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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2023/11/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	2025	01/02/2024		Bond Future	174.7490	174.7490	174.8108	0.035	0.0000	0.0000
2023/11/10	2025	02/05/2024		Bond Future	178.6753	178.6753	178.7167	0.023	0.0000	0.0000
2023/11/10	2025	01/08/2024		Bond Future	180.8704	180.8704	180.8792	0.005	0.0000	0.0000
2023/11/10	2025	07/11/2024		Bond Future	185.2746	185.2746	185.3053	0.017	0.0000	0.0000
2023/11/10	2029	01/02/2024		Bond Future	126.7595	126.7595	126.3657	0.311	0.0000	0.0000
2023/11/10	2029	02/05/2024		Bond Future	128.2399	128.2399	127.8215	0.326	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	
2023/11/10	2029	01/08/2024		Bond Future	131.1352	131.1352	130.6836	130.6836	0.344	0.0000	0.0000
2023/11/10	2029	07/11/2024		Bond Future	132.9262	132.9262	132.4788	132.4788	0.337	0.0000	0.0000
2023/11/10	2029	06/02/2025		Bond Future	135.7501	135.7501	135.2952	135.2952	0.335	0.0000	0.0000
2023/11/10	2029	06/02/2025	132.40 Call	Bond Future	3350.1400	3.3501	2895.2300	2.8952	13.579	0.0000	0.0000
2023/11/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.85 Call	Bond Future	5890.7900	5.8908	5620.1700	5.6202	4.594	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.85 Put	Bond Future	156.5800	0.1566	169.2900	0.1693	8.117	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.00 Put	Bond Future	2405.1500	2.4052	2525.5600	2.5256	5.006	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.00 Call	Bond Future	809.6000	0.8096	646.6800	0.6467	20.124	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.89 Put	Bond Future	2726.2400	2.7262	2860.4600	2.8605	4.923	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.89 Call	Bond Future	670.1000	0.6701	520.9900	0.5210	22.252	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.39 Put	Bond Future	1480.4500	1.4805	1558.3900	1.5584	5.265	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.39 Call	Bond Future	1494.8200	1.4948	1289.4300	1.2894	13.740	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.86 Call	Bond Future	5925.7600	5.9258	5654.9800	5.6550	4.570	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.86 Put	Bond Future	153.9800	0.1540	166.5300	0.1665	8.150	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.16 Put	Bond Future	1988.2800	1.9883	2089.9300	2.0899	5.112	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.16 Call	Bond Future	1057.5400	1.0575	875.8600	0.8759	17.179	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.00 Call	Bond Future	3076.9500	3.0770	2830.1100	2.8301	8.022	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.00 Put	Bond Future	615.0900	0.6151	651.5800	0.6516	5.932	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.75 Call	Bond Future	5542.3300	5.5423	5273.5000	5.2735	4.850	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.75 Put	Bond Future	184.9900	0.1850	199.4900	0.1995	7.838	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.36 Call	Bond Future	4217.2000	4.2172	3957.5400	3.9575	6.157	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.36 Put	Bond Future	350.1800	0.3502	373.8500	0.3739	6.759	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.37 Call	Bond Future	4250.1900	4.2502	3990.3000	3.9903	6.115	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.37 Put	Bond Future	344.5400	0.3445	367.9800	0.3680	6.803	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.35 Call	Bond Future	4184.1700	4.1842	3924.8400	3.9248	6.198	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.35 Put	Bond Future	355.7900	0.3558	379.7900	0.3798	6.746	0.0000	0.0000
2023/11/10	2030	01/02/2024		Bond Future	10.3865	89.6879	10.4560	89.4046	0.669	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.31 Call	Bond Future	4052.9900	4.0530	3794.7300	3.7947	6.372	0.0000	0.0000
2023/11/10	2030	01/02/2024	11.31 Put	Bond Future	379.4200	0.3794	404.4900	0.4045	6.607	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.93 Put	Bond Future	2606.9200	2.6069	2736.0900	2.7361	4.955	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.93 Call	Bond Future	718.6000	0.7186	564.4400	0.5644	21.453	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.57 Put	Bond Future	3777.1300	3.7771	3952.7600	3.9528	4.650	0.0000	0.0000
2023/11/10	2030	01/02/2024	9.57 Call	Bond Future	364.4800	0.3645	256.7800	0.2568	29.549	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.07 Put	Bond Future	2216.6400	2.2166	2328.6500	2.3287	5.053	0.0000	0.0000
2023/11/10	2030	01/02/2024	10.07 Call	Bond Future	912.6900	0.9127	741.3700	0.7414	18.771	0.0000	0.0000
2023/11/10	2030	01/02/2024	12.10 Call	Bond Future	6769.8500	6.7699	6495.7300	6.4957	4.049	0.0000	0.0000
2023/11/10	2030	01/02/2024	12.10 Put	Bond Future	102.6900	0.1027	111.9000	0.1119	8.969	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	
2023/11/10	2030	02/05/2024		Bond Future	10.4638	91.6812	10.5400	91.3804	0.729	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.82 Call	Bond Future	875.4900	0.8755	891.7200	0.8917	1.854	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.82 Put	Bond Future	3465.4000	3.4654	3782.4400	3.7824	9.149	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.83 Call	Bond Future	887.4000	0.8874	903.0100	0.9030	1.759	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.83 Put	Bond Future	3436.3700	3.4364	3752.7900	3.7528	9.208	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.81 Call	Bond Future	863.6900	0.8637	880.3100	0.8803	1.924	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.81 Put	Bond Future	3494.5600	3.4946	3811.9900	3.8120	9.084	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.62 Put	Bond Future	1656.8200	1.6568	1912.4300	1.9124	15.428	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.62 Call	Bond Future	2271.7300	2.2717	2226.5300	2.2265	1.990	0.0000	0.0000
2023/11/10	2030	02/05/2024	11.12 Put	Bond Future	1000.1400	1.0001	1200.1300	1.2001	19.996	0.0000	0.0000
2023/11/10	2030	02/05/2024	11.12 Call	Bond Future	3547.7500	3.5478	3446.9300	3.4469	2.842	0.0000	0.0000
2023/11/10	2030	02/05/2024	13.15 Call	Bond Future	9963.1000	9.9631	9701.1900	9.7012	2.629	0.0000	0.0000
2023/11/10	2030	02/05/2024	13.15 Put	Bond Future	87.8500	0.0879	126.7500	0.1268	44.280	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.66 Put	Bond Future	3948.0100	3.9480	4270.9200	4.2709	8.179	0.0000	0.0000
2023/11/10	2030	02/05/2024	9.66 Call	Bond Future	700.0200	0.7000	722.1200	0.7221	3.157	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.16 Put	Bond Future	2568.8300	2.5688	2865.8600	2.8659	11.563	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.16 Call	Bond Future	1358.2200	1.3582	1354.4400	1.3544	0.278	0.0000	0.0000
2023/11/10	2030	02/05/2024	11.94 Call	Bond Future	6031.6500	6.0317	5848.1500	5.8482	3.042	0.0000	0.0000
2023/11/10	2030	02/05/2024	11.94 Put	Bond Future	426.5000	0.4265	543.8100	0.5438	27.505	0.0000	0.0000
2023/11/10	2030	02/05/2024	12.38 Call	Bond Future	7458.8500	7.4589	7242.8100	7.2428	2.896	0.0000	0.0000
2023/11/10	2030	02/05/2024	12.38 Put	Bond Future	268.4600	0.2685	353.2300	0.3532	31.576	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.82 Put	Bond Future	1356.5500	1.3566	1590.6400	1.5906	17.256	0.0000	0.0000
2023/11/10	2030	02/05/2024	10.82 Call	Bond Future	2750.9000	2.7509	2684.1800	2.6842	2.425	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.38 Call	Bond Future	2211.7500	2.2118	1958.6400	1.9586	11.444	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.38 Put	Bond Future	2850.0900	2.8501	2921.5500	2.9216	2.507	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.39 Call	Bond Future	2231.0900	2.2311	1976.7900	1.9768	11.398	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.39 Put	Bond Future	2830.9500	2.8310	2901.2200	2.9012	2.482	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.37 Call	Bond Future	2192.8100	2.1928	1940.5800	1.9406	11.503	0.0000	0.0000
2023/11/10	2030	01/08/2024	10.37 Put	Bond Future	2869.6400	2.8696	2941.9800	2.9420	2.521	0.0000	0.0000
2023/11/10	2030	01/08/2024		Bond Future	10.5466	89.7239	10.6319	89.3993	0.809	0.0000	0.0000
2023/11/10	2030	07/11/2024		Bond Future	10.6359	91.8851	10.7235	91.5642	0.824	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.75 Call	Bond Future	3043.6100	3.0436	2731.4500	2.7315	10.256	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.75 Put	Bond Future	2625.9000	2.6259	2634.6600	2.6347	0.334	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.76 Call	Bond Future	3064.7300	3.0647	2751.9500	2.7520	10.206	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.76 Put	Bond Future	2610.5400	2.6105	2618.6800	2.6187	0.312	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.74 Call	Bond Future	3022.9200	3.0229	2711.3700	2.7114	10.306	0.0000	0.0000
2023/11/10	2030	07/11/2024	10.74 Put	Bond Future	2641.7200	2.6417	2651.0900	2.6511	0.355	0.0000	0.0000
2023/11/10	2030	06/02/2025		Bond Future	10.7661	89.8020	10.8589	89.4760	0.861	0.0000	0.0000
2023/11/10	2030	06/02/2025	10.68 Call	Bond Future	2835.4100	2.8354	2562.8500	2.5629	9.613	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	
2023/11/10	2030	06/02/2025	10.68 Put	Bond Future	3139.4400	3.1394	3192.9300	3.1929	1.704	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.90 Put	Bond Future	2881.8900	2.8819	3007.8800	3.0079	4.372	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.90 Call	Bond Future	975.1700	0.9752	758.5400	0.7585	22.215	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.00 Call	Bond Future	3914.5200	3.9145	3593.5800	3.5936	8.199	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.00 Put	Bond Future	733.2900	0.7333	754.9700	0.7550	2.957	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.59 Put	Bond Future	3960.7400	3.9607	4140.8000	4.1408	4.546	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.59 Call	Bond Future	545.1500	0.5452	382.5900	0.3826	29.819	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.09 Put	Bond Future	2331.5100	2.3315	2428.9000	2.4289	4.177	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.09 Call	Bond Future	1332.8700	1.3329	1087.6400	1.0876	18.399	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.73 Call	Bond Future	6600.5200	6.6005	6263.6200	6.2636	5.104	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.73 Put	Bond Future	259.0400	0.2590	264.7600	0.2648	2.208	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.78 Put	Bond Future	3271.7300	3.2717	3418.2900	3.4183	4.480	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.78 Call	Bond Future	784.9700	0.7850	588.9100	0.5889	24.977	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.75 Call	Bond Future	3086.9700	3.0870	2778.4800	2.7785	9.993	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.75 Put	Bond Future	1026.7700	1.0268	1060.9000	1.0609	3.324	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.50 Call	Bond Future	5725.7200	5.7257	5391.8000	5.3918	5.832	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.50 Put	Bond Future	362.1100	0.3621	370.8100	0.3708	2.403	0.0000	0.0000
2023/11/10	2032	01/02/2024		Bond Future	11.3020	86.9057	11.3755	86.5630	0.650	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.84 Call	Bond Future	3377.0300	3.3770	3063.3100	3.0633	9.290	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.84 Put	Bond Future	910.9300	0.9109	939.8300	0.9398	3.173	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.85 Call	Bond Future	3409.7600	3.4098	3095.7200	3.0957	9.210	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.85 Put	Bond Future	898.7200	0.8987	927.3000	0.9273	3.180	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.83 Call	Bond Future	3344.2700	3.3443	3031.1800	3.0312	9.362	0.0000	0.0000
2023/11/10	2032	01/02/2024	11.83 Put	Bond Future	923.1400	0.9231	952.6700	0.9527	3.199	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.01 Put	Bond Future	6484.3400	6.4843	6756.6700	6.7567	4.200	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.01 Call	Bond Future	152.2400	0.1522	81.9500	0.0820	46.171	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.76 Put	Bond Future	3339.7200	3.3397	3489.9600	3.4900	4.499	0.0000	0.0000
2023/11/10	2032	01/02/2024	10.76 Call	Bond Future	755.8000	0.7558	563.4200	0.5634	25.454	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.62 Call	Bond Future	6180.0300	6.1800	5844.4500	5.8445	5.430	0.0000	0.0000
2023/11/10	2032	01/02/2024	12.62 Put	Bond Future	304.2100	0.3042	311.2500	0.3113	2.314	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.55 Call	Bond Future	933.0200	0.9330	859.0200	0.8590	7.931	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.55 Put	Bond Future	4951.9600	4.9520	5238.8300	5.2388	5.793	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.56 Call	Bond Future	945.8700	0.9459	871.0200	0.8710	7.913	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.56 Put	Bond Future	4916.3400	4.9163	5202.3600	5.2024	5.818	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.54 Call	Bond Future	920.4900	0.9205	847.3200	0.8473	7.949	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.54 Put	Bond Future	4987.9500	4.9880	5275.6500	5.2757	5.768	0.0000	0.0000
2023/11/10	2032	02/05/2024		Bond Future	11.4042	84.6751	11.4834	84.3142	0.695	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.59 Put	Bond Future	4809.9700	4.8100	5093.4300	5.0934	5.893	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	
2023/11/10	2032	02/05/2024	10.59 Call	Bond Future	984.7300	0.9847	907.3200	0.9073	7.861	0.0000	0.0000
2023/11/10	2032	02/05/2024	11.09 Put	Bond Future	3252.0900	3.2521	3487.6400	3.4876	7.243	0.0000	0.0000
2023/11/10	2032	02/05/2024	11.09 Call	Bond Future	1802.2000	1.8022	1676.8800	1.6769	6.954	0.0000	0.0000
2023/11/10	2032	02/05/2024	13.18 Call	Bond Future	8131.9400	8.1319	7832.9100	7.8329	3.677	0.0000	0.0000
2023/11/10	2032	02/05/2024	13.18 Put	Bond Future	512.6900	0.5127	574.5300	0.5745	12.062	0.0000	0.0000
2023/11/10	2032	02/05/2024	13.35 Call	Bond Future	8739.8200	8.7398	8433.2800	8.4333	3.507	0.0000	0.0000
2023/11/10	2032	02/05/2024	13.35 Put	Bond Future	439.6300	0.4396	493.9600	0.4940	12.358	0.0000	0.0000
2023/11/10	2032	02/05/2024	11.35 Put	Bond Future	2618.0600	2.6181	2826.1200	2.8261	7.947	0.0000	0.0000
2023/11/10	2032	02/05/2024	11.35 Call	Bond Future	2370.4300	2.3704	2217.6200	2.2176	6.447	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.65 Put	Bond Future	4601.4000	4.6014	4879.6300	4.8796	6.047	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.65 Call	Bond Future	1065.6800	1.0657	983.0400	0.9830	7.755	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.36 Put	Bond Future	5680.8800	5.6809	5981.6400	5.9816	5.294	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.36 Call	Bond Future	734.2700	0.7343	674.1600	0.6742	8.186	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.86 Put	Bond Future	3916.1600	3.9162	4174.8800	4.1749	6.606	0.0000	0.0000
2023/11/10	2032	02/05/2024	10.86 Call	Bond Future	1384.0800	1.3841	1281.9300	1.2819	7.380	0.0000	0.0000
2023/11/10	2032	02/05/2024	12.90 Call	Bond Future	7140.7600	7.1408	6856.1700	6.8562	3.985	0.0000	0.0000
2023/11/10	2032	02/05/2024	12.90 Put	Bond Future	660.8000	0.6608	737.0800	0.7371	11.544	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.14 Call	Bond Future	2310.1700	2.3102	2014.0700	2.0141	12.817	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.14 Put	Bond Future	3982.1800	3.9822	4070.8400	4.0708	2.226	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.15 Call	Bond Future	2330.4000	2.3304	2033.1900	2.0332	12.754	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.15 Put	Bond Future	3956.7300	3.9567	4044.2800	4.0443	2.213	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.13 Call	Bond Future	2290.0500	2.2901	1995.0500	1.9951	12.882	0.0000	0.0000
2023/11/10	2032	01/08/2024	11.13 Put	Bond Future	4007.7700	4.0078	4097.5300	4.0975	2.240	0.0000	0.0000
2023/11/10	2032	01/08/2024		Bond Future	11.5106	86.5667	11.5972	86.1819	0.753	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.48 Call	Bond Future	3056.0400	3.0560	2521.0600	2.5211	17.506	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.48 Put	Bond Future	3732.6500	3.7327	3581.0400	3.5810	4.062	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.49 Call	Bond Future	3077.7200	3.0777	2541.7700	2.5418	17.414	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.49 Put	Bond Future	3710.5800	3.7106	3558.0000	3.5580	4.112	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.47 Call	Bond Future	3034.1000	3.0341	2500.0900	2.5001	17.600	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.47 Put	Bond Future	3754.5000	3.7545	3603.8600	3.6039	4.012	0.0000	0.0000
2023/11/10	2032	07/11/2024	13.36 Call	Bond Future	8312.4600	8.3125	7753.1600	7.7532	6.728	0.0000	0.0000
2023/11/10	2032	07/11/2024	13.36 Put	Bond Future	1254.1200	1.2541	1078.1900	1.0782	14.028	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.64 Put	Bond Future	3401.7400	3.4017	3236.1100	3.2361	4.869	0.0000	0.0000
2023/11/10	2032	07/11/2024	11.64 Call	Bond Future	3421.7500	3.4218	2872.7500	2.8728	16.044	0.0000	0.0000
2023/11/10	2032	07/11/2024		Bond Future	11.6354	84.4838	11.7241	84.1004	0.763	0.0000	0.0000
2023/11/10	2032	06/02/2025		Bond Future	11.7899	86.2531	11.8828	85.8632	0.788	0.0000	0.0000
2023/11/10	2032	06/02/2025	11.72 Call	Bond Future	3553.3900	3.5534	3121.7000	3.1217	12.149	0.0000	0.0000
2023/11/10	2032	06/02/2025	11.72 Put	Bond Future	3848.1400	3.8481	3806.2800	3.8063	1.088	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	
2023/11/10	2033	01/02/2024		Bond Future	120.4675	120.4675	121.2477	121.2477	0.648	0.0000	0.0000
2023/11/10	2033	02/05/2024		Bond Future	121.7106	121.7106	122.4932	122.4932	0.643	0.0000	0.0000
2023/11/10	2033	01/08/2024		Bond Future	124.4585	124.4585	125.2361	125.2361	0.625	0.0000	0.0000
2023/11/10	2033	07/11/2024		Bond Future	125.9888	125.9888	126.8000	126.8000	0.644	0.0000	0.0000
2023/11/10	2033	06/02/2025		Bond Future	128.6655	128.6655	129.4958	129.4958	0.645	0.0000	0.0000
2023/11/10	2033	06/02/2025	124.94 Call	Bond Future	3725.5200	3.7255	4555.8000	4.5558	22.286	0.0000	0.0000
2023/11/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	2037	01/02/2024	13.93 Call	Bond Future	8056.1300	8.0561	7680.2200	7.6802	4.666	0.0000	0.0000
2023/11/10	2037	01/02/2024	13.93 Put	Bond Future	281.8600	0.2819	256.9000	0.2569	8.855	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.93 Call	Bond Future	4134.2900	4.1343	3766.3000	3.7663	8.901	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.93 Put	Bond Future	1029.6600	1.0297	1012.6200	1.0126	1.655	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.09 Put	Bond Future	2753.3700	2.7534	2830.8200	2.8308	2.813	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.09 Call	Bond Future	1557.1800	1.5572	1283.6800	1.2837	17.564	0.0000	0.0000
2023/11/10	2037	01/02/2024		Bond Future	12.3166	75.7139	12.3840	75.3630	0.548	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.32 Call	Bond Future	2149.9700	2.1500	1839.1000	1.8391	14.459	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.32 Put	Bond Future	2132.0200	2.1320	2172.1000	2.1721	1.880	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.33 Call	Bond Future	2178.0800	2.1781	1865.8000	1.8658	14.337	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.33 Put	Bond Future	2107.9800	2.1080	2146.6500	2.1467	1.834	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.31 Call	Bond Future	2122.1800	2.1222	1812.7500	1.8128	14.581	0.0000	0.0000
2023/11/10	2037	01/02/2024	12.31 Put	Bond Future	2156.4300	2.1564	2197.9500	2.1980	1.925	0.0000	0.0000
2023/11/10	2037	02/05/2024		Bond Future	12.4354	77.3966	12.5074	77.0284	0.579	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.44 Call	Bond Future	950.1200	0.9501	751.7400	0.7517	20.879	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.44 Put	Bond Future	6323.0600	6.3231	6492.9200	6.4929	2.686	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.45 Call	Bond Future	962.3400	0.9623	762.4100	0.7624	20.775	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.45 Put	Bond Future	6278.5800	6.2786	6446.8900	6.4469	2.681	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.43 Call	Bond Future	938.0100	0.9380	741.1800	0.7412	20.984	0.0000	0.0000
2023/11/10	2037	02/05/2024	11.43 Put	Bond Future	6367.7000	6.3677	6539.1100	6.5391	2.692	0.0000	0.0000
2023/11/10	2037	01/08/2024		Bond Future	12.5610	74.8695	12.6389	74.4788	0.620	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.10 Call	Bond Future	2570.7600	2.5708	2219.4600	2.2195	13.665	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.10 Put	Bond Future	4947.9300	4.9479	4987.4100	4.9874	0.798	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.11 Call	Bond Future	2593.3000	2.5933	2240.7900	2.2408	13.593	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.11 Put	Bond Future	4917.7500	4.9178	4956.0200	4.9560	0.778	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.09 Call	Bond Future	2548.3200	2.5483	2198.2400	2.1982	13.738	0.0000	0.0000
2023/11/10	2037	01/08/2024	12.09 Put	Bond Future	4978.2600	4.9783	5018.9600	5.0190	0.818	0.0000	0.0000
2023/11/10	2037	01/08/2024	13.82 Call	Bond Future	7656.9100	7.6569	7212.3500	7.2124	5.806	0.0000	0.0000
2023/11/10	2037	01/08/2024	13.82 Put	Bond Future	1685.8500	1.6859	1632.0700	1.6321	3.190	0.0000	0.0000
2023/11/10	2037	01/08/2024	13.17 Call	Bond Future	5515.2400	5.5152	5085.2600	5.0853	7.796	0.0000	0.0000
2023/11/10	2037	01/08/2024	13.17 Put	Bond Future	2535.6200	2.5356	2496.4200	2.4964	1.546	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	
2023/11/10	2037	07/11/2024		Bond Future	12.6948	76.6722	12.7740	76.2818	0.624	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.58 Call	Bond Future	3864.9100	3.8649	3637.7000	3.6377	5.879	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.58 Put	Bond Future	4435.9300	4.4359	4599.1700	4.5992	3.680	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.59 Call	Bond Future	3890.2700	3.8903	3662.3000	3.6623	5.860	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.59 Put	Bond Future	4411.2800	4.4113	4573.7600	4.5738	3.683	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.57 Call	Bond Future	3839.3200	3.8393	3612.8800	3.6129	5.898	0.0000	0.0000
2023/11/10	2037	07/11/2024	12.57 Put	Bond Future	4460.3900	4.4604	4624.4000	4.6244	3.677	0.0000	0.0000
2023/11/10	2037	06/02/2025		Bond Future	12.8510	74.0176	12.9333	73.6204	0.640	0.0000	0.0000
2023/11/10	2037	06/02/2025	12.76 Call	Bond Future	4145.6400	4.1456	3950.3600	3.9504	4.710	0.0000	0.0000
2023/11/10	2037	06/02/2025	12.76 Put	Bond Future	4588.7300	4.5887	4790.6700	4.7907	4.401	0.0000	0.0000
2023/11/10	2038	01/02/2024		Bond Future	130.1778	130.1778	130.7685	130.7685	0.454	0.0000	0.0000
2023/11/10	2038	02/05/2024		Bond Future	133.1026	133.1026	133.6903	133.6903	0.442	0.0000	0.0000
2023/11/10	2038	01/08/2024		Bond Future	134.0388	134.0388	134.6145	134.6145	0.430	0.0000	0.0000
2023/11/10	2038	07/11/2024		Bond Future	137.3019	137.3019	137.9081	137.9081	0.441	0.0000	0.0000
2023/11/10	2038	06/02/2025		Bond Future	138.1021	138.1021	138.7227	138.7227	0.449	0.0000	0.0000
2023/11/10	2038	06/02/2025	135.23 Call	Bond Future	2872.0800	2.8721	3492.6900	3.4927	21.608	0.0000	0.0000
2023/11/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.30 Put	Bond Future	2822.0100	2.8220	2897.6000	2.8976	2.679	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.30 Call	Bond Future	1719.1800	1.7192	1423.0700	1.4231	17.224	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.90 Put	Bond Future	1405.6900	1.4057	1401.4900	1.4015	0.299	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.90 Call	Bond Future	3588.3400	3.5883	3212.4400	3.2124	10.476	0.0000	0.0000
2023/11/10	2040	01/02/2024	13.90 Call	Bond Future	7584.4100	7.5844	7183.3200	7.1833	5.288	0.0000	0.0000
2023/11/10	2040	01/02/2024	13.90 Put	Bond Future	397.7900	0.3978	368.4000	0.3684	7.388	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.34 Call	Bond Future	1823.2400	1.8232	1519.7300	1.5197	16.647	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.34 Put	Bond Future	2699.9600	2.7000	2768.1500	2.7682	2.526	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.35 Call	Bond Future	1849.8300	1.8498	1544.5200	1.5445	16.505	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.35 Put	Bond Future	2670.1800	2.6702	2736.5700	2.7366	2.486	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.33 Call	Bond Future	1796.9900	1.7970	1495.3100	1.4953	16.788	0.0000	0.0000
2023/11/10	2040	01/02/2024	12.33 Put	Bond Future	2730.1400	2.7301	2800.1600	2.8002	2.565	0.0000	0.0000
2023/11/10	2040	01/02/2024		Bond Future	12.4969	76.1933	12.5642	75.8216	0.539	0.0000	0.0000
2023/11/10	2040	02/05/2024		Bond Future	12.6155	77.8866	12.6872	77.4971	0.569	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.61 Call	Bond Future	998.5700	0.9986	808.2200	0.8082	19.062	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.61 Put	Bond Future	6805.8400	6.8058	7004.9900	7.0050	2.926	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.62 Call	Bond Future	1011.5300	1.0115	821.3700	0.8214	18.799	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.62 Put	Bond Future	6757.6900	6.7577	6957.0300	6.9570	2.950	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.60 Call	Bond Future	985.8900	0.9859	795.3600	0.7954	19.326	0.0000	0.0000
2023/11/10	2040	02/05/2024	11.60 Put	Bond Future	6854.3500	6.8544	7053.3200	7.0533	2.903	0.0000	0.0000
2023/11/10	2040	01/08/2024		Bond Future	12.7405	75.1201	12.8179	74.7075	0.607	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	
2023/11/10	2040	01/08/2024	12.33 Call	Bond Future	2847.9000	2.8479	2469.9200	2.4699	13.272	0.0000	0.0000
2023/11/10	2040	01/08/2024	12.33 Put	Bond Future	5098.5600	5.0986	5133.1800	5.1332	0.679	0.0000	0.0000
2023/11/10	2040	01/08/2024	12.34 Call	Bond Future	2872.2600	2.8723	2493.0400	2.4930	13.203	0.0000	0.0000
2023/11/10	2040	01/08/2024	12.34 Put	Bond Future	5066.8600	5.0669	5100.2400	5.1002	0.659	0.0000	0.0000
2023/11/10	2040	01/08/2024	12.32 Call	Bond Future	2823.4000	2.8234	2446.6700	2.4467	13.343	0.0000	0.0000
2023/11/10	2040	01/08/2024	12.32 Put	Bond Future	5130.1900	5.1302	5166.0600	5.1661	0.699	0.0000	0.0000
2023/11/10	2040	07/11/2024		Bond Future	12.8732	76.9286	12.9519	76.5159	0.612	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.85 Call	Bond Future	4313.6300	4.3136	3905.8200	3.9058	9.454	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.85 Put	Bond Future	4435.8600	4.4359	4440.7200	4.4407	0.110	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.86 Call	Bond Future	4341.3800	4.3414	3932.7800	3.9328	9.412	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.86 Put	Bond Future	4410.8600	4.4109	4414.9300	4.4149	0.092	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.84 Call	Bond Future	4285.6400	4.2856	3878.6200	3.8786	9.497	0.0000	0.0000
2023/11/10	2040	07/11/2024	12.84 Put	Bond Future	4460.6800	4.4607	4466.3300	4.4663	0.127	0.0000	0.0000
2023/11/10	2040	06/02/2025		Bond Future	13.0267	74.0282	13.1084	73.6083	0.628	0.0000	0.0000
2023/11/10	2040	06/02/2025	12.95 Call	Bond Future	4420.5400	4.4205	4109.8900	4.1099	7.027	0.0000	0.0000
2023/11/10	2040	06/02/2025	12.95 Put	Bond Future	4817.7000	4.8177	4926.9500	4.9270	2.268	0.0000	0.0000
2023/11/10	2044	01/02/2024	13.25 Call	Bond Future	4717.3400	4.7173	4353.0300	4.3530	7.723	0.0000	0.0000
2023/11/10	2044	01/02/2024	13.25 Put	Bond Future	920.2700	0.9203	958.2900	0.9583	4.131	0.0000	0.0000
2023/11/10	2044	01/02/2024	13.00 Call	Bond Future	3765.2700	3.7653	3423.5800	3.4236	9.075	0.0000	0.0000
2023/11/10	2044	01/02/2024	13.00 Put	Bond Future	1261.2800	1.2613	1321.9200	1.3219	4.808	0.0000	0.0000
2023/11/10	2044	01/02/2024		Bond Future	12.5375	72.5901	12.6100	72.1878	0.578	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.28 Call	Bond Future	1523.4700	1.5235	1285.1000	1.2851	15.647	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.28 Put	Bond Future	2983.7900	2.9838	3147.7500	3.1478	5.495	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.29 Call	Bond Future	1547.9400	1.5479	1307.7300	1.3077	15.518	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.29 Put	Bond Future	2950.6300	2.9506	3112.7500	3.1128	5.494	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.27 Call	Bond Future	1499.3500	1.4994	1262.8200	1.2628	15.776	0.0000	0.0000
2023/11/10	2044	01/02/2024	12.27 Put	Bond Future	3017.3800	3.0174	3183.1800	3.1832	5.495	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.66 Call	Bond Future	1016.5600	1.0166	798.0600	0.7981	21.494	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.66 Put	Bond Future	6823.6000	6.8236	7025.4000	7.0254	2.957	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.67 Call	Bond Future	1029.8600	1.0299	809.6200	0.8096	21.385	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.67 Put	Bond Future	6774.4600	6.7745	6974.5200	6.9745	2.953	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.65 Call	Bond Future	1003.3700	1.0034	786.6300	0.7866	21.601	0.0000	0.0000
2023/11/10	2044	02/05/2024	11.65 Put	Bond Future	6872.9300	6.8729	7076.4900	7.0765	2.962	0.0000	0.0000
2023/11/10	2044	02/05/2024		Bond Future	12.6509	74.2033	12.7278	73.7830	0.608	0.0000	0.0000
2023/11/10	2044	01/08/2024		Bond Future	12.7702	71.4797	12.8527	71.0362	0.646	0.0000	0.0000
2023/11/10	2044	01/08/2024	12.29 Call	Bond Future	2653.1600	2.6532	2323.1500	2.3232	12.438	0.0000	0.0000
2023/11/10	2044	01/08/2024	12.29 Put	Bond Future	5327.9500	5.3280	5441.3700	5.4414	2.129	0.0000	0.0000
2023/11/10	2044	01/08/2024	12.30 Call	Bond Future	2676.3500	2.6764	2345.9800	2.3460	12.344	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	
2023/11/10	2044	01/08/2024	12.30 Put	Bond Future	5293.7300	5.2937	5406.7900	5.4068	2.136	0.0000	0.0000
2023/11/10	2044	01/08/2024	12.28 Call	Bond Future	2630.0700	2.6301	2300.6600	2.3007	12.525	0.0000	0.0000
2023/11/10	2044	01/08/2024	12.28 Put	Bond Future	5362.3300	5.3623	5476.3500	5.4764	2.126	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.91 Call	Bond Future	4469.7300	4.4697	4038.1700	4.0382	9.655	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.91 Put	Bond Future	4396.3700	4.3964	4409.5300	4.4095	0.299	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.92 Call	Bond Future	4497.7200	4.4977	4065.6300	4.0656	9.607	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.92 Put	Bond Future	4371.3600	4.3714	4383.9900	4.3840	0.289	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.90 Call	Bond Future	4441.5200	4.4415	4010.7800	4.0108	9.698	0.0000	0.0000
2023/11/10	2044	07/11/2024	12.90 Put	Bond Future	4421.2300	4.4212	4435.2100	4.4352	0.316	0.0000	0.0000
2023/11/10	2044	07/11/2024		Bond Future	12.8962	73.2005	12.9803	72.7557	0.653	0.0000	0.0000
2023/11/10	2044	06/02/2025		Bond Future	13.0415	70.3472	13.1288	69.8944	0.670	0.0000	0.0000
2023/11/10	2044	06/02/2025	13.02 Call	Bond Future	4608.2200	4.6082	4293.6300	4.2936	6.827	0.0000	0.0000
2023/11/10	2044	06/02/2025	13.02 Put	Bond Future	4720.1800	4.7202	4858.3100	4.8583	2.926	0.0000	0.0000
2023/11/10	2046	01/02/2024		Bond Future	114.3183	114.3183	114.3061	114.3061	0.011	0.0000	0.0000
2023/11/10	2046	02/05/2024		Bond Future	114.7379	114.7379	114.7111	114.7111	0.023	0.0000	0.0000
2023/11/10	2046	01/08/2024		Bond Future	117.3281	117.3281	117.2793	117.2793	0.042	0.0000	0.0000
2023/11/10	2046	07/11/2024		Bond Future	117.9810	117.9810	117.9445	117.9445	0.031	0.0000	0.0000
2023/11/10	2046	06/02/2025		Bond Future	120.4851	120.4851	120.4499	120.4499	0.029	0.0000	0.0000
2023/11/10	2046	06/02/2025	114.01 Call	Bond Future	6475.1100	6.4751	6439.9000	6.4399	0.544	0.0000	0.0000
2023/11/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	2050	01/02/2024		Bond Future	113.4048	113.4048	113.4904	113.4904	0.075	0.0000	0.0000
2023/11/10	2050	02/05/2024		Bond Future	115.9527	115.9527	116.0262	116.0262	0.063	0.0000	0.0000
2023/11/10	2050	01/08/2024		Bond Future	116.2653	116.2653	116.3184	116.3184	0.046	0.0000	0.0000
2023/11/10	2050	07/11/2024		Bond Future	119.0958	119.0958	119.1645	119.1645	0.058	0.0000	0.0000
2023/11/10	2050	06/02/2025		Bond Future	119.2654	119.2654	119.3370	119.3370	0.060	0.0000	0.0000
2023/11/10	2050	06/02/2025	115.60 Call	Bond Future	3665.4100	3.6654	3736.9700	3.7370	1.952	0.0000	0.0000
2023/11/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/10	AL37	01/02/2024		Index Future	929.9910	929.9910	927.7050	927.7050	0.246	0.0000	0.0000
2023/11/10	AL37	02/05/2024		Index Future	950.6650	950.6650	948.2120	948.2120	0.258	0.0000	0.0000
2023/11/10	AL37	01/08/2024		Index Future	971.9140	971.9140	969.2300	969.2300	0.276	0.0000	0.0000
2023/11/10	AL37	07/11/2024		Index Future	995.3600	995.3600	992.7250	992.7250	0.265	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	
2023/11/10	AL37	06/02/2025		Index Future	1016.3240	1016.3240	1013.6470	1013.6470	0.263	0.0000	0.0000
2023/11/10	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/10	AL7T	01/02/2024		Index Future	1056.0080	1056.0080	1051.8080	1051.8080	0.398	0.0000	0.0000
2023/11/10	AL7T	02/05/2024		Index Future	1079.4840	1079.4840	1075.0590	1075.0590	0.410	0.0000	0.0000
2023/11/10	AL7T	01/08/2024		Index Future	1103.6110	1103.6110	1098.8880	1098.8880	0.428	0.0000	0.0000
2023/11/10	AL7T	07/11/2024		Index Future	1130.2350	1130.2350	1125.5250	1125.5250	0.417	0.0000	0.0000
2023/11/10	AL7T	06/02/2025		Index Future	1154.0390	1154.0390	1149.2470	1149.2470	0.415	0.0000	0.0000
2023/11/10	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/10	ALBI	01/02/2024		Index Future	924.6470	924.6470	921.0520	921.0520	0.389	0.0000	0.0000
2023/11/10	ALBI	02/05/2024		Index Future	945.2020	945.2020	941.4120	941.4120	0.401	0.0000	0.0000
2023/11/10	ALBI	01/08/2024		Index Future	966.3290	966.3290	962.2790	962.2790	0.419	0.0000	0.0000
2023/11/10	ALBI	07/11/2024		Index Future	989.6400	989.6400	985.6050	985.6050	0.408	0.0000	0.0000
2023/11/10	ALBI	06/02/2025		Index Future	1010.4830	1010.4830	1006.3770	1006.3770	0.406	0.0000	0.0000
2023/11/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/10	C210	31/03/2028		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
2023/11/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/10	ES33	01/02/2024		Bond Future	12.8077	74.0844	12.8804	73.7711	0.568	0.0000
2023/11/10	ES33	02/05/2024		Bond Future	12.9574	71.9497	13.0354	71.6204	0.602	0.0000
2023/11/10	ES33	01/08/2024		Bond Future	13.1122	73.5734	13.1970	73.2233	0.647	0.0000
2023/11/10	ES33	07/11/2024		Bond Future	13.2948	71.5589	13.3816	71.2093	0.652	0.0000
2023/11/10	ES33	06/02/2025		Bond Future	13.5064	73.0722	13.5969	72.7166	0.671	0.0000
2023/11/10	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/10	ES33	06/02/2025	13.34 Put	Bond Future	659.3800	0.6594	1014.9600	1.0150	53.926	0.0000
2023/11/10	ES42	01/02/2024		Bond Future	13.2029	70.2308	13.2701	69.8966	0.509	0.0000
2023/11/10	ES42	02/05/2024		Bond Future	13.3414	67.5462	13.4131	67.1958	0.537	0.0000
2023/11/10	ES42	01/08/2024		Bond Future	13.4813	69.0700	13.5585	68.6991	0.573	0.0000
2023/11/10	ES42	07/11/2024		Bond Future	13.6425	66.4812	13.7214	66.1099	0.578	0.0000
2023/11/10	ES42	06/02/2025		Bond Future	13.8195	67.8835	13.9015	67.5057	0.594	0.0000
2023/11/10	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/10	ES42	06/02/2025	13.71 Put	Bond Future	509.9800	0.5100	887.7700	0.8878	74.079	0.0000
2023/11/10	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000
2023/11/10	GOVI	01/02/2024		GOVI	911.2130	911.2130	907.6770	907.6770	0.388	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	
2023/11/10	GOVI	01/02/2024	879.99 Call	GOVI	312230.0000	31.2230	276870.0000	27.6870	11.325	0.0000	0.0000
2023/11/10	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	01/02/2024	880.00 Call	GOVI	312130.0000	31.2130	276770.0000	27.6770	11.329	0.0000	0.0000
2023/11/10	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	01/02/2024	879.98 Call	GOVI	312330.0000	31.2330	276970.0000	27.6970	11.321	0.0000	0.0000
2023/11/10	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	02/05/2024		GOVI	931.4690	931.4690	927.7410	927.7410	0.400	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.98 Put	GOVI	195110.0000	19.5110	232390.0000	23.2390	19.107	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.99 Put	GOVI	195210.0000	19.5210	232490.0000	23.2490	19.097	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	02/05/2024	950.97 Put	GOVI	195010.0000	19.5010	232290.0000	23.2290	19.117	0.0000	0.0000
2023/11/10	GOVI	01/08/2024		GOVI	952.2890	952.2890	948.3050	948.3050	0.418	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.38 Call	GOVI	89090.0000	8.9090	49250.0000	4.9250	44.719	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.39 Call	GOVI	88990.0000	8.8990	49150.0000	4.9150	44.769	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.37 Call	GOVI	89190.0000	8.9190	49350.0000	4.9350	44.669	0.0000	0.0000
2023/11/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	07/11/2024		GOVI	975.2620	975.2620	971.2920	971.2920	0.407	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.79 Call	GOVI	264720.0000	26.4720	225020.0000	22.5020	14.997	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.80 Call	GOVI	264620.0000	26.4620	224920.0000	22.4920	15.003	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.78 Call	GOVI	264820.0000	26.4820	225120.0000	22.5120	14.991	0.0000	0.0000
2023/11/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GOVI	06/02/2025		GOVI	995.8020	995.8020	991.7630	991.7630	0.406	0.0000	0.0000
2023/11/10	GOVI	06/02/2025	972.00 Call	GOVI	238020.0000	23.8020	197630.0000	19.7630	16.969	0.0000	0.0000
2023/11/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/10	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000	0.0000
2023/11/10	IGOV	01/02/2024		Index Future	341.2640	341.2640	342.0640	342.0640	0.234	0.0000	0.0000
2023/11/10	IGOV	02/05/2024		Index Future	348.9320	348.9320	349.7070	349.7070	0.222	0.0000	0.0000
2023/11/10	IGOV	01/08/2024		Index Future	356.8110	356.8110	357.5390	357.5390	0.204	0.0000	0.0000
2023/11/10	IGOV	07/11/2024		Index Future	365.5020	365.5020	366.2900	366.2900	0.216	0.0000	0.0000
2023/11/10	IGOV	06/02/2025		Index Future	373.2770	373.2770	374.0860	374.0860	0.217	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	
2023/11/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/10	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/10	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/10	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/10	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/11/10	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/10	JBAF	17/04/2024		Jibar Tradeable Future	8.3000	91.7000	8.3100	91.6900	0.120	0.0000	0.0000
2023/11/10	JBAF	19/06/2024		Jibar Tradeable Future	8.1800	91.8200	8.2000	91.8000	0.244	0.0000	0.0000
2023/11/10	JBAF	18/09/2024		Jibar Tradeable Future	8.0600	91.9400	8.0900	91.9100	0.372	0.0000	0.0000
2023/11/10	JBAF	18/12/2024		Jibar Tradeable Future	7.8700	92.1300	7.9000	92.1000	0.381	0.0000	0.0000
2023/11/10	JBAF	19/03/2025		Jibar Tradeable Future	7.8000	92.2000	7.8200	92.1800	0.256	0.0000	0.0000
2023/11/10	JBAF	18/06/2025		Jibar Tradeable Future	7.7200	92.2800	7.7400	92.2600	0.259	0.0000	0.0000
2023/11/10	JBAF	17/09/2025		Jibar Tradeable Future	7.7000	92.3000	7.7300	92.2700	0.390	0.0000	0.0000
2023/11/10	R035	01/02/2024	10.62 Put	Bond Future	7795.5000	7.7955	8092.9100	8.0929	3.815	0.0000	0.0000
2023/11/10	R035	01/02/2024	10.62 Call	Bond Future	131.0100	0.1310	76.5900	0.0766	41.539	0.0000	0.0000
2023/11/10	R035	01/02/2024	11.12 Put	Bond Future	5212.9200	5.2129	5431.2400	5.4312	4.188	0.0000	0.0000
2023/11/10	R035	01/02/2024	11.12 Call	Bond Future	438.7300	0.4387	305.2200	0.3052	30.431	0.0000	0.0000
2023/11/10	R035	01/02/2024	13.46 Call	Bond Future	7461.0300	7.4610	7084.2700	7.0843	5.050	0.0000	0.0000
2023/11/10	R035	01/02/2024	13.46 Put	Bond Future	322.4300	0.3224	297.5000	0.2975	7.732	0.0000	0.0000
2023/11/10	R035	01/02/2024		Bond Future	11.9994	85.0213	12.0671	84.6695	0.564	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	
2023/11/10	R035	01/02/2024	12.19 Call	Bond Future	2660.5000	2.6605	2327.0200	2.3270	12.534	0.0000	0.0000
2023/11/10	R035	01/02/2024	12.19 Put	Bond Future	1675.0500	1.6751	1693.4000	1.6934	1.095	0.0000	0.0000
2023/11/10	R035	01/02/2024	12.20 Call	Bond Future	2691.7100	2.6917	2357.1100	2.3571	12.431	0.0000	0.0000
2023/11/10	R035	01/02/2024	12.20 Put	Bond Future	1655.0300	1.6550	1672.2600	1.6723	1.041	0.0000	0.0000
2023/11/10	R035	01/02/2024	12.18 Call	Bond Future	2629.4500	2.6295	2297.1100	2.2971	12.639	0.0000	0.0000
2023/11/10	R035	01/02/2024	12.18 Put	Bond Future	1695.2900	1.6953	1714.7800	1.7148	1.150	0.0000	0.0000
2023/11/10	R035	02/05/2024		Bond Future	12.1108	82.3987	12.1832	82.0288	0.598	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.20 Call	Bond Future	1030.2100	1.0302	854.2100	0.8542	17.084	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.20 Put	Bond Future	5888.3100	5.8883	6082.2000	6.0822	3.293	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.21 Call	Bond Future	1043.0200	1.0430	867.4000	0.8674	16.838	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.21 Put	Bond Future	5845.6100	5.8456	6039.8800	6.0399	3.323	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.19 Call	Bond Future	1017.3300	1.0173	841.1400	0.8411	17.319	0.0000	0.0000
2023/11/10	R035	02/05/2024	11.19 Put	Bond Future	5931.0000	5.9310	6124.7000	6.1247	3.266	0.0000	0.0000
2023/11/10	R035	01/08/2024		Bond Future	12.2250	84.2396	12.3036	83.8461	0.643	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.80 Call	Bond Future	2574.5300	2.5745	2225.0200	2.2250	13.576	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.80 Put	Bond Future	4749.8500	4.7499	4793.8000	4.7938	0.925	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.81 Call	Bond Future	2597.1100	2.5971	2246.4000	2.2464	13.504	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.81 Put	Bond Future	4720.3100	4.7203	4763.0600	4.7631	0.906	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.79 Call	Bond Future	2552.0500	2.5521	2203.7500	2.2038	13.648	0.0000	0.0000
2023/11/10	R035	01/08/2024	11.79 Put	Bond Future	4779.5300	4.7795	4824.6900	4.8247	0.945	0.0000	0.0000
2023/11/10	R035	07/11/2024		Bond Future	12.3621	81.7512	12.4422	81.3587	0.648	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.18 Call	Bond Future	3357.3900	3.3574	3076.0000	3.0760	8.381	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.18 Put	Bond Future	4259.7500	4.2598	4370.8600	4.3709	2.608	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.19 Call	Bond Future	3381.9800	3.3820	3100.0300	3.1000	8.337	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.19 Put	Bond Future	4234.4200	4.2344	4344.9700	4.3450	2.611	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.17 Call	Bond Future	3332.8900	3.3329	3052.3800	3.0524	8.416	0.0000	0.0000
2023/11/10	R035	07/11/2024	12.17 Put	Bond Future	4285.2100	4.2852	4397.2000	4.3972	2.613	0.0000	0.0000
2023/11/10	R035	06/02/2025		Bond Future	12.5255	83.4636	12.6090	83.0644	0.666	0.0000	0.0000
2023/11/10	R035	06/02/2025	12.41 Call	Bond Future	3895.0400	3.8950	3519.9600	3.5200	9.630	0.0000	0.0000
2023/11/10	R035	06/02/2025	12.41 Put	Bond Future	4452.5300	4.4525	4476.7100	4.4767	0.543	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.93 Call	Bond Future	4996.2200	4.9962	4471.6100	4.4716	10.500	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.93 Put	Bond Future	1810.5700	1.8106	1812.6900	1.8127	0.117	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.94 Call	Bond Future	5043.4200	5.0434	4517.7700	4.5178	10.422	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.94 Put	Bond Future	1789.3400	1.7893	1790.4200	1.7904	0.060	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.92 Call	Bond Future	4949.0000	4.9490	4425.4400	4.4254	10.579	0.0000	0.0000
2023/11/10	R053	01/02/2024	12.92 Put	Bond Future	1831.8700	1.8319	1835.0400	1.8350	0.173	0.0000	0.0000
2023/11/10	R053	01/02/2024		Bond Future	12.4796	97.4140	12.5521	96.8872	0.581	0.0000	0.0000
2023/11/10	R053	02/05/2024		Bond Future	12.5890	93.7142	12.6660	93.1639	0.612	0.0000	0.0000

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2023/11/10	R053	02/05/2024	13.03 Call	Bond Future	6095.1600	6.0952	5661.5300	5.6615	7.114	0.0000	0.0000
2023/11/10	R053	02/05/2024	13.03 Put	Bond Future	3024.7400	3.0247	3141.4600	3.1415	3.859	0.0000	0.0000
2023/11/10	R053	02/05/2024	13.04 Call	Bond Future	6139.1900	6.1392	5704.4500	5.7045	7.081	0.0000	0.0000
2023/11/10	R053	02/05/2024	13.04 Put	Bond Future	3001.3500	3.0014	3116.9600	3.1170	3.852	0.0000	0.0000
2023/11/10	R053	02/05/2024	13.02 Call	Bond Future	6051.2200	6.0512	5618.7000	5.6187	7.148	0.0000	0.0000
2023/11/10	R053	02/05/2024	13.02 Put	Bond Future	3048.3200	3.0483	3166.1500	3.1662	3.865	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.14 Call	Bond Future	7055.7100	7.0557	6441.3800	6.4414	8.707	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.14 Put	Bond Future	4045.9800	4.0460	4011.8100	4.0118	0.845	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.15 Call	Bond Future	7097.5800	7.0976	6482.5000	6.4825	8.666	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.15 Put	Bond Future	4021.4900	4.0215	3986.5700	3.9866	0.868	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.13 Call	Bond Future	7014.2200	7.0142	6400.3400	6.4003	8.752	0.0000	0.0000
2023/11/10	R053	01/08/2024	13.13 Put	Bond Future	4070.9500	4.0710	4037.2300	4.0372	0.828	0.0000	0.0000
2023/11/10	R053	01/08/2024		Bond Future	12.7006	95.8074	12.7832	95.2273	0.650	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.80 Call	Bond Future	5797.5000	5.7975	5340.8100	5.3408	7.877	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.80 Put	Bond Future	5989.1000	5.9891	6114.6000	6.1146	2.095	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.81 Call	Bond Future	5833.8000	5.8338	5376.7500	5.3768	7.835	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.81 Put	Bond Future	5955.8400	5.9558	6080.9800	6.0810	2.101	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.79 Call	Bond Future	5760.9200	5.7609	5304.9700	5.3050	7.915	0.0000	0.0000
2023/11/10	R053	07/11/2024	12.79 Put	Bond Future	6022.1700	6.0222	6148.4100	6.1484	2.096	0.0000	0.0000
2023/11/10	R053	07/11/2024		Bond Future	12.8276	92.2410	12.9121	91.6588	0.659	0.0000	0.0000
2023/11/10	R053	06/02/2025		Bond Future	12.9710	94.1695	13.0588	93.5770	0.677	0.0000	0.0000
2023/11/10	R053	06/02/2025	12.94 Call	Bond Future	6077.8300	6.0778	5686.1100	5.6861	6.445	0.0000	0.0000
2023/11/10	R053	06/02/2025	12.94 Put	Bond Future	6288.5900	6.2886	6489.3900	6.4894	3.193	0.0000	0.0000
2023/11/10	R186	01/02/2024		Bond Future	8.9999	105.0495	9.0856	104.8321	0.951	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.51 Call	Bond Future	1615.7700	1.6158	1425.8000	1.4258	11.757	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.51 Put	Bond Future	329.2000	0.3292	356.6100	0.3566	8.326	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.52 Call	Bond Future	1635.1200	1.6351	1444.5200	1.4445	11.657	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.52 Put	Bond Future	323.5300	0.3235	350.3100	0.3503	8.277	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.50 Call	Bond Future	1596.6800	1.5967	1407.1700	1.4072	11.869	0.0000	0.0000
2023/11/10	R186	01/02/2024	9.50 Put	Bond Future	335.1400	0.3351	363.0100	0.3630	8.316	0.0000	0.0000
2023/11/10	R186	02/05/2024		Bond Future	8.9955	107.3845	9.0961	107.1491	1.118	0.0000	0.0000
2023/11/10	R186	02/05/2024	8.00 Call	Bond Future	142.4000	0.1424	138.6800	0.1387	2.612	0.0000	0.0000
2023/11/10	R186	02/05/2024	8.00 Put	Bond Future	2509.1000	2.5091	2740.7400	2.7407	9.232	0.0000	0.0000
2023/11/10	R186	02/05/2024	8.01 Call	Bond Future	146.0800	0.1461	142.1100	0.1421	2.718	0.0000	0.0000
2023/11/10	R186	02/05/2024	8.01 Put	Bond Future	2488.6600	2.4887	2720.0500	2.7201	9.298	0.0000	0.0000
2023/11/10	R186	02/05/2024	7.99 Call	Bond Future	139.7500	0.1398	136.0600	0.1361	2.640	0.0000	0.0000
2023/11/10	R186	02/05/2024	7.99 Put	Bond Future	2530.5700	2.5306	2762.2400	2.7622	9.155	0.0000	0.0000
2023/11/10	R186	02/05/2024	10.40 Call	Bond Future	3440.7600	3.4408	3264.6700	3.2647	5.118	0.0000	0.0000

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2023/11/10	R186	02/05/2024	10.40 Put	Bond Future	215.0500	0.2151	274.3200	0.2743	27.561	0.0000	0.0000
2023/11/10	R186	02/05/2024	9.73 Put	Bond Future	444.5600	0.4446	545.2300	0.5452	22.645	0.0000	0.0000
2023/11/10	R186	02/05/2024	9.73 Call	Bond Future	2147.6700	2.1477	2012.9800	2.0130	6.271	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.69 Call	Bond Future	894.4600	0.8945	736.3600	0.7364	17.675	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.69 Put	Bond Future	1528.2100	1.5282	1630.3200	1.6303	6.682	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.70 Call	Bond Future	905.0900	0.9051	746.0900	0.7461	17.567	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.70 Put	Bond Future	1517.2600	1.5173	1618.4700	1.6185	6.671	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.68 Call	Bond Future	883.9100	0.8839	726.7000	0.7267	17.786	0.0000	0.0000
2023/11/10	R186	01/08/2024	8.68 Put	Bond Future	1539.2400	1.5392	1642.2400	1.6422	6.692	0.0000	0.0000
2023/11/10	R186	01/08/2024		Bond Future	8.9848	104.4742	9.1066	104.2139	1.355	0.0000	0.0000
2023/11/10	R186	07/11/2024		Bond Future	8.9696	106.9912	9.1018	106.7379	1.474	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.14 Call	Bond Future	1523.5900	1.5236	1336.6500	1.3367	12.270	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.14 Put	Bond Future	1197.2900	1.1973	1263.6100	1.2636	5.539	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.15 Call	Bond Future	1535.4700	1.5355	1347.9700	1.3480	12.211	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.15 Put	Bond Future	1190.0700	1.1901	1255.8300	1.2558	5.526	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.13 Call	Bond Future	1511.3300	1.5113	1324.9400	1.3249	12.333	0.0000	0.0000
2023/11/10	R186	07/11/2024	9.13 Put	Bond Future	1204.1400	1.2041	1271.0100	1.2710	5.553	0.0000	0.0000
2023/11/10	R186	06/02/2025		Bond Future	9.0421	103.9184	9.1929	103.6618	1.667	0.0000	0.0000
2023/11/10	R186	06/02/2025	9.03 Call	Bond Future	1277.4800	1.2775	1132.5000	1.1325	11.349	0.0000	0.0000
2023/11/10	R186	06/02/2025	9.03 Put	Bond Future	1298.1700	1.2982	1409.7700	1.4098	8.597	0.0000	0.0000
2023/11/10	R202	01/02/2024		Bond Future	255.5468	255.5468	257.0062	257.0062	0.571	0.0000	0.0000
2023/11/10	R202	02/05/2024		Bond Future	261.2886	261.2886	262.7485	262.7485	0.559	0.0000	0.0000
2023/11/10	R202	01/08/2024		Bond Future	262.0906	262.0906	263.5346	263.5346	0.551	0.0000	0.0000
2023/11/10	R202	07/11/2024		Bond Future	268.4719	268.4719	269.9828	269.9828	0.563	0.0000	0.0000
2023/11/10	R202	06/02/2025		Bond Future	268.9536	268.9536	270.5000	270.5000	0.575	0.0000	0.0000
2023/11/10	R202	06/02/2025	266.79 Call	Bond Future	2163.6000	2.1636	3710.0300	3.7100	71.475	0.0000	0.0000
2023/11/10	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	R209	01/02/2024		Bond Future	12.0642	65.6041	12.1367	65.2724	0.601	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.13 Call	Bond Future	2014.7600	2.0148	1723.7800	1.7238	14.442	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.13 Put	Bond Future	1713.6300	1.7136	1754.3700	1.7544	2.377	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.14 Call	Bond Future	2040.2900	2.0403	1748.0400	1.7480	14.324	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.14 Put	Bond Future	1693.5800	1.6936	1733.0500	1.7331	2.331	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.12 Call	Bond Future	1989.3800	1.9894	1699.6800	1.6997	14.562	0.0000	0.0000
2023/11/10	R209	01/02/2024	12.12 Put	Bond Future	1733.8900	1.7339	1775.9100	1.7759	2.423	0.0000	0.0000
2023/11/10	R209	02/05/2024		Bond Future	12.1679	63.9091	12.2449	63.5620	0.633	0.0000	0.0000
2023/11/10	R209	02/05/2024	11.18 Call	Bond Future	815.8600	0.8159	639.2400	0.6392	21.648	0.0000	0.0000
2023/11/10	R209	02/05/2024	11.18 Put	Bond Future	5512.9800	5.5130	5683.4700	5.6835	3.093	0.0000	0.0000
2023/11/10	R209	02/05/2024	11.19 Call	Bond Future	826.5000	0.8265	648.4600	0.6485	21.541	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	
2023/11/10	R209	02/05/2024	11.19 Put	Bond Future	5473.7200	5.4737	5642.7900	5.6428	3.089	0.0000	0.0000
2023/11/10	R209	02/05/2024	11.17 Call	Bond Future	805.4600	0.8055	630.1200	0.6301	21.769	0.0000	0.0000
2023/11/10	R209	02/05/2024	11.17 Put	Bond Future	5552.5400	5.5525	5724.3100	5.7243	3.094	0.0000	0.0000
2023/11/10	R209	01/08/2024		Bond Future	12.2743	65.3368	12.3569	64.9700	0.673	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.79 Call	Bond Future	2162.8200	2.1628	1854.6500	1.8547	14.249	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.79 Put	Bond Future	4374.3800	4.3744	4433.0200	4.4330	1.341	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.80 Call	Bond Future	2182.4100	2.1824	1873.1000	1.8731	14.173	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.80 Put	Bond Future	4347.2400	4.3472	4404.7400	4.4047	1.323	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.78 Call	Bond Future	2143.5400	2.1435	1836.3100	1.8363	14.333	0.0000	0.0000
2023/11/10	R209	01/08/2024	11.78 Put	Bond Future	4401.8700	4.4019	4461.4500	4.4615	1.354	0.0000	0.0000
2023/11/10	R209	07/11/2024		Bond Future	12.3961	63.7530	12.4803	63.3853	0.679	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.22 Call	Bond Future	3136.1200	3.1361	2895.6400	2.8956	7.668	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.22 Put	Bond Future	3915.1600	3.9152	4042.3000	4.0423	3.247	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.23 Call	Bond Future	3157.7100	3.1577	2916.4500	2.9165	7.640	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.23 Put	Bond Future	3892.1700	3.8922	4018.5300	4.0185	3.247	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.21 Call	Bond Future	3114.3500	3.1144	2874.6500	2.8747	7.697	0.0000	0.0000
2023/11/10	R209	07/11/2024	12.21 Put	Bond Future	3938.0200	3.9380	4065.9400	4.0659	3.248	0.0000	0.0000
2023/11/10	R209	06/02/2025		Bond Future	12.5370	65.0881	12.6242	64.7139	0.696	0.0000	0.0000
2023/11/10	R209	06/02/2025	12.44 Call	Bond Future	3590.9200	3.5909	3299.0100	3.2990	8.129	0.0000	0.0000
2023/11/10	R209	06/02/2025	12.44 Put	Bond Future	4010.8000	4.0108	4093.0300	4.0930	2.050	0.0000	0.0000
2023/11/10	R210	01/02/2024		Bond Future	229.8110	229.8110	230.0167	230.0167	0.089	0.0000	0.0000
2023/11/10	R210	02/05/2024		Bond Future	231.7169	231.7169	231.8984	231.8984	0.078	0.0000	0.0000
2023/11/10	R210	01/08/2024		Bond Future	236.9482	236.9482	237.0905	237.0905	0.060	0.0000	0.0000
2023/11/10	R210	07/11/2024		Bond Future	239.3771	239.3771	239.5507	239.5507	0.073	0.0000	0.0000
2023/11/10	R210	06/02/2025		Bond Future	244.4606	244.4606	244.6416	244.6416	0.074	0.0000	0.0000
2023/11/10	R210	06/02/2025	239.61 Call	Bond Future	4850.6100	4.8506	5031.5600	5.0316	3.730	0.0000	0.0000
2023/11/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.71 Call	Bond Future	3605.9700	3.6060	3323.5700	3.3236	7.831	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.71 Put	Bond Future	598.9400	0.5989	627.2500	0.6273	4.727	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.72 Call	Bond Future	3637.6200	3.6376	3354.8800	3.3549	7.773	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.72 Put	Bond Future	590.3900	0.5904	618.3600	0.6184	4.738	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.70 Call	Bond Future	3574.4100	3.5744	3292.4800	3.2925	7.887	0.0000	0.0000
2023/11/10	R213	01/02/2024	11.70 Put	Bond Future	607.6100	0.6076	636.3900	0.6364	4.737	0.0000	0.0000
2023/11/10	R213	01/02/2024		Bond Future	10.9799	83.8584	11.0538	83.5477	0.672	0.0000	0.0000
2023/11/10	R213	02/05/2024		Bond Future	11.0698	82.1633	11.1497	81.8355	0.722	0.0000	0.0000
2023/11/10	R213	02/05/2024	10.29 Call	Bond Future	842.7800	0.8428	832.7500	0.8328	1.190	0.0000	0.0000
2023/11/10	R213	02/05/2024	10.29 Put	Bond Future	4130.2800	4.1303	4448.0400	4.4480	7.693	0.0000	0.0000
2023/11/10	R213	02/05/2024	10.30 Call	Bond Future	854.2300	0.8542	843.8900	0.8439	1.210	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	
2023/11/10	R213	02/05/2024	10.30 Put	Bond Future	4098.5200	4.0985	4415.9700	4.4160	7.745	0.0000	0.0000
2023/11/10	R213	02/05/2024	10.28 Call	Bond Future	831.2500	0.8313	821.8900	0.8219	1.126	0.0000	0.0000
2023/11/10	R213	02/05/2024	10.28 Put	Bond Future	4161.9800	4.1620	4480.4100	4.4804	7.651	0.0000	0.0000
2023/11/10	R213	01/08/2024		Bond Future	11.1621	83.9990	11.2499	83.6486	0.786	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.87 Call	Bond Future	2161.5000	2.1615	1891.8600	1.8919	12.475	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.87 Put	Bond Future	3341.3400	3.3413	3422.1200	3.4221	2.418	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.88 Call	Bond Future	2180.1800	2.1802	1909.5500	1.9096	12.413	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.88 Put	Bond Future	3319.2800	3.3193	3399.0700	3.3991	2.404	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.86 Call	Bond Future	2142.9200	2.1429	1874.2600	1.8743	12.537	0.0000	0.0000
2023/11/10	R213	01/08/2024	10.86 Put	Bond Future	3363.5300	3.3635	3445.2900	3.4453	2.431	0.0000	0.0000
2023/11/10	R213	07/11/2024		Bond Future	11.2787	82.4599	11.3688	82.1114	0.798	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.22 Call	Bond Future	3013.8600	3.0139	2538.7200	2.5387	15.765	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.22 Put	Bond Future	3242.1800	3.2422	3115.6100	3.1156	3.904	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.23 Call	Bond Future	3034.8000	3.0348	2558.9100	2.5589	15.681	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.23 Put	Bond Future	3224.1900	3.2242	3096.8700	3.0969	3.949	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.21 Call	Bond Future	2993.3100	2.9933	2518.9300	2.5189	15.848	0.0000	0.0000
2023/11/10	R213	07/11/2024	11.21 Put	Bond Future	3260.5900	3.2606	3134.7800	3.1348	3.859	0.0000	0.0000
2023/11/10	R213	06/02/2025		Bond Future	11.4317	84.1893	11.5263	83.8348	0.828	0.0000	0.0000
2023/11/10	R213	06/02/2025	11.35 Call	Bond Future	3187.0200	3.1870	2753.0700	2.7531	13.616	0.0000	0.0000
2023/11/10	R213	06/02/2025	11.35 Put	Bond Future	3494.3400	3.4943	3414.8600	3.4149	2.275	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.15 Call	Bond Future	1439.9300	1.4399	1240.1200	1.2401	13.876	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.15 Put	Bond Future	2285.7100	2.2857	2400.9000	2.4009	5.040	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.16 Call	Bond Future	1461.8700	1.4619	1260.6900	1.2607	13.762	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.16 Put	Bond Future	2259.5200	2.2595	2373.3400	2.3733	5.037	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.14 Call	Bond Future	1418.1700	1.4182	1219.7500	1.2198	13.991	0.0000	0.0000
2023/11/10	R214	01/02/2024	12.14 Put	Bond Future	2312.1300	2.3121	2428.7100	2.4287	5.042	0.0000	0.0000
2023/11/10	R214	01/02/2024		Bond Future	12.3276	61.7129	12.3948	61.3979	0.545	0.0000	0.0000
2023/11/10	R214	02/05/2024		Bond Future	12.4264	59.7797	12.4976	59.4504	0.572	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.47 Call	Bond Future	875.4100	0.8754	696.1300	0.6961	20.480	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.47 Put	Bond Future	5599.6300	5.5996	5749.7400	5.7497	2.681	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.48 Call	Bond Future	886.8300	0.8868	706.1400	0.7061	20.375	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.48 Put	Bond Future	5558.6700	5.5587	5707.3700	5.7074	2.675	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.46 Call	Bond Future	864.0900	0.8641	686.2300	0.6862	20.584	0.0000	0.0000
2023/11/10	R214	02/05/2024	11.46 Put	Bond Future	5640.7500	5.6408	5792.2800	5.7923	2.686	0.0000	0.0000
2023/11/10	R214	02/05/2024	13.52 Call	Bond Future	5860.3900	5.8604	5507.2000	5.5072	6.027	0.0000	0.0000
2023/11/10	R214	02/05/2024	13.52 Put	Bond Future	1100.2100	1.1002	1076.4100	1.0764	2.163	0.0000	0.0000
2023/11/10	R214	02/05/2024	12.87 Call	Bond Future	3877.7900	3.8778	3544.6900	3.5447	8.590	0.0000	0.0000
2023/11/10	R214	02/05/2024	12.87 Put	Bond Future	1870.0500	1.8701	1866.3400	1.8663	0.198	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	
2023/11/10	R214	02/05/2024	12.12 Put	Bond Future	3423.8900	3.4239	3484.9000	3.4849	1.782	0.0000	0.0000
2023/11/10	R214	02/05/2024	12.12 Call	Bond Future	1971.1800	1.9712	1702.8000	1.7028	13.615	0.0000	0.0000
2023/11/10	R214	02/05/2024	12.14 Put	Bond Future	3370.2000	3.3702	3428.8300	3.4288	1.740	0.0000	0.0000
2023/11/10	R214	02/05/2024	12.14 Call	Bond Future	2014.0000	2.0140	1743.2400	1.7432	13.444	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.17 Call	Bond Future	2504.1100	2.5041	2183.3000	2.1833	12.811	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.17 Put	Bond Future	4178.6500	4.1787	4205.7500	4.2058	0.649	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.18 Call	Bond Future	2525.5100	2.5255	2203.6700	2.2037	12.744	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.18 Put	Bond Future	4152.1100	4.1521	4178.1800	4.1782	0.628	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.16 Call	Bond Future	2483.0100	2.4830	2163.0200	2.1630	12.887	0.0000	0.0000
2023/11/10	R214	01/08/2024	12.16 Put	Bond Future	4205.5500	4.2056	4233.4700	4.2335	0.664	0.0000	0.0000
2023/11/10	R214	01/08/2024		Bond Future	12.5268	61.1153	12.6029	60.7674	0.608	0.0000	0.0000
2023/11/10	R214	07/11/2024		Bond Future	12.6448	59.2788	12.7222	58.9301	0.612	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.61 Call	Bond Future	3617.1000	3.6171	3274.7700	3.2748	9.464	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.61 Put	Bond Future	3774.9300	3.7749	3781.3200	3.7813	0.169	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.62 Call	Bond Future	3640.7300	3.6407	3297.7200	3.2977	9.421	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.62 Put	Bond Future	3753.1300	3.7531	3758.8400	3.7588	0.152	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.60 Call	Bond Future	3593.5400	3.5935	3251.8900	3.2519	9.507	0.0000	0.0000
2023/11/10	R214	07/11/2024	12.60 Put	Bond Future	3796.8400	3.7968	3803.9100	3.8039	0.186	0.0000	0.0000
2023/11/10	R214	06/02/2025		Bond Future	12.7817	60.5204	12.8618	60.1655	0.627	0.0000	0.0000
2023/11/10	R214	06/02/2025	12.71 Call	Bond Future	3741.4700	3.7415	3487.0200	3.4870	6.801	0.0000	0.0000
2023/11/10	R214	06/02/2025	12.71 Put	Bond Future	4061.6500	4.0617	4162.1300	4.1621	2.474	0.0000	0.0000
2023/11/10	R248	01/02/2024	11.50 Put	Bond Future	6250.4000	6.2504	6528.8900	6.5289	4.456	0.0000	0.0000
2023/11/10	R248	01/02/2024	11.50 Call	Bond Future	403.8800	0.4039	271.4200	0.2714	32.797	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.30 Put	Bond Future	2778.3000	2.7783	2865.6700	2.8657	3.145	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.30 Call	Bond Future	1870.9700	1.8710	1547.3900	1.5474	17.295	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.37 Call	Bond Future	5661.2300	5.6612	5229.6300	5.2296	7.624	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.37 Put	Bond Future	776.1700	0.7762	755.5200	0.7555	2.660	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.10 Call	Bond Future	4584.9900	4.5850	4163.2900	4.1633	9.197	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.10 Put	Bond Future	1081.8500	1.0819	1071.1000	1.0711	0.994	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.90 Call	Bond Future	7856.6300	7.8566	7420.4700	7.4205	5.551	0.0000	0.0000
2023/11/10	R248	01/02/2024	13.90 Put	Bond Future	401.2300	0.4012	376.0200	0.3760	6.283	0.0000	0.0000
2023/11/10	R248	01/02/2024		Bond Future	12.4574	75.6932	12.5299	75.2822	0.582	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.15 Call	Bond Future	1487.0800	1.4871	1195.6900	1.1957	19.595	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.15 Put	Bond Future	3277.9100	3.2779	3397.4700	3.3975	3.647	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.16 Call	Bond Future	1511.1300	1.5111	1217.5000	1.2175	19.431	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.16 Put	Bond Future	3242.4700	3.2425	3359.7900	3.3598	3.618	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.14 Call	Bond Future	1463.2300	1.4632	1174.1000	1.1741	19.760	0.0000	0.0000
2023/11/10	R248	01/02/2024	12.14 Put	Bond Future	3313.6300	3.3136	3435.4500	3.4355	3.676	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	
2023/11/10	R248	02/05/2024		Bond Future	12.5613	72.9267	12.6381	72.4977	0.611	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.47 Call	Bond Future	918.0700	0.9181	712.6300	0.7126	22.377	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.47 Put	Bond Future	7546.0800	7.5461	7769.7100	7.7697	2.964	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.48 Call	Bond Future	930.4200	0.9304	723.3700	0.7234	22.253	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.48 Put	Bond Future	7492.8700	7.4929	7714.8900	7.7149	2.963	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.46 Call	Bond Future	905.6900	0.9057	702.0200	0.7020	22.488	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.46 Put	Bond Future	7599.3600	7.5994	7824.7600	7.8248	2.966	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.40 Put	Bond Future	7923.7200	7.9237	8159.4800	8.1595	2.975	0.0000	0.0000
2023/11/10	R248	02/05/2024	11.40 Call	Bond Future	834.0700	0.8341	640.7600	0.6408	23.177	0.0000	0.0000
2023/11/10	R248	02/05/2024	12.40 Put	Bond Future	3714.8500	3.7149	3860.1000	3.8601	3.910	0.0000	0.0000
2023/11/10	R248	02/05/2024	12.40 Call	Bond Future	2798.5800	2.7986	2514.7600	2.5148	10.142	0.0000	0.0000
2023/11/10	R248	02/05/2024	13.16 Call	Bond Future	5248.1500	5.2482	4897.6700	4.8977	6.678	0.0000	0.0000
2023/11/10	R248	02/05/2024	13.16 Put	Bond Future	2020.9500	2.0210	2099.5400	2.0995	3.889	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.31 Call	Bond Future	3064.9800	3.0650	2657.9800	2.6580	13.279	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.31 Put	Bond Future	5089.6800	5.0897	5134.9500	5.1350	0.889	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.32 Call	Bond Future	3090.9700	3.0910	2682.6700	2.6827	13.209	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.32 Put	Bond Future	5057.5700	5.0576	5101.5400	5.1015	0.869	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.30 Call	Bond Future	3039.3400	3.0393	2633.4100	2.6334	13.356	0.0000	0.0000
2023/11/10	R248	01/08/2024	12.30 Put	Bond Future	5122.2200	5.1222	5168.5600	5.1686	0.905	0.0000	0.0000
2023/11/10	R248	01/08/2024		Bond Future	12.6670	74.5559	12.7492	74.1036	0.649	0.0000	0.0000
2023/11/10	R248	07/11/2024		Bond Future	12.7910	71.8976	12.8749	71.4437	0.656	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.79 Call	Bond Future	4513.9300	4.5139	4158.3700	4.1584	7.877	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.79 Put	Bond Future	4519.3100	4.5193	4617.6000	4.6176	2.175	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.80 Call	Bond Future	4542.8700	4.5429	4186.4500	4.1865	7.846	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.80 Put	Bond Future	4493.9000	4.4939	4591.3300	4.5913	2.168	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.78 Call	Bond Future	4485.3400	4.4853	4130.0800	4.1301	7.920	0.0000	0.0000
2023/11/10	R248	07/11/2024	12.78 Put	Bond Future	4545.1500	4.5452	4643.7400	4.6437	2.169	0.0000	0.0000
2023/11/10	R248	06/02/2025		Bond Future	12.9343	73.4026	13.0215	72.9406	0.674	0.0000	0.0000
2023/11/10	R248	06/02/2025	12.71 Call	Bond Future	4206.3500	4.2064	3830.9800	3.8310	8.924	0.0000	0.0000
2023/11/10	R248	06/02/2025	12.71 Put	Bond Future	5420.1100	5.4201	5506.7600	5.5068	1.599	0.0000	0.0000
2023/11/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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