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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2023 TO 28/09/2023

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
2023/09/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/28	2025	02/11/2023		Bond Future	172.6972	172.6972	172.7489	0.030	0.0000	0.0000
2023/09/28	2025	01/02/2024		Bond Future	174.7622	174.7622	174.8149	0.030	0.0000	0.0000
2023/09/28	2025	02/05/2024		Bond Future	178.6981	178.6981	178.7523	0.030	0.0000	0.0000
2023/09/28	2025	01/08/2024		Bond Future	180.8175	180.8175	180.8734	0.031	0.0000	0.0000
2023/09/28	2025	07/11/2024		Bond Future	185.0592	185.0592	185.1170	0.031	0.0000	0.0000
2023/09/28	2029	02/11/2023		Bond Future	125.2279	125.2279	124.3246	0.721	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	
2023/09/28	2029	01/02/2024		Bond Future	128.0252	128.0252	127.1016	127.1016	0.721	0.0000	0.0000
2023/09/28	2029	02/05/2024		Bond Future	129.5430	129.5430	128.5987	128.5987	0.729	0.0000	0.0000
2023/09/28	2029	01/08/2024		Bond Future	132.4122	132.4122	131.4475	131.4475	0.729	0.0000	0.0000
2023/09/28	2029	07/11/2024		Bond Future	134.1172	134.1172	133.1302	133.1302	0.736	0.0000	0.0000
2023/09/28	2030	02/11/2023		Bond Future	10.8549	89.4371	11.0375	88.6959	1.682	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.81 Call	Bond Future	919.4500	0.9195	595.9000	0.5959	35.190	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.81 Put	Bond Future	1103.0800	1.1031	1520.7200	1.5207	37.861	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.82 Call	Bond Future	941.0900	0.9411	612.6000	0.6126	34.905	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.82 Put	Bond Future	1083.8000	1.0838	1496.5000	1.4965	38.079	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.80 Call	Bond Future	898.0600	0.8981	579.4700	0.5795	35.475	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.80 Put	Bond Future	1122.6300	1.1226	1545.2300	1.5452	37.644	0.0000	0.0000
2023/09/28	2030	02/11/2023	9.57 Put	Bond Future	5449.3200	5.4493	6190.2800	6.1903	13.597	0.0000	0.0000
2023/09/28	2030	02/11/2023	9.57 Call	Bond Future	0.2600	0.0003	0.0300	0.0000	88.462	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.07 Put	Bond Future	3327.9100	3.3279	4038.2400	4.0382	21.345	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.07 Call	Bond Future	48.4400	0.0484	17.5800	0.0176	63.708	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.57 Call	Bond Future	3111.2700	3.1113	2500.3000	2.5003	19.637	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.57 Put	Bond Future	252.2900	0.2523	382.5100	0.3825	51.615	0.0000	0.0000
2023/09/28	2030	02/11/2023	9.89 Put	Bond Future	4065.3900	4.0654	4797.7100	4.7977	18.014	0.0000	0.0000
2023/09/28	2030	02/11/2023	9.89 Call	Bond Future	12.2400	0.0122	3.3700	0.0034	72.467	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.39 Put	Bond Future	2175.7100	2.1757	2792.0900	2.7921	28.330	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.39 Call	Bond Future	251.5400	0.2515	126.7300	0.1267	49.618	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.43 Call	Bond Future	2645.8000	2.6458	2071.5200	2.0715	21.705	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.43 Put	Bond Future	337.1800	0.3372	504.0900	0.5041	49.502	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.62 Put	Bond Future	1523.0200	1.5230	2035.0800	2.0351	33.621	0.0000	0.0000
2023/09/28	2030	02/11/2023	10.62 Call	Bond Future	557.3300	0.5573	328.2000	0.3282	41.112	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.12 Put	Bond Future	622.6600	0.6227	897.9100	0.8979	44.206	0.0000	0.0000
2023/09/28	2030	02/11/2023	11.12 Call	Bond Future	1696.4700	1.6965	1230.5300	1.2305	27.465	0.0000	0.0000
2023/09/28	2030	02/11/2023	12.27 Call	Bond Future	5599.0000	5.5990	4890.2100	4.8902	12.659	0.0000	0.0000
