974.8600	2.9749	15.017	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.58 Put	Bond Future	4645.3900	4.6454	5041.7900	5.0418	8.533	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.58 Call	Bond Future	0.1100	0.0001	0.0200	0.0000	81.818	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.60 Call	Bond Future	883.8300	0.8838	659.5900	0.6596	25.371	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.60 Put	Bond Future	608.9700	0.6090	781.2200	0.7812	28.285	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	
2023/10/13	2032	02/11/2023	10.35 Put	Bond Future	5807.4400	5.8074	6203.9300	6.2039	6.827	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.90 Put	Bond Future	249.3600	0.2494	327.0300	0.3270	31.148	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.90 Call	Bond Future	1901.7800	1.9018	1582.9600	1.5830	16.764	0.0000	0.0000
2023/10/13	2032	02/11/2023		Bond Future	11.5409	83.4382	11.6262	83.0417	0.739	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.23 Call	Bond Future	137.1200	0.1371	74.7300	0.0747	45.500	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.23 Put	Bond Future	1603.9900	1.6040	1938.0900	1.9381	20.829	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.24 Call	Bond Future	147.7000	0.1477	81.5600	0.0816	44.780	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.24 Put	Bond Future	1566.8600	1.5669	1897.2100	1.8972	21.084	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.22 Call	Bond Future	127.0200	0.1270	68.2800	0.0683	46.245	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.22 Put	Bond Future	1641.6300	1.6416	1979.3800	1.9794	20.574	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.59 Put	Bond Future	4595.3300	4.5953	4991.7100	4.9917	8.626	0.0000	0.0000
2023/10/13	2032	02/11/2023	10.59 Call	Bond Future	0.1300	0.0001	0.0200	0.0000	84.615	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.09 Put	Bond Future	2176.7600	2.1768	2551.5500	2.5516	17.218	0.0000	0.0000
2023/10/13	2032	02/11/2023	11.09 Call	Bond Future	38.2700	0.0383	16.5700	0.0166	56.702	0.0000	0.0000
2023/10/13	2032	02/11/2023	12.26 Call	Bond Future	3346.1000	3.3461	2974.9000	2.9749	11.094	0.0000	0.0000
2023/10/13	2032	02/11/2023	12.26 Put	Bond Future	80.4200	0.0804	105.7100	0.1057	31.447	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.59 Put	Bond Future	5528.3200	5.5283	5864.4500	5.8645	6.080	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.59 Call	Bond Future	491.2400	0.4912	415.7700	0.4158	15.363	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.09 Put	Bond Future	3635.7400	3.6357	3914.8900	3.9149	7.678	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.09 Call	Bond Future	1015.6100	1.0156	883.1600	0.8832	13.041	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.73 Call	Bond Future	5362.2400	5.3622	5026.5900	5.0266	6.260	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.73 Put	Bond Future	642.2500	0.6423	718.2000	0.7182	11.826	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.78 Put	Bond Future	4760.2600	4.7603	5077.2200	5.0772	6.658	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.78 Call	Bond Future	652.0100	0.6520	557.3700	0.5574	14.515	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.75 Call	Bond Future	2333.5800	2.3336	2106.0600	2.1061	9.750	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.75 Put	Bond Future	1894.8700	1.8949	2078.9500	2.0790	9.715	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.50 Call	Bond Future	4575.2900	4.5753	4259.0100	4.2590	6.913	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.50 Put	Bond Future	833.1700	0.8332	928.4900	0.9285	11.441	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.01 Put	Bond Future	8142.1000	8.1421	8519.8100	8.5198	4.639	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.01 Call	Bond Future	188.5100	0.1885	154.6200	0.1546	17.978	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.76 Put	Bond Future	4838.6800	4.8387	5157.7900	5.1578	6.595	0.0000	0.0000
2023/10/13	2032	01/02/2024	10.76 Call	Bond Future	633.2700	0.6333	540.7800	0.5408	14.605	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.62 Call	Bond Future	4982.0100	4.9820	4655.1700	4.6552	6.560	0.0000	0.0000
2023/10/13	2032	01/02/2024	12.62 Put	Bond Future	727.6800	0.7277	812.4400	0.8124	11.648	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.84 Call	Bond Future	2567.8300	2.5678	2327.8100	2.3278	9.347	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.84 Put	Bond Future	1723.2200	1.7232	1894.8000	1.8948	9.957	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.85 Call	Bond Future	2594.5100	2.5945	2353.1200	2.3531	9.304	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.85 Put	Bond Future	1704.9600	1.7050	1875.1700	1.8752	9.983	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	
2023/10/13	2032	01/02/2024	11.83 Call	Bond Future	2541.2800	2.5413	2302.6300	2.3026	9.391	0.0000	0.0000
2023/10/13	2032	01/02/2024	11.83 Put	Bond Future	1741.6400	1.7416	1914.5900	1.9146	9.930	0.0000	0.0000
2023/10/13	2032	01/02/2024		Bond Future	11.6534	85.2842	11.7440	84.8726	0.778	0.0000	0.0000
2023/10/13	2032	02/05/2024		Bond Future	11.7667	83.0414	11.8638	82.6111	0.825	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.36 Put	Bond Future	7303.1600	7.3032	7649.0500	7.6491	4.736	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.36 Call	Bond Future	722.8400	0.7228	638.4500	0.6385	11.675	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.86 Put	Bond Future	5372.0500	5.3721	5675.9600	5.6760	5.657	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.86 Call	Bond Future	1206.2600	1.2063	1079.8900	1.0799	10.476	0.0000	0.0000
2023/10/13	2032	02/05/2024	12.90 Call	Bond Future	5996.5000	5.9965	5668.3200	5.6683	5.473	0.0000	0.0000
2023/10/13	2032	02/05/2024	12.90 Put	Bond Future	1150.2500	1.1503	1252.3500	1.2524	8.876	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.59 Put	Bond Future	6380.0800	6.3801	6707.9200	6.7079	5.138	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.59 Call	Bond Future	921.1300	0.9211	818.6900	0.8187	11.121	0.0000	0.0000
2023/10/13	2032	02/05/2024	11.09 Put	Bond Future	4582.6900	4.5827	4864.0600	4.8641	6.140	0.0000	0.0000
2023/10/13	2032	02/05/2024	11.09 Call	Bond Future	1499.0900	1.4991	1350.1800	1.3502	9.933	0.0000	0.0000
2023/10/13	2032	02/05/2024	13.18 Call	Bond Future	6911.7000	6.9117	6565.7000	6.5657	5.006	0.0000	0.0000
2023/10/13	2032	02/05/2024	13.18 Put	Bond Future	926.1600	0.9262	1010.4400	1.0104	9.100	0.0000	0.0000
2023/10/13	2032	02/05/2024	13.35 Call	Bond Future	7478.6200	7.4786	7123.2000	7.1232	4.752	0.0000	0.0000
2023/10/13	2032	02/05/2024	13.35 Put	Bond Future	812.1400	0.8121	887.0000	0.8870	9.218	0.0000	0.0000
2023/10/13	2032	02/05/2024	11.35 Put	Bond Future	3792.0500	3.7921	4045.5100	4.0455	6.684	0.0000	0.0000
2023/10/13	2032	02/05/2024	11.35 Call	Bond Future	1910.7100	1.9107	1733.8900	1.7339	9.254	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.65 Put	Bond Future	6148.7700	6.1488	6471.5500	6.4716	5.250	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.65 Call	Bond Future	979.3400	0.9793	871.8400	0.8718	10.977	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.55 Call	Bond Future	883.8100	0.8838	784.6700	0.7847	11.217	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.55 Put	Bond Future	6536.4600	6.5365	6867.6000	6.8676	5.066	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.56 Call	Bond Future	892.9800	0.8930	793.0200	0.7930	11.194	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.56 Put	Bond Future	6497.1600	6.4972	6827.4800	6.8275	5.084	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.54 Call	Bond Future	874.7200	0.8747	776.3900	0.7764	11.241	0.0000	0.0000
2023/10/13	2032	02/05/2024	10.54 Put	Bond Future	6575.8900	6.5759	6907.8400	6.9078	5.048	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.14 Call	Bond Future	1760.0000	1.7600	1600.7900	1.6008	9.046	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.14 Put	Bond Future	5058.5800	5.0586	5349.0700	5.3491	5.743	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.15 Call	Bond Future	1774.1400	1.7741	1614.0000	1.6140	9.026	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.15 Put	Bond Future	5027.0400	5.0270	5316.6000	5.3166	5.760	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.13 Call	Bond Future	1745.9400	1.7459	1587.6700	1.5877	9.065	0.0000	0.0000
2023/10/13	2032	01/08/2024	11.13 Put	Bond Future	5090.2300	5.0902	5381.6600	5.3817	5.725	0.0000	0.0000
2023/10/13	2032	01/08/2024		Bond Future	11.8804	84.9401	11.9844	84.4904	0.875	0.0000	0.0000
2023/10/13	2032	07/11/2024		Bond Future	12.0279	82.8054	12.1358	82.3518	0.897	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.48 Call	Bond Future	2273.0900	2.2731	2089.0400	2.0890	8.097	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.48 Put	Bond Future	4628.1000	4.6281	4897.6300	4.8976	5.824	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.49 Call	Bond Future	2288.9800	2.2890	2104.0200	2.1040	8.080	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	
2023/10/13	2032	07/11/2024	11.49 Put	Bond Future	4600.2400	4.6002	4868.8600	4.8689	5.839	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.47 Call	Bond Future	2257.6100	2.2576	2074.4500	2.0745	8.113	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.47 Put	Bond Future	4656.4100	4.6564	4926.8300	4.9268	5.807	0.0000	0.0000
2023/10/13	2032	07/11/2024	13.36 Call	Bond Future	6953.4700	6.9535	6617.1600	6.6172	4.837	0.0000	0.0000
2023/10/13	2032	07/11/2024	13.36 Put	Bond Future	1573.5300	1.5735	1690.8000	1.6908	7.453	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.64 Put	Bond Future	4224.0600	4.2241	4478.4700	4.4785	6.023	0.0000	0.0000
2023/10/13	2032	07/11/2024	11.64 Call	Bond Future	2565.6700	2.5657	2366.5000	2.3665	7.763	0.0000	0.0000
2023/10/13	2033	02/11/2023		Bond Future	117.2040	117.2040	117.0760	117.0760	0.109	0.0000	0.0000
2023/10/13	2033	01/02/2024		Bond Future	119.8259	119.8259	119.6861	119.6861	0.117	0.0000	0.0000
2023/10/13	2033	02/05/2024		Bond Future	121.0912	121.0912	120.9349	120.9349	0.129	0.0000	0.0000
2023/10/13	2033	01/08/2024		Bond Future	123.8877	123.8877	123.7139	123.7139	0.140	0.0000	0.0000
2023/10/13	2033	07/11/2024		Bond Future	125.3883	125.3883	125.2201	125.2201	0.134	0.0000	0.0000
2023/10/13	2037	02/11/2023		Bond Future	12.5441	76.4613	12.6442	75.9509	0.798	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.56 Call	Bond Future	9.0800	0.0091	3.6700	0.0037	59.581	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.56 Put	Bond Future	5318.2600	5.3183	5823.2200	5.8232	9.495	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.57 Call	Bond Future	9.7200	0.0097	3.9600	0.0040	59.259	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.57 Put	Bond Future	5262.1900	5.2622	5766.8000	5.7668	9.589	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.55 Call	Bond Future	8.4800	0.0085	3.4100	0.0034	59.788	0.0000	0.0000
2023/10/13	2037	02/11/2023	11.55 Put	Bond Future	5374.4300	5.3744	5879.7300	5.8797	9.402	0.0000	0.0000
2023/10/13	2037	02/11/2023	13.89 Call	Bond Future	6459.2600	6.4593	5952.5700	5.9526	7.844	0.0000	0.0000
2023/10/13	2037	02/11/2023	13.89 Put	Bond Future	9.3800	0.0094	13.0600	0.0131	39.232	0.0000	0.0000
2023/10/13	2037	02/11/2023	12.52 Put	Bond Future	1038.8300	1.0388	1299.5900	1.2996	25.101	0.0000	0.0000
2023/10/13	2037	02/11/2023	12.52 Call	Bond Future	915.0700	0.9151	665.4600	0.6655	27.278	0.0000	0.0000
2023/10/13	2037	02/11/2023	12.02 Put	Bond Future	2899.9000	2.8999	3349.5100	3.3495	15.504	0.0000	0.0000
2023/10/13	2037	02/11/2023	12.02 Call	Bond Future	139.4400	0.1394	78.6800	0.0787	43.574	0.0000	0.0000
2023/10/13	2037	01/02/2024	13.93 Call	Bond Future	6573.8000	6.5738	6131.1400	6.1311	6.734	0.0000	0.0000
2023/10/13	2037	01/02/2024	13.93 Put	Bond Future	616.6800	0.6167	701.4900	0.7015	13.753	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.93 Call	Bond Future	3072.3800	3.0724	2753.7000	2.7537	10.372	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.93 Put	Bond Future	1784.9000	1.7849	1993.6900	1.9937	11.698	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.09 Put	Bond Future	4070.1600	4.0702	4434.8300	4.4348	8.960	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.09 Call	Bond Future	1056.8200	1.0568	894.0200	0.8940	15.405	0.0000	0.0000
2023/10/13	2037	01/02/2024		Bond Future	12.6710	73.8968	12.7763	73.3693	0.831	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.32 Call	Bond Future	1489.3500	1.4894	1283.2600	1.2833	13.838	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.32 Put	Bond Future	3288.5500	3.2886	3609.9300	3.6099	9.773	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.33 Call	Bond Future	1510.2100	1.5102	1302.2000	1.3022	13.774	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.33 Put	Bond Future	3257.2600	3.2573	3576.7200	3.5767	9.808	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.31 Call	Bond Future	1468.6700	1.4687	1264.4800	1.2645	13.903	0.0000	0.0000
2023/10/13	2037	01/02/2024	12.31 Put	Bond Future	3320.0700	3.3201	3643.3500	3.6434	9.737	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	
2023/10/13	2037	02/05/2024		Bond Future	12.7998	75.5602	12.9110	75.0126	0.869	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.44 Call	Bond Future	741.5800	0.7416	638.3400	0.6383	13.922	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.44 Put	Bond Future	7950.9200	7.9509	8395.3000	8.3953	5.589	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.45 Call	Bond Future	750.9500	0.7510	646.6800	0.6467	13.885	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.45 Put	Bond Future	7903.5900	7.9036	8346.9400	8.3469	5.609	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.43 Call	Bond Future	732.2900	0.7323	630.0900	0.6301	13.956	0.0000	0.0000
2023/10/13	2037	02/05/2024	11.43 Put	Bond Future	7998.3800	7.9984	8443.8000	8.4438	5.569	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.10 Call	Bond Future	1911.7100	1.9117	1717.3100	1.7173	10.169	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.10 Put	Bond Future	6126.8800	6.1269	6501.2400	6.5012	6.110	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.11 Call	Bond Future	1927.3600	1.9274	1731.8000	1.7318	10.147	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.11 Put	Bond Future	6089.8100	6.0898	6463.0100	6.4630	6.128	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.09 Call	Bond Future	1896.1400	1.8961	1702.9000	1.7029	10.191	0.0000	0.0000
2023/10/13	2037	01/08/2024	12.09 Put	Bond Future	6164.0800	6.1641	6539.6000	6.5396	6.092	0.0000	0.0000
2023/10/13	2037	01/08/2024		Bond Future	12.9324	73.0315	13.0501	72.4628	0.910	0.0000	0.0000
2023/10/13	2037	01/08/2024	13.82 Call	Bond Future	6273.0300	6.2730	5880.4300	5.8804	6.259	0.0000	0.0000
2023/10/13	2037	01/08/2024	13.82 Put	Bond Future	2139.9700	2.1400	2316.1300	2.3161	8.232	0.0000	0.0000
2023/10/13	2037	01/08/2024	13.17 Call	Bond Future	4323.3600	4.3234	3997.3600	3.9974	7.540	0.0000	0.0000
2023/10/13	2037	01/08/2024	13.17 Put	Bond Future	3181.7400	3.1817	3424.5000	3.4245	7.630	0.0000	0.0000
2023/10/13	2037	07/11/2024		Bond Future	13.0848	74.7779	13.2064	74.2018	0.929	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.58 Call	Bond Future	2842.3500	2.8424	2598.0800	2.5981	8.594	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.58 Put	Bond Future	5307.6900	5.3077	5639.5300	5.6395	6.252	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.59 Call	Bond Future	2863.0700	2.8631	2617.6400	2.6176	8.572	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.59 Put	Bond Future	5278.4000	5.2784	5609.0800	5.6091	6.265	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.57 Call	Bond Future	2821.7100	2.8217	2578.6100	2.5786	8.615	0.0000	0.0000
2023/10/13	2037	07/11/2024	12.57 Put	Bond Future	5337.1000	5.3371	5670.1100	5.6701	6.240	0.0000	0.0000
2023/10/13	2038	02/11/2023		Bond Future	126.7902	126.7902	125.9418	125.9418	0.669	0.0000	0.0000
2023/10/13	2038	01/02/2024		Bond Future	127.6100	127.6100	126.7331	126.7331	0.687	0.0000	0.0000
2023/10/13	2038	02/05/2024		Bond Future	130.5130	130.5130	129.6017	129.6017	0.698	0.0000	0.0000
2023/10/13	2038	01/08/2024		Bond Future	131.4596	131.4596	130.5127	130.5127	0.720	0.0000	0.0000
2023/10/13	2038	07/11/2024		Bond Future	134.6414	134.6414	133.6819	133.6819	0.713	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.50 Put	Bond Future	7339.7800	7.3398	7955.3300	7.9553	8.386	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.50 Call	Bond Future	1.1200	0.0011	0.3200	0.0003	71.429	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.10 Put	Bond Future	3790.6000	3.7906	4370.3700	4.3704	15.295	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.10 Call	Bond Future	68.8000	0.0688	32.2200	0.0322	53.169	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.97 Call	Bond Future	1683.6000	1.6836	1274.1500	1.2742	24.320	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.97 Put	Bond Future	589.2100	0.5892	796.1100	0.7961	35.115	0.0000	0.0000
2023/10/13	2040	02/11/2023	13.10 Call	Bond Future	2174.5000	2.1745	1710.5800	1.7106	21.335	0.0000	0.0000
2023/10/13	2040	02/11/2023	13.10 Put	Bond Future	400.8800	0.4009	553.3100	0.5533	38.024	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	
2023/10/13	2040	02/11/2023	13.90 Call	Bond Future		5764.1800	5.7642		5159.5300	5.1595	10.490	0.0000	0.0000
2023/10/13	2040	02/11/2023	13.90 Put	Bond Future		23.7500	0.0238		35.4500	0.0355	49.263	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.59 Call	Bond Future		2.3200	0.0023		0.7100	0.0007	69.397	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.59 Put	Bond Future		6782.0800	6.7821		7396.8200	7.3968	9.064	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.60 Call	Bond Future		2.5100	0.0025		0.7700	0.0008	69.323	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.60 Put	Bond Future		6720.5400	6.7205		7335.1500	7.3352	9.145	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.58 Call	Bond Future		2.1400	0.0021		0.6500	0.0007	69.626	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.58 Put	Bond Future		6843.7100	6.8437		7458.5700	7.4586	8.984	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.80 Put	Bond Future		5509.1400	5.5091		6118.7200	6.1187	11.065	0.0000	0.0000
2023/10/13	2040	02/11/2023	11.80 Call	Bond Future		10.7000	0.0107		3.9300	0.0039	63.271	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.60 Put	Bond Future		1521.5700	1.5216		1918.3200	1.9183	26.075	0.0000	0.0000
2023/10/13	2040	02/11/2023	12.60 Call	Bond Future		626.5500	0.6266		406.9500	0.4070	35.049	0.0000	0.0000
2023/10/13	2040	02/11/2023	13.64 Call	Bond Future		4554.0700	4.5541		3967.7600	3.9678	12.874	0.0000	0.0000
2023/10/13	2040	02/11/2023	13.64 Put	Bond Future		63.8500	0.0639		93.8900	0.0939	47.048	0.0000	0.0000
2023/10/13	2040	02/11/2023		Bond Future		12.7645	76.8525		12.8797	76.2362	0.902	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.34 Call	Bond Future		1159.0900	1.1591		959.5100	0.9595	17.219	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.34 Put	Bond Future		4182.7900	4.1828		4619.0500	4.6191	10.430	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.35 Call	Bond Future		1177.4000	1.1774		975.5900	0.9756	17.140	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.35 Put	Bond Future		4144.7300	4.1447		4578.7600	4.5788	10.472	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.33 Call	Bond Future		1140.8100	1.1408		943.4700	0.9435	17.298	0.0000	0.0000
2023/10/13	2040	01/02/2024	12.33 Put	Bond Future		4220.9400	4.2209		4659.4400	4.6594	10.389	0.0000	0.0000
2023/10/13	2040	01/02/2024		Bond Future		12.8933	74.0463		13.0142	73.4105	0.938	0.0000	0.0000
2023/10/13	2040	02/05/2024		Bond Future		13.0234	75.7131		13.1508	75.0546	0.978	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.61 Call	Bond Future		723.1000	0.7231		607.7000	0.6077	15.959	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.61 Put	Bond Future		8703.8400	8.7038		9246.9400	9.2469	6.240	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.62 Call	Bond Future		732.5200	0.7325		615.9200	0.6159	15.918	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.62 Put	Bond Future		8652.1500	8.6522		9194.0500	9.1941	6.263	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.60 Call	Bond Future		713.7700	0.7138		599.5700	0.5996	16.000	0.0000	0.0000
2023/10/13	2040	02/05/2024	11.60 Put	Bond Future		8755.7000	8.7557		9300.0000	9.3000	6.217	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.33 Call	Bond Future		2052.0300	2.0520		1818.2900	1.8183	11.391	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.33 Put	Bond Future		6485.2500	6.4853		6933.6700	6.9337	6.914	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.34 Call	Bond Future		2068.7200	2.0687		1833.5900	1.8336	11.366	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.34 Put	Bond Future		6445.8800	6.4459		6892.9100	6.8929	6.935	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.32 Call	Bond Future		2035.4200	2.0354		1803.0800	1.8031	11.415	0.0000	0.0000
2023/10/13	2040	01/08/2024	12.32 Put	Bond Future		6524.7700	6.5248		6974.5900	6.9746	6.894	0.0000	0.0000
2023/10/13	2040	01/08/2024		Bond Future		13.1575	72.9375		13.2919	72.2554	1.021	0.0000	0.0000
2023/10/13	2040	07/11/2024		Bond Future		13.3104	74.6813		13.4494	73.9891	1.044	0.0000	0.0000
2023/10/13	2040	07/11/2024	12.85 Call	Bond Future		3207.7500	3.2078		2906.4600	2.9065	9.393	0.0000	0.0000
2023/10/13	2040	07/11/2024	12.85 Put	Bond Future		5577.2700	5.5773		5968.1000	5.9681	7.008	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	
2023/10/13	2040	07/11/2024	12.86 Call	Bond Future	3229.9600	3.2300	2927.3200	2.9273	9.370	0.0000	0.0000
2023/10/13	2040	07/11/2024	12.86 Put	Bond Future	5546.7300	5.5467	5936.2100	5.9362	7.022	0.0000	0.0000
2023/10/13	2040	07/11/2024	12.84 Call	Bond Future	3185.3100	3.1853	2885.3800	2.8854	9.416	0.0000	0.0000
2023/10/13	2040	07/11/2024	12.84 Put	Bond Future	5607.6400	5.6076	5999.8300	5.9998	6.994	0.0000	0.0000
2023/10/13	2044	02/11/2023	12.00 Put	Bond Future	4730.3300	4.7303	5303.8900	5.3039	12.125	0.0000	0.0000
2023/10/13	2044	02/11/2023	12.00 Call	Bond Future	24.9000	0.0249	10.5100	0.0105	57.791	0.0000	0.0000
2023/10/13	2044	02/11/2023	12.75 Call	Bond Future	794.5100	0.7945	541.6900	0.5417	31.821	0.0000	0.0000
2023/10/13	2044	02/11/2023	12.75 Put	Bond Future	1219.3900	1.2194	1554.5200	1.5545	27.483	0.0000	0.0000
2023/10/13	2044	02/11/2023	13.00 Call	Bond Future	1534.5600	1.5346	1156.0700	1.1561	24.664	0.0000	0.0000
2023/10/13	2044	02/11/2023	13.00 Put	Bond Future	622.8500	0.6229	832.3100	0.8323	33.629	0.0000	0.0000
2023/10/13	2044	02/11/2023		Bond Future	12.8286	73.0967	12.9387	72.5087	0.858	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.56 Call	Bond Future	1.0000	0.0010	0.2900	0.0003	71.000	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.56 Put	Bond Future	7422.0200	7.4220	8009.2600	8.0093	7.912	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.57 Call	Bond Future	1.0900	0.0011	0.3200	0.0003	70.642	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.57 Put	Bond Future	7358.6100	7.3586	7945.7900	7.9458	7.979	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.55 Call	Bond Future	0.9200	0.0009	0.2600	0.0003	71.739	0.0000	0.0000
2023/10/13	2044	02/11/2023	11.55 Put	Bond Future	7485.5300	7.4855	8072.8200	8.0728	7.846	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.28 Call	Bond Future	954.8200	0.9548	788.2200	0.7882	17.448	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.28 Put	Bond Future	4672.7700	4.6728	5112.6500	5.1127	9.414	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.29 Call	Bond Future	971.1300	0.9711	802.4700	0.8025	17.367	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.29 Put	Bond Future	4631.4500	4.6315	5069.2700	5.0693	9.453	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.27 Call	Bond Future	938.6800	0.9387	774.1300	0.7741	17.530	0.0000	0.0000
2023/10/13	2044	01/02/2024	12.27 Put	Bond Future	4714.3400	4.7143	5156.2700	5.1563	9.374	0.0000	0.0000
2023/10/13	2044	01/02/2024		Bond Future	12.9533	70.3325	13.0688	69.7260	0.892	0.0000	0.0000
2023/10/13	2044	01/02/2024	13.25 Call	Bond Future	3350.9200	3.3509	2978.6100	2.9786	11.111	0.0000	0.0000
2023/10/13	2044	01/02/2024	13.25 Put	Bond Future	1811.4800	1.8115	2045.6500	2.0457	12.927	0.0000	0.0000
2023/10/13	2044	02/05/2024		Bond Future	13.0789	71.9157	13.2006	71.2876	0.930	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.66 Call	Bond Future	707.2200	0.7072	598.2200	0.5982	15.412	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.66 Put	Bond Future	8801.8300	8.8018	9320.9200	9.3209	5.898	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.67 Call	Bond Future	716.6200	0.7166	606.4600	0.6065	15.372	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.67 Put	Bond Future	8748.7900	8.7488	9266.7200	9.2667	5.920	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.65 Call	Bond Future	697.9000	0.6979	590.0700	0.5901	15.451	0.0000	0.0000
2023/10/13	2044	02/05/2024	11.65 Put	Bond Future	8855.0300	8.8550	9375.2900	9.3753	5.875	0.0000	0.0000
2023/10/13	2044	01/08/2024	12.29 Call	Bond Future	1899.4600	1.8995	1687.6400	1.6876	11.152	0.0000	0.0000
2023/10/13	2044	01/08/2024	12.29 Put	Bond Future	6875.4400	6.8754	7314.2200	7.3142	6.382	0.0000	0.0000
2023/10/13	2044	01/08/2024	12.30 Call	Bond Future	1915.4600	1.9155	1702.3200	1.7023	11.127	0.0000	0.0000
2023/10/13	2044	01/08/2024	12.30 Put	Bond Future	6834.0300	6.8340	7271.4900	7.2715	6.401	0.0000	0.0000
2023/10/13	2044	01/08/2024	12.28 Call	Bond Future	1883.3300	1.8833	1672.8400	1.6728	11.176	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	
2023/10/13	2044	01/08/2024	12.28 Put	Bond Future	6916.7800	6.9168	7356.8900	7.3569	6.363	0.0000	0.0000
2023/10/13	2044	01/08/2024		Bond Future	13.2081	69.1785	13.3364	68.5279	0.971	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.91 Call	Bond Future	3254.8000	3.2548	2963.6400	2.9636	8.946	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.91 Put	Bond Future	5549.6900	5.5497	5918.7100	5.9187	6.649	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.92 Call	Bond Future	3277.3900	3.2774	2984.9200	2.9849	8.924	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.92 Put	Bond Future	5519.2800	5.5193	5886.9900	5.8870	6.662	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.90 Call	Bond Future	3232.2900	3.2323	2942.4300	2.9424	8.968	0.0000	0.0000
2023/10/13	2044	07/11/2024	12.90 Put	Bond Future	5580.2500	5.5803	5950.5700	5.9506	6.636	0.0000	0.0000
2023/10/13	2044	07/11/2024		Bond Future	13.3548	70.8322	13.4875	70.1720	0.993	0.0000	0.0000
2023/10/13	2046	02/11/2023		Bond Future	108.5690	108.5690	108.0035	108.0035	0.521	0.0000	0.0000
2023/10/13	2046	01/02/2024		Bond Future	110.9979	110.9979	110.4114	110.4114	0.528	0.0000	0.0000
2023/10/13	2046	02/05/2024		Bond Future	111.3774	111.3774	110.7655	110.7655	0.549	0.0000	0.0000
2023/10/13	2046	01/08/2024		Bond Future	113.9495	113.9495	113.3105	113.3105	0.561	0.0000	0.0000
2023/10/13	2046	07/11/2024		Bond Future	114.5071	114.5071	113.8618	113.8618	0.563	0.0000	0.0000
2023/10/13	2050	02/11/2023		Bond Future	109.8344	109.8344	108.9318	108.9318	0.822	0.0000	0.0000
2023/10/13	2050	01/02/2024		Bond Future	110.0442	110.0442	109.1130	109.1130	0.846	0.0000	0.0000
2023/10/13	2050	02/05/2024		Bond Future	112.5475	112.5475	111.5829	111.5829	0.857	0.0000	0.0000
2023/10/13	2050	01/08/2024		Bond Future	112.8429	112.8429	111.8434	111.8434	0.886	0.0000	0.0000
2023/10/13	2050	07/11/2024		Bond Future	115.5738	115.5738	114.5590	114.5590	0.878	0.0000	0.0000
2023/10/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	AL37	02/11/2023		Index Future	900.1680	900.1680	898.1370	898.1370	0.226	0.0000	0.0000
2023/10/13	AL37	01/02/2024		Index Future	920.0840	920.0840	917.9390	917.9390	0.233	0.0000	0.0000
2023/10/13	AL37	02/05/2024		Index Future	940.7990	940.7990	938.5010	938.5010	0.244	0.0000	0.0000
2023/10/13	AL37	01/08/2024		Index Future	962.3150	962.3150	959.8570	959.8570	0.255	0.0000	0.0000
2023/10/13	AL37	07/11/2024		Index Future	985.4050	985.4050	982.9600	982.9600	0.248	0.0000	0.0000
2023/10/13	AL7T	02/11/2023		Index Future	1012.1170	1012.1170	1007.5410	1007.5410	0.452	0.0000	0.0000
2023/10/13	AL7T	01/02/2024		Index Future	1034.5090	1034.5090	1029.7550	1029.7550	0.460	0.0000	0.0000
2023/10/13	AL7T	02/05/2024		Index Future	1057.8000	1057.8000	1052.8220	1052.8220	0.471	0.0000	0.0000
2023/10/13	AL7T	01/08/2024		Index Future	1081.9930	1081.9930	1076.7790	1076.7790	0.482	0.0000	0.0000
2023/10/13	AL7T	07/11/2024		Index Future	1107.9530	1107.9530	1102.6970	1102.6970	0.474	0.0000	0.0000
2023/10/13	ALBI	02/11/2023		Index Future	886.5560	886.5560	882.1290	882.1290	0.499	0.0000	0.0000
2023/10/13	ALBI	01/02/2024		Index Future	906.1700	906.1700	901.5780	901.5780	0.507	0.0000	0.0000
2023/10/13	ALBI	02/05/2024		Index Future	926.5720	926.5720	921.7740	921.7740	0.518	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	
2023/10/13	ALBI	01/08/2024		Index Future	947.7630	947.7630	942.7490	942.7490	0.529	0.0000	0.0000
2023/10/13	ALBI	07/11/2024		Index Future	970.5030	970.5030	965.4400	965.4400	0.522	0.0000	0.0000
2023/10/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	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
2023/10/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/13	ES33	02/11/2023		Bond Future	13.0522	70.7659	13.1368	0.649	0.0000	0.0000
2023/10/13	ES33	01/02/2024		Bond Future	13.2161	72.3490	13.3058	0.679	0.0000	0.0000
2023/10/13	ES33	02/05/2024		Bond Future	13.3790	70.1951	13.4747	0.715	0.0000	0.0000
2023/10/13	ES33	01/08/2024		Bond Future	13.5437	71.8158	13.6457	0.754	0.0000	0.0000
2023/10/13	ES33	07/11/2024		Bond Future	13.7507	69.7473	13.8564	0.769	0.0000	0.0000
2023/10/13	ES42	02/11/2023		Bond Future	13.5038	66.5568	13.6036	0.739	0.0000	0.0000
2023/10/13	ES42	01/02/2024		Bond Future	13.6523	68.0458	13.7573	0.769	0.0000	0.0000
2023/10/13	ES42	02/05/2024		Bond Future	13.8055	65.3310	13.9166	0.805	0.0000	0.0000
2023/10/13	ES42	01/08/2024		Bond Future	13.9569	66.8392	14.0744	0.842	0.0000	0.0000
2023/10/13	ES42	07/11/2024		Bond Future	14.1425	64.1856	14.2643	0.861	0.0000	0.0000
2023/10/13	GOVI	02/11/2023		GOVI	873.7900	873.7900	869.4170	0.500	0.0000	0.0000
2023/10/13	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	02/11/2023	885.81 Put	GOVI	120200.0000	12.0200	163930.0000	16.3930	36.381	0.0000
2023/10/13	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	02/11/2023	885.82 Put	GOVI	120300.0000	12.0300	164030.0000	16.4030	36.351	0.0000
2023/10/13	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	02/11/2023	885.80 Put	GOVI	120100.0000	12.0100	163830.0000	16.3830	36.411	0.0000
2023/10/13	GOVI	01/02/2024	879.99 Call	GOVI	131330.0000	13.1330	85960.0000	8.5960	34.547	0.0000
2023/10/13	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/02/2024	880.00 Call	GOVI	131230.0000	13.1230	85860.0000	8.5860	34.573	0.0000
2023/10/13	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/02/2024	879.98 Call	GOVI	131430.0000	13.1430	86060.0000	8.6060	34.520	0.0000
2023/10/13	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/02/2024		GOVI	893.1230	893.1230	888.5860	0.508	0.0000	0.0000
2023/10/13	GOVI	02/05/2024		GOVI	913.2300	913.2300	908.4910	0.519	0.0000	0.0000
2023/10/13	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	02/05/2024	950.98 Put	GOVI	377500.0000	37.7500	424890.0000	42.4890	12.554	0.0000
2023/10/13	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/13	GOVI	02/05/2024	950.99 Put	GOVI	377600.0000	37.7600	424990.0000	42.4990	12.550	0.0000	0.0000
2023/10/13	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	02/05/2024	950.97 Put	GOVI	377400.0000	37.7400	424790.0000	42.4790	12.557	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.38 Put	GOVI	92640.0000	9.2640	142160.0000	14.2160	53.454	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.39 Put	GOVI	92740.0000	9.2740	142260.0000	14.2260	53.397	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	01/08/2024	943.37 Put	GOVI	92540.0000	9.2540	142060.0000	14.2060	53.512	0.0000	0.0000
2023/10/13	GOVI	01/08/2024		GOVI	934.1160	934.1160	929.1640	929.1640	0.530	0.0000	0.0000
2023/10/13	GOVI	07/11/2024		GOVI	956.5290	956.5290	951.5280	951.5280	0.523	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.79 Call	GOVI	77390.0000	7.7390	27380.0000	2.7380	64.621	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.80 Call	GOVI	77290.0000	7.7290	27280.0000	2.7280	64.704	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.78 Call	GOVI	77490.0000	7.7490	27480.0000	2.7480	64.537	0.0000	0.0000
2023/10/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/13	IGOV	02/11/2023		Index Future	328.7870	328.7870	327.5480	327.5480	0.377	0.0000	0.0000
2023/10/13	IGOV	01/02/2024		Index Future	336.1420	336.1420	334.8510	334.8510	0.384	0.0000	0.0000
2023/10/13	IGOV	02/05/2024		Index Future	343.7890	343.7890	342.4310	342.4310	0.395	0.0000	0.0000
2023/10/13	IGOV	01/08/2024		Index Future	351.7290	351.7290	350.3000	350.3000	0.406	0.0000	0.0000
2023/10/13	IGOV	07/11/2024		Index Future	360.2500	360.2500	358.8120	358.8120	0.399	0.0000	0.0000
2023/10/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/13	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	
2023/10/13	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/10/13	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/10/13	JBAF	20/12/2023		Jibar Tradeable Future	8.5100	91.4900	8.5000	91.5000	0.118	0.0000	0.0000
2023/10/13	JBAF	17/01/2024		Jibar Tradeable Future	8.5100	91.4900	8.5000	91.5000	0.118	0.0000	0.0000
2023/10/13	JBAF	21/02/2024		Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000
2023/10/13	JBAF	20/03/2024		Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000
2023/10/13	JBAF	19/06/2024		Jibar Tradeable Future	8.4200	91.5800	8.4400	91.5600	0.238	0.0000	0.0000
2023/10/13	JBAF	18/09/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/10/13	JBAF	18/12/2024		Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000
2023/10/13	JBAF	19/03/2025		Jibar Tradeable Future	8.1400	91.8600	8.1500	91.8500	0.123	0.0000	0.0000
2023/10/13	JBAF	18/06/2025		Jibar Tradeable Future	8.0600	91.9400	8.0700	91.9300	0.124	0.0000	0.0000
2023/10/13	JBAF	17/09/2025		Jibar Tradeable Future	8.0800	91.9200	8.1000	91.9000	0.248	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.70 Put	Bond Future	3065.3400	3.0653	3406.1200	3.4061	11.117	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.70 Call	Bond Future	112.7200	0.1127	70.3800	0.0704	37.562	0.0000	0.0000
2023/10/13	R035	02/11/2023	13.59 Call	Bond Future	6441.6200	6.4416	6060.5400	6.0605	5.916	0.0000	0.0000
2023/10/13	R035	02/11/2023	13.59 Put	Bond Future	8.9000	0.0089	10.9400	0.0109	22.921	0.0000	0.0000
2023/10/13	R035	02/11/2023	12.24 Put	Bond Future	1019.8200	1.0198	1204.9400	1.2049	18.152	0.0000	0.0000
2023/10/13	R035	02/11/2023	12.24 Call	Bond Future	915.8300	0.9158	717.8300	0.7178	21.620	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.74 Put	Bond Future	2874.5400	2.8745	3207.7600	3.2078	11.592	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.74 Call	Bond Future	137.8200	0.1378	87.9200	0.0879	36.207	0.0000	0.0000
2023/10/13	R035	02/11/2023		Bond Future	12.2602	81.2111	12.3351	80.8280	0.611	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.42 Call	Bond Future	22.3000	0.0223	11.7800	0.0118	47.175	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.42 Put	Bond Future	4508.7300	4.5087	4881.3300	4.8813	8.264	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.43 Call	Bond Future	23.7200	0.0237	12.6000	0.0126	46.880	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.43 Put	Bond Future	4454.6800	4.4547	4826.6800	4.8267	8.351	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.41 Call	Bond Future	20.9800	0.0210	11.0200	0.0110	47.474	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.41 Put	Bond Future	4562.9200	4.5629	4936.0800	4.9361	8.178	0.0000	0.0000
2023/10/13	R035	02/11/2023	10.62 Put	Bond Future	9094.8800	9.0949	9477.9700	9.4780	4.212	0.0000	0.0000
2023/10/13	R035	02/11/2023	10.62 Call	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.12 Put	Bond Future	6177.4000	6.1774	6558.9000	6.5589	6.176	0.0000	0.0000
2023/10/13	R035	02/11/2023	11.12 Call	Bond Future	2.8800	0.0029	1.2600	0.0013	56.250	0.0000	0.0000
2023/10/13	R035	02/11/2023	12.85 Call	Bond Future	3109.5000	3.1095	2764.5200	2.7645	11.094	0.0000	0.0000
2023/10/13	R035	02/11/2023	12.85 Put	Bond Future	160.5200	0.1605	198.6600	0.1987	23.760	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	
2023/10/13	R035	01/02/2024	10.62 Put	Bond Future	9786.9900	9.7870	10164.4800	10.1645	3.857	0.0000	0.0000
2023/10/13	R035	01/02/2024	10.62 Call	Bond Future	109.0800	0.1091	88.7200	0.0887	18.665	0.0000	0.0000
2023/10/13	R035	01/02/2024	11.12 Put	Bond Future	7105.0000	7.1050	7452.8700	7.4529	4.896	0.0000	0.0000
2023/10/13	R035	01/02/2024	11.12 Call	Bond Future	317.3900	0.3174	267.4100	0.2674	15.747	0.0000	0.0000
2023/10/13	R035	01/02/2024	13.46 Call	Bond Future	5863.0700	5.8631	5538.5200	5.5385	5.535	0.0000	0.0000
2023/10/13	R035	01/02/2024	13.46 Put	Bond Future	737.8900	0.7379	811.1900	0.8112	9.934	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.19 Call	Bond Future	1792.2200	1.7922	1612.1900	1.6122	10.045	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.19 Put	Bond Future	2820.1900	2.8202	3038.0100	3.0380	7.724	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.20 Call	Bond Future	1815.5700	1.8156	1634.0800	1.6341	9.996	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.20 Put	Bond Future	2792.3100	2.7923	3008.6700	3.0087	7.748	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.18 Call	Bond Future	1769.2100	1.7692	1590.6400	1.5906	10.093	0.0000	0.0000
2023/10/13	R035	01/02/2024	12.18 Put	Bond Future	2848.4700	2.8485	3067.7500	3.0678	7.698	0.0000	0.0000
2023/10/13	R035	01/02/2024		Bond Future	12.3924	83.0079	12.4717	82.6101	0.640	0.0000	0.0000
2023/10/13	R035	02/05/2024		Bond Future	12.5154	80.3633	12.5999	79.9476	0.675	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.20 Call	Bond Future	773.6000	0.7736	690.0800	0.6901	10.796	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.20 Put	Bond Future	7667.1000	7.6671	7999.3400	7.9993	4.333	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.21 Call	Bond Future	783.2300	0.7832	698.9000	0.6989	10.767	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.21 Put	Bond Future	7621.2200	7.6212	7952.6500	7.9527	4.349	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.19 Call	Bond Future	764.0500	0.7641	681.3500	0.6814	10.824	0.0000	0.0000
2023/10/13	R035	02/05/2024	11.19 Put	Bond Future	7713.1200	7.7131	8046.1800	8.0462	4.318	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.80 Call	Bond Future	1832.6000	1.8326	1684.9000	1.6849	8.060	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.80 Put	Bond Future	6046.6600	6.0467	6333.4400	6.3334	4.743	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.81 Call	Bond Future	1847.9800	1.8480	1699.3800	1.6994	8.041	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.81 Put	Bond Future	6009.9200	6.0099	6295.8000	6.2958	4.757	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.79 Call	Bond Future	1817.3100	1.8173	1670.5100	1.6705	8.078	0.0000	0.0000
2023/10/13	R035	01/08/2024	11.79 Put	Bond Future	6083.5300	6.0835	6371.2100	6.3712	4.729	0.0000	0.0000
2023/10/13	R035	01/08/2024		Bond Future	12.6382	82.2008	12.7282	81.7663	0.712	0.0000	0.0000
2023/10/13	R035	07/11/2024		Bond Future	12.7973	79.6508	12.8901	79.2126	0.726	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.18 Call	Bond Future	2475.4200	2.4754	2300.2900	2.3003	7.075	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.18 Put	Bond Future	5478.2200	5.4782	5741.2900	5.7413	4.802	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.19 Call	Bond Future	2494.7400	2.4947	2318.7000	2.3187	7.056	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.19 Put	Bond Future	5447.6200	5.4476	5709.7800	5.7098	4.812	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.17 Call	Bond Future	2455.8800	2.4559	2281.6500	2.2817	7.094	0.0000	0.0000
2023/10/13	R035	07/11/2024	12.17 Put	Bond Future	5508.6400	5.5086	5772.6100	5.7726	4.792	0.0000	0.0000
2023/10/13	R053	02/11/2023	12.82 Call	Bond Future	1633.0700	1.6331	1216.4000	1.2164	25.515	0.0000	0.0000
2023/10/13	R053	02/11/2023	12.82 Put	Bond Future	1127.0600	1.1271	1443.7800	1.4438	28.101	0.0000	0.0000
2023/10/13	R053	02/11/2023	12.83 Call	Bond Future	1673.4400	1.6734	1250.7800	1.2508	25.257	0.0000	0.0000
2023/10/13	R053	02/11/2023	12.83 Put	Bond Future	1097.8900	1.0979	1408.6200	1.4086	28.302	0.0000	0.0000

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
2023/10/13	R053	02/11/2023	12.81 Call	Bond Future		1593.2000	1.5932	1182.5600	1.1826	25.775	0.0000	0.0000
2023/10/13	R053	02/11/2023	12.81 Put	Bond Future		1156.8200	1.1568	1479.5700	1.4796	27.900	0.0000	0.0000
2023/10/13	R053	02/11/2023		Bond Future		12.7477	92.6037	12.8528	91.8703	0.824	0.0000	0.0000
2023/10/13	R053	01/02/2024		Bond Future		12.8683	94.6525	12.9787	93.8958	0.858	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.93 Call	Bond Future		3547.6900	3.5477	3139.5400	3.1395	11.505	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.93 Put	Bond Future		3123.4900	3.1235	3472.0100	3.4720	11.158	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.94 Call	Bond Future		3585.7300	3.5857	3175.0800	3.1751	11.452	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.94 Put	Bond Future		3093.1000	3.0931	3439.1200	3.4391	11.187	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.92 Call	Bond Future		3509.6100	3.5096	3103.9700	3.1040	11.558	0.0000	0.0000
2023/10/13	R053	01/02/2024	12.92 Put	Bond Future		3153.9300	3.1539	3504.9600	3.5050	11.130	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.03 Call	Bond Future		4515.6400	4.5156	4097.3500	4.0974	9.263	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.03 Put	Bond Future		4241.8000	4.2418	4607.6000	4.6076	8.624	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.04 Call	Bond Future		4552.7900	4.5528	4132.5400	4.1325	9.231	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.04 Put	Bond Future		4211.5300	4.2115	4575.3700	4.5754	8.639	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.02 Call	Bond Future		4478.8800	4.4789	4062.5300	4.0625	9.296	0.0000	0.0000
2023/10/13	R053	02/05/2024	13.02 Put	Bond Future		4272.5600	4.2726	4640.3000	4.6403	8.607	0.0000	0.0000
2023/10/13	R053	02/05/2024		Bond Future		12.9895	90.9177	13.1060	90.1336	0.897	0.0000	0.0000
2023/10/13	R053	01/08/2024		Bond Future		13.1102	92.9963	13.2330	92.1839	0.937	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.14 Call	Bond Future		5265.2200	5.2652	4832.8700	4.8329	8.211	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.14 Put	Bond Future		5066.5700	5.0666	5446.7000	5.4467	7.503	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.15 Call	Bond Future		5301.0100	5.3010	4866.9700	4.8670	8.188	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.15 Put	Bond Future		5036.0000	5.0360	5414.4400	5.4144	7.515	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.13 Call	Bond Future		5229.5200	5.2295	4798.8500	4.7989	8.235	0.0000	0.0000
2023/10/13	R053	01/08/2024	13.13 Put	Bond Future		5097.3300	5.0973	5479.1400	5.4791	7.490	0.0000	0.0000
2023/10/13	R053	07/11/2024		Bond Future		13.2576	89.3479	13.3849	88.5236	0.961	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.80 Call	Bond Future		4339.0300	4.3390	3973.4100	3.9734	8.426	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.80 Put	Bond Future		7423.7700	7.4238	7882.4400	7.8824	6.178	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.81 Call	Bond Future		4368.4200	4.3684	4001.2000	4.0012	8.406	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.81 Put	Bond Future		7383.6000	7.3836	7840.6700	7.8407	6.190	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.79 Call	Bond Future		4309.7400	4.3097	3945.7100	3.9457	8.447	0.0000	0.0000
2023/10/13	R053	07/11/2024	12.79 Put	Bond Future		7464.1300	7.4641	7924.3900	7.9244	6.166	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.39 Call	Bond Future		599.6700	0.5997	470.0600	0.4701	21.614	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.39 Put	Bond Future		229.5400	0.2295	296.7500	0.2968	29.280	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.40 Call	Bond Future		618.8000	0.6188	487.2100	0.4872	21.265	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.40 Put	Bond Future		221.6500	0.2217	286.8800	0.2869	29.429	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.38 Call	Bond Future		580.7800	0.5808	453.2000	0.4532	21.967	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.38 Put	Bond Future		237.6800	0.2377	306.9200	0.3069	29.132	0.0000	0.0000
2023/10/13	R186	02/11/2023		Bond Future		9.2534	107.2789	9.3259	107.0821	0.784	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	
2023/10/13	R186	02/11/2023	10.42 Call	Bond Future	3110.8300	3.1108	2915.0700	2.9151	6.293	0.0000	0.0000
2023/10/13	R186	02/11/2023	10.42 Put	Bond Future	3.6900	0.0037	4.7500	0.0048	28.726	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.15 Put	Bond Future	505.3300	0.5053	629.4700	0.6295	24.566	0.0000	0.0000
2023/10/13	R186	02/11/2023	9.15 Call	Bond Future	224.2400	0.2242	151.5600	0.1516	32.412	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.51 Call	Bond Future	1228.2100	1.2282	1101.4700	1.1015	10.319	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.51 Put	Bond Future	648.6400	0.6486	731.0500	0.7311	12.705	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.52 Call	Bond Future	1244.0700	1.2441	1116.4500	1.1165	10.258	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.52 Put	Bond Future	639.4800	0.6395	721.0100	0.7210	12.749	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.50 Call	Bond Future	1212.4500	1.2125	1086.5900	1.0866	10.381	0.0000	0.0000
2023/10/13	R186	01/02/2024	9.50 Put	Bond Future	657.9100	0.6579	741.2000	0.7412	12.660	0.0000	0.0000
2023/10/13	R186	01/02/2024		Bond Future	9.2792	104.3425	9.3623	104.1333	0.895	0.0000	0.0000
2023/10/13	R186	02/05/2024		Bond Future	9.2925	106.6914	9.3898	106.4658	1.047	0.0000	0.0000
2023/10/13	R186	02/05/2024	10.40 Call	Bond Future	2936.8700	2.9369	2759.1600	2.7592	6.051	0.0000	0.0000
2023/10/13	R186	02/05/2024	10.40 Put	Bond Future	404.2000	0.4042	452.1300	0.4521	11.858	0.0000	0.0000
2023/10/13	R186	02/05/2024	9.73 Put	Bond Future	737.9700	0.7380	819.7900	0.8198	11.087	0.0000	0.0000
2023/10/13	R186	02/05/2024	9.73 Call	Bond Future	1748.0400	1.7480	1604.2200	1.6042	8.228	0.0000	0.0000
2023/10/13	R186	02/05/2024	8.00 Call	Bond Future	183.5700	0.1836	153.6700	0.1537	16.288	0.0000	0.0000
2023/10/13	R186	02/05/2024	8.00 Put	Bond Future	3243.3100	3.2433	3439.0500	3.4391	6.035	0.0000	0.0000
2023/10/13	R186	02/05/2024	8.01 Call	Bond Future	186.3800	0.1864	156.0900	0.1561	16.252	0.0000	0.0000
2023/10/13	R186	02/05/2024	8.01 Put	Bond Future	3222.0000	3.2220	3417.3500	3.4174	6.063	0.0000	0.0000
2023/10/13	R186	02/05/2024	7.99 Call	Bond Future	180.8000	0.1808	151.2800	0.1513	16.327	0.0000	0.0000
2023/10/13	R186	02/05/2024	7.99 Put	Bond Future	3264.6600	3.2647	3460.7800	3.4608	6.007	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.69 Call	Bond Future	631.6300	0.6316	552.3400	0.5523	12.553	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.69 Put	Bond Future	1919.3500	1.9194	2082.8500	2.0829	8.519	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.70 Call	Bond Future	638.3200	0.6383	558.4000	0.5584	12.520	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.70 Put	Bond Future	1904.4600	1.9045	2067.3300	2.0673	8.552	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.68 Call	Bond Future	624.6600	0.6247	546.0100	0.5460	12.591	0.0000	0.0000
2023/10/13	R186	01/08/2024	8.68 Put	Bond Future	1933.9600	1.9340	2098.1000	2.0981	8.487	0.0000	0.0000
2023/10/13	R186	01/08/2024		Bond Future	9.2915	103.8202	9.4060	103.5774	1.232	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.14 Call	Bond Future	1104.9600	1.1050	996.2800	0.9963	9.836	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.14 Put	Bond Future	1464.4600	1.4645	1595.6800	1.5957	8.960	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.15 Call	Bond Future	1115.3200	1.1153	1006.0400	1.0060	9.798	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.15 Put	Bond Future	1455.7200	1.4557	1586.3400	1.5863	8.973	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.13 Call	Bond Future	1095.0800	1.0951	986.9900	0.9870	9.871	0.0000	0.0000
2023/10/13	R186	07/11/2024	9.13 Put	Bond Future	1473.6900	1.4737	1605.5000	1.6055	8.944	0.0000	0.0000
2023/10/13	R186	07/11/2024		Bond Future	9.3286	106.3054	9.4549	106.0655	1.354	0.0000	0.0000
2023/10/13	R197	02/11/2023		Bond Future	342.4547	342.4547	342.6256	342.6256	0.050	0.0000	0.0000
2023/10/13	R202	02/11/2023		Bond Future	253.7923	253.7923	252.5840	252.5840	0.476	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	
2023/10/13	R202	01/02/2024		Bond Future	254.4979	254.4979	253.2438	253.2438	0.493	0.0000	0.0000
2023/10/13	R202	02/05/2024		Bond Future	260.2876	260.2876	258.9762	258.9762	0.504	0.0000	0.0000
2023/10/13	R202	01/08/2024		Bond Future	261.2049	261.2049	259.8343	259.8343	0.525	0.0000	0.0000
2023/10/13	R202	07/11/2024		Bond Future	267.5274	267.5274	266.1441	266.1441	0.517	0.0000	0.0000
2023/10/13	R209	02/11/2023		Bond Future	12.3110	62.5976	12.3960	62.2173	0.690	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.34 Call	Bond Future	8.0800	0.0081	3.6300	0.0036	55.074	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.34 Put	Bond Future	4596.2100	4.5962	4972.0600	4.9721	8.177	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.35 Call	Bond Future	8.6500	0.0087	3.9100	0.0039	54.798	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.35 Put	Bond Future	4547.1600	4.5472	4922.7200	4.9227	8.259	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.33 Call	Bond Future	7.5500	0.0076	3.3700	0.0034	55.364	0.0000	0.0000
2023/10/13	R209	02/11/2023	11.33 Put	Bond Future	4645.3500	4.6454	5021.4700	5.0215	8.097	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.13 Call	Bond Future	1389.9800	1.3900	1226.4200	1.2264	11.767	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.13 Put	Bond Future	2710.4000	2.7104	2940.3400	2.9403	8.484	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.14 Call	Bond Future	1409.0500	1.4091	1244.0400	1.2440	11.711	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.14 Put	Bond Future	2683.8900	2.6839	2912.3800	2.9124	8.513	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.12 Call	Bond Future	1371.0400	1.3710	1208.9400	1.2089	11.823	0.0000	0.0000
2023/10/13	R209	01/02/2024	12.12 Put	Bond Future	2737.1000	2.7371	2968.5000	2.9685	8.454	0.0000	0.0000
2023/10/13	R209	01/02/2024		Bond Future	12.4238	63.9826	12.5130	63.5891	0.718	0.0000	0.0000
2023/10/13	R209	02/05/2024		Bond Future	12.5369	62.2694	12.6312	61.8600	0.752	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.18 Call	Bond Future	636.6100	0.6366	558.8700	0.5589	12.212	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.18 Put	Bond Future	6973.4600	6.9735	7305.1400	7.3051	4.756	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.19 Call	Bond Future	644.6000	0.6446	566.0900	0.5661	12.180	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.19 Put	Bond Future	6931.5500	6.9316	7262.4600	7.2625	4.774	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.17 Call	Bond Future	628.5700	0.6286	551.6100	0.5516	12.244	0.0000	0.0000
2023/10/13	R209	02/05/2024	11.17 Put	Bond Future	7015.3800	7.0154	7347.8400	7.3478	4.739	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.79 Call	Bond Future	1598.5000	1.5985	1455.4700	1.4555	8.948	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.79 Put	Bond Future	5453.7000	5.4537	5736.6100	5.7366	5.187	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.80 Call	Bond Future	1612.0000	1.6120	1468.0800	1.4681	8.928	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.80 Put	Bond Future	5420.4700	5.4205	5702.4900	5.7025	5.203	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.78 Call	Bond Future	1585.0900	1.5851	1442.9400	1.4429	8.968	0.0000	0.0000
2023/10/13	R209	01/08/2024	11.78 Put	Bond Future	5487.0600	5.4871	5770.8500	5.7709	5.172	0.0000	0.0000
2023/10/13	R209	01/08/2024		Bond Future	12.6497	63.6932	12.7492	63.2672	0.787	0.0000	0.0000
2023/10/13	R209	07/11/2024		Bond Future	12.7894	62.0602	12.8919	61.6292	0.802	0.0000	0.0000
2023/10/13	R209	07/11/2024	12.22 Call	Bond Future	2338.8900	2.3389	2160.8900	2.1609	7.610	0.0000	0.0000
2023/10/13	R209	07/11/2024	12.22 Put	Bond Future	4810.6900	4.8107	5063.6800	5.0637	5.259	0.0000	0.0000
2023/10/13	R209	07/11/2024	12.23 Call	Bond Future	2356.8000	2.3568	2177.9100	2.1779	7.590	0.0000	0.0000
2023/10/13	R209	07/11/2024	12.23 Put	Bond Future	4784.0200	4.7840	5036.1200	5.0361	5.270	0.0000	0.0000
2023/10/13	R209	07/11/2024	12.21 Call	Bond Future	2321.3100	2.3213	2144.1900	2.1442	7.630	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	
2023/10/13	R209	07/11/2024	12.21 Put	Bond Future	4837.7400	4.8377	5091.6100	5.0916	5.248	0.0000	0.0000
2023/10/13	R210	02/11/2023		Bond Future	226.0529	226.0529	225.8037	225.8037	0.110	0.0000	0.0000
2023/10/13	R210	01/02/2024		Bond Future	231.1100	231.1100	230.8380	230.8380	0.118	0.0000	0.0000
2023/10/13	R210	02/05/2024		Bond Future	233.1151	233.1151	232.8111	232.8111	0.130	0.0000	0.0000
2023/10/13	R210	01/08/2024		Bond Future	238.4986	238.4986	238.1608	238.1608	0.142	0.0000	0.0000
2023/10/13	R210	07/11/2024		Bond Future	240.9369	240.9369	240.6099	240.6099	0.136	0.0000	0.0000
2023/10/13	R213	02/11/2023		Bond Future	11.2206	80.6083	11.2909	80.3117	0.626	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.12 Call	Bond Future	486.7000	0.4867	361.6100	0.3616	25.702	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.12 Put	Bond Future	913.9200	0.9139	1085.3500	1.0854	18.758	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.13 Call	Bond Future	506.7400	0.5067	378.4600	0.3785	25.315	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.13 Put	Bond Future	891.3700	0.8914	1059.6100	1.0596	18.874	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.11 Call	Bond Future	467.1600	0.4672	345.2800	0.3453	26.090	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.11 Put	Bond Future	937.0000	0.9370	1111.6400	1.1116	18.638	0.0000	0.0000
2023/10/13	R213	02/11/2023	12.70 Call	Bond Future	5966.7000	5.9667	5671.3600	5.6714	4.950	0.0000	0.0000
2023/10/13	R213	02/11/2023	12.70 Put	Bond Future	7.4900	0.0075	8.6700	0.0087	15.754	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.44 Put	Bond Future	389.0800	0.3891	472.1200	0.4721	21.343	0.0000	0.0000
2023/10/13	R213	02/11/2023	11.44 Call	Bond Future	1310.5600	1.3106	1097.0800	1.0971	16.289	0.0000	0.0000
2023/10/13	R213	02/11/2023	10.94 Put	Bond Future	1399.6000	1.3996	1627.9400	1.6279	16.315	0.0000	0.0000
2023/10/13	R213	02/11/2023	10.94 Call	Bond Future	200.8500	0.2009	132.6700	0.1327	33.946	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.71 Call	Bond Future	2774.2700	2.7743	2572.6500	2.5727	7.267	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.71 Put	Bond Future	1233.9300	1.2339	1341.5600	1.3416	8.723	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.72 Call	Bond Future	2800.4300	2.8004	2597.8600	2.5979	7.234	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.72 Put	Bond Future	1219.8900	1.2199	1326.5700	1.3266	8.745	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.70 Call	Bond Future	2748.2000	2.7482	2547.5500	2.5476	7.301	0.0000	0.0000
2023/10/13	R213	01/02/2024	11.70 Put	Bond Future	1248.0900	1.2481	1356.6900	1.3567	8.701	0.0000	0.0000
2023/10/13	R213	01/02/2024		Bond Future	11.3317	82.3917	11.4069	82.0824	0.664	0.0000	0.0000
2023/10/13	R213	02/05/2024		Bond Future	11.4330	80.6868	11.5142	80.3615	0.710	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.29 Call	Bond Future	832.4700	0.8325	753.0800	0.7531	9.537	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.29 Put	Bond Future	5596.4700	5.5965	5842.3100	5.8423	4.393	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.30 Call	Bond Future	841.0600	0.8411	761.0300	0.7610	9.515	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.30 Put	Bond Future	5561.8500	5.5619	5807.0500	5.8071	4.409	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.28 Call	Bond Future	824.1300	0.8241	745.3800	0.7454	9.556	0.0000	0.0000
2023/10/13	R213	02/05/2024	10.28 Put	Bond Future	5631.3600	5.6314	5877.8400	5.8778	4.377	0.0000	0.0000
2023/10/13	R213	01/08/2024	10.87 Call	Bond Future	1707.8200	1.7078	1579.7600	1.5798	7.498	0.0000	0.0000
2023/10/13	R213	01/08/2024	10.87 Put	Bond Future	4354.9700	4.3550	4568.8300	4.5688	4.911	0.0000	0.0000
2023/10/13	R213	01/08/2024	10.88 Call	Bond Future	1720.8400	1.7208	1592.0700	1.5921	7.483	0.0000	0.0000
2023/10/13	R213	01/08/2024	10.88 Put	Bond Future	4327.2500	4.3273	4540.4000	4.5404	4.926	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	
2023/10/13	R213	01/08/2024	10.86 Call	Bond Future	1694.5900	1.6946	1567.2500	1.5673	7.515	0.0000	0.0000
2023/10/13	R213	01/08/2024	10.86 Put	Bond Future	4382.5100	4.3825	4597.0900	4.5971	4.896	0.0000	0.0000
2023/10/13	R213	01/08/2024		Bond Future	11.5329	82.5317	11.6205	82.1898	0.760	0.0000	0.0000
2023/10/13	R213	07/11/2024		Bond Future	11.6737	80.9450	11.7645	80.6016	0.778	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.22 Call	Bond Future	2272.3500	2.2724	2124.4000	2.1244	6.511	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.22 Put	Bond Future	4015.5600	4.0156	4211.0700	4.2111	4.869	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.23 Call	Bond Future	2288.9700	2.2890	2140.3300	2.1403	6.494	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.23 Put	Bond Future	3993.2500	3.9933	4188.0700	4.1881	4.879	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.21 Call	Bond Future	2255.4600	2.2555	2108.2200	2.1082	6.528	0.0000	0.0000
2023/10/13	R213	07/11/2024	11.21 Put	Bond Future	4037.6300	4.0376	4233.8500	4.2339	4.860	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.46 Call	Bond Future	1.5700	0.0016	0.5300	0.0005	66.242	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.46 Put	Bond Future	5799.6600	5.7997	6248.3700	6.2484	7.737	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.47 Call	Bond Future	1.7000	0.0017	0.5800	0.0006	65.882	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.47 Put	Bond Future	5747.2000	5.7472	6195.8300	6.1958	7.806	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.45 Call	Bond Future	1.4500	0.0015	0.4800	0.0005	66.897	0.0000	0.0000
2023/10/13	R214	02/11/2023	11.45 Put	Bond Future	5852.1900	5.8522	6300.9700	6.3010	7.669	0.0000	0.0000
2023/10/13	R214	02/11/2023		Bond Future	12.6474	58.4078	12.7474	57.9581	0.791	0.0000	0.0000
2023/10/13	R214	01/02/2024		Bond Future	12.7668	59.7001	12.8716	59.2359	0.821	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.15 Call	Bond Future	877.0200	0.8770	739.5900	0.7396	15.670	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.15 Put	Bond Future	3735.6000	3.7356	4062.3300	4.0623	8.746	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.16 Call	Bond Future	891.5600	0.8916	752.5100	0.7525	15.596	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.16 Put	Bond Future	3702.0100	3.7020	4027.1200	4.0271	8.782	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.14 Call	Bond Future	862.6300	0.8626	726.8200	0.7268	15.744	0.0000	0.0000
2023/10/13	R214	01/02/2024	12.14 Put	Bond Future	3769.3900	3.7694	4097.7400	4.0977	8.711	0.0000	0.0000
2023/10/13	R214	02/05/2024		Bond Future	12.8776	57.7385	12.9877	57.2575	0.855	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.47 Call	Bond Future	596.7600	0.5968	511.8300	0.5118	14.232	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.47 Put	Bond Future	7362.1800	7.3622	7758.2900	7.7583	5.380	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.48 Call	Bond Future	604.6600	0.6047	518.8300	0.5188	14.195	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.48 Put	Bond Future	7317.7000	7.3177	7712.9100	7.7129	5.401	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.46 Call	Bond Future	589.0500	0.5891	505.0000	0.5050	14.269	0.0000	0.0000
2023/10/13	R214	02/05/2024	11.46 Put	Bond Future	7406.9100	7.4069	7803.9000	7.8039	5.360	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.17 Call	Bond Future	1711.9000	1.7119	1539.6300	1.5396	10.063	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.17 Put	Bond Future	5442.9700	5.4430	5769.3600	5.7694	5.997	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.18 Call	Bond Future	1726.1200	1.7261	1552.8000	1.5528	10.041	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.18 Put	Bond Future	5409.2500	5.4093	5734.5900	5.7346	6.015	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.16 Call	Bond Future	1697.5700	1.6976	1526.3500	1.5264	10.086	0.0000	0.0000
2023/10/13	R214	01/08/2024	12.16 Put	Bond Future	5476.6400	5.4766	5804.0800	5.8041	5.979	0.0000	0.0000
2023/10/13	R214	01/08/2024		Bond Future	12.9873	59.0588	13.1030	58.5601	0.891	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	
2023/10/13	R214	07/11/2024	12.61 Call	Bond Future	2592.5500	2.5926	2375.6100	2.3756	8.368	0.0000	0.0000
2023/10/13	R214	07/11/2024	12.61 Put	Bond Future	4865.6000	4.8656	5154.4500	5.1545	5.937	0.0000	0.0000
2023/10/13	R214	07/11/2024	12.62 Call	Bond Future	2611.3200	2.6113	2393.3700	2.3934	8.346	0.0000	0.0000
2023/10/13	R214	07/11/2024	12.62 Put	Bond Future	4838.9400	4.8389	5126.7800	5.1268	5.948	0.0000	0.0000
2023/10/13	R214	07/11/2024	12.60 Call	Bond Future	2574.0800	2.5741	2358.1500	2.3582	8.389	0.0000	0.0000
2023/10/13	R214	07/11/2024	12.60 Put	Bond Future	4892.6000	4.8926	5182.4600	5.1825	5.924	0.0000	0.0000
2023/10/13	R214	07/11/2024		Bond Future	13.1258	57.1636	13.2451	56.6578	0.909	0.0000	0.0000
2023/10/13	R248	02/11/2023		Bond Future	12.7385	71.8567	12.8486	71.2578	0.864	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.48 Call	Bond Future	1.0800	0.0011	0.3200	0.0003	70.370	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.48 Put	Bond Future	7555.1000	7.5551	8153.2900	8.1533	7.918	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.49 Call	Bond Future	1.1800	0.0012	0.3500	0.0004	70.339	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.49 Put	Bond Future	7489.6000	7.4896	8087.7200	8.0877	7.986	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.47 Call	Bond Future	0.9900	0.0010	0.2900	0.0003	70.707	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.47 Put	Bond Future	7620.7000	7.6207	8218.9500	8.2190	7.850	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.80 Put	Bond Future	5514.2700	5.5143	6105.6100	6.1056	10.724	0.0000	0.0000
2023/10/13	R248	02/11/2023	11.80 Call	Bond Future	12.4300	0.0124	4.8200	0.0048	61.223	0.0000	0.0000
2023/10/13	R248	02/11/2023	12.50 Put	Bond Future	1820.3300	1.8203	2240.5000	2.2405	23.082	0.0000	0.0000
2023/10/13	R248	02/11/2023	12.50 Call	Bond Future	490.8400	0.4908	312.0600	0.3121	36.423	0.0000	0.0000
2023/10/13	R248	02/11/2023	13.60 Call	Bond Future	4522.5600	4.5226	3953.9700	3.9540	12.572	0.0000	0.0000
2023/10/13	R248	02/11/2023	13.60 Put	Bond Future	69.3200	0.0693	99.6800	0.0997	43.797	0.0000	0.0000
2023/10/13	R248	01/02/2024		Bond Future	12.8629	73.4466	12.9785	72.8289	0.899	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.15 Call	Bond Future	908.7200	0.9087	747.6500	0.7477	17.725	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.15 Put	Bond Future	4946.1700	4.9462	5402.8000	5.4028	9.232	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.16 Call	Bond Future	923.0400	0.9230	760.0400	0.7600	17.659	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.16 Put	Bond Future	4901.0000	4.9010	5355.7000	5.3557	9.278	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.14 Call	Bond Future	894.5500	0.8946	735.4200	0.7354	17.789	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.14 Put	Bond Future	4991.5700	4.9916	5450.1400	5.4501	9.187	0.0000	0.0000
2023/10/13	R248	01/02/2024	11.50 Put	Bond Future	8369.2900	8.3693	8925.3600	8.9254	6.644	0.0000	0.0000
2023/10/13	R248	01/02/2024	11.50 Call	Bond Future	276.1500	0.2762	214.5200	0.2145	22.318	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.30 Put	Bond Future	4304.1100	4.3041	4729.9800	4.7300	9.894	0.0000	0.0000
2023/10/13	R248	01/02/2024	12.30 Call	Bond Future	1150.1600	1.1502	958.3300	0.9583	16.679	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.37 Call	Bond Future	4106.1000	4.1061	3688.9300	3.6889	10.160	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.37 Put	Bond Future	1467.6600	1.4677	1668.1900	1.6682	13.663	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.10 Call	Bond Future	3199.6600	3.1997	2832.2500	2.8323	11.483	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.10 Put	Bond Future	1943.1400	1.9431	2193.4300	2.1934	12.881	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.90 Call	Bond Future	6054.5100	6.0545	5562.4000	5.5624	8.128	0.0000	0.0000
2023/10/13	R248	01/02/2024	13.90 Put	Bond Future	845.7300	0.8457	971.3200	0.9713	14.850	0.0000	0.0000
2023/10/13	R248	02/05/2024		Bond Future	12.9784	70.6503	13.1001	70.0107	0.937	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
2023/10/13	R248	02/05/2024	11.47 Call	Bond Future	638.7000	0.6387	538.1400	0.5381	15.744	0.0000	0.0000
2023/10/13	R248	02/05/2024	11.47 Put	Bond Future	9543.1800	9.5432	10082.1400	10.0821	5.648	0.0000	0.0000
2023/10/13	R248	02/05/2024	11.48 Call	Bond Future	647.5400	0.6475	545.8500	0.5459	15.704	0.0000	0.0000
2023/10/13	R248	02/05/2024	11.48 Put	Bond Future	9486.4600	9.4865	10024.2900	10.0243	5.669	0.0000	0.0000
2023/10/13	R248	02/05/2024	11.46 Call	Bond Future	630.0800	0.6301	530.6300	0.5306	15.784	0.0000	0.0000
2023/10/13	R248	02/05/2024	11.46 Put	Bond Future	9600.2200	9.6002	10140.2900	10.1403	5.626	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.31 Call	Bond Future	2160.9200	2.1609	1927.7100	1.9277	10.792	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.31 Put	Bond Future	6475.8600	6.4759	6904.8400	6.9048	6.624	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.32 Call	Bond Future	2178.6200	2.1786	1944.0100	1.9440	10.769	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.32 Put	Bond Future	6435.4600	6.4355	6863.0400	6.8630	6.644	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.30 Call	Bond Future	2143.3100	2.1433	1911.4900	1.9115	10.816	0.0000	0.0000
2023/10/13	R248	01/08/2024	12.30 Put	Bond Future	6516.4300	6.5164	6946.8000	6.9468	6.604	0.0000	0.0000
2023/10/13	R248	01/08/2024		Bond Future	13.0933	72.2656	13.2213	71.6035	0.978	0.0000	0.0000
2023/10/13	R248	07/11/2024		Bond Future	13.2377	69.5408	13.3702	68.8687	1.001	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.79 Call	Bond Future	3346.2000	3.3462	3048.7600	3.0488	8.889	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.79 Put	Bond Future	5708.3300	5.7083	6083.0100	6.0830	6.564	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.80 Call	Bond Future	3369.1900	3.3692	3070.4300	3.0704	8.867	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.80 Put	Bond Future	5676.9700	5.6770	6050.3300	6.0503	6.577	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.78 Call	Bond Future	3323.2700	3.3233	3027.1500	3.0272	8.911	0.0000	0.0000
2023/10/13	R248	07/11/2024	12.78 Put	Bond Future	5739.8300	5.7398	6115.8300	6.1158	6.551	0.0000	0.0000
2023/10/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