2023/09/28	2030	02/11/2023	12.27 Put	Bond Future	54.5900	0.0546	86.9900	0.0870	59.352	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.89 Put	Bond Future	4756.6600	4.7567	5391.4800	5.3915	13.346	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.89 Call	Bond Future	419.7700	0.4198	296.9900	0.2970	29.249	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.39 Put	Bond Future	3171.3400	3.1713	3704.0400	3.7040	16.797	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.39 Call	Bond Future	904.9600	0.9050	680.0600	0.6801	24.852	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.86 Call	Bond Future	4203.0200	4.2030	3633.0800	3.6331	13.560	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.86 Put	Bond Future	711.9900	0.7120	899.6500	0.8997	26.357	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.16 Put	Bond Future	3854.9500	3.8550	4439.2800	4.4393	15.158	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.16 Call	Bond Future	643.4600	0.6435	470.1900	0.4702	26.928	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.00 Call	Bond Future	1959.5100	1.9595	1578.1300	1.5781	19.463	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	
2023/09/28	2030	01/02/2024	11.00 Put	Bond Future	1778.4000	1.7784	2154.6200	2.1546	21.155	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.75 Call	Bond Future	3880.1600	3.8802	3329.7300	3.3297	14.186	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.75 Put	Bond Future	803.5700	0.8036	1010.7400	1.0107	25.781	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.57 Put	Bond Future	5946.0000	5.9460	6624.1100	6.6241	11.404	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.57 Call	Bond Future	252.6000	0.2526	173.1100	0.1731	31.469	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.07 Put	Bond Future	4145.5100	4.1455	4747.8000	4.7478	14.529	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.07 Call	Bond Future	560.8100	0.5608	405.5000	0.4055	27.694	0.0000	0.0000
2023/09/28	2030	01/02/2024	12.10 Call	Bond Future	4931.2300	4.9312	4323.6900	4.3237	12.320	0.0000	0.0000
2023/09/28	2030	01/02/2024	12.10 Put	Bond Future	544.8200	0.5448	694.8800	0.6949	27.543	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.31 Call	Bond Future	2685.3400	2.6853	2227.3600	2.2274	17.055	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.31 Put	Bond Future	1292.5200	1.2925	1592.1400	1.5921	23.181	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.93 Put	Bond Future	4617.4300	4.6174	5245.4400	5.2454	13.601	0.0000	0.0000
2023/09/28	2030	01/02/2024	9.93 Call	Bond Future	448.3600	0.4484	318.7700	0.3188	28.903	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.36 Call	Bond Future	2812.5600	2.8126	2343.0000	2.3430	16.695	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.36 Put	Bond Future	1226.2900	1.2263	1514.3300	1.5143	23.489	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.37 Call	Bond Future	2838.4500	2.8385	2366.6100	2.3666	16.623	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.37 Put	Bond Future	1213.5500	1.2136	1499.3100	1.4993	23.547	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.35 Call	Bond Future	2786.9600	2.7870	2319.7000	2.3197	16.766	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.35 Put	Bond Future	1239.3300	1.2393	1529.6700	1.5297	23.427	0.0000	0.0000
2023/09/28	2030	01/02/2024		Bond Future	10.9541	87.4072	11.1468	86.6496	1.759	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.85 Call	Bond Future	4173.3400	4.1733	3605.1200	3.6051	13.615	0.0000	0.0000
2023/09/28	2030	01/02/2024	11.85 Put	Bond Future	719.8800	0.7199	909.2600	0.9093	26.307	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.00 Put	Bond Future	4378.4800	4.3785	4993.9900	4.9940	14.058	0.0000	0.0000
2023/09/28	2030	01/02/2024	10.00 Call	Bond Future	502.1800	0.5022	360.0900	0.3601	28.295	0.0000	0.0000
2023/09/28	2030	02/05/2024		Bond Future	11.0621	89.3548	11.2657	88.5804	1.840	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.66 Put	Bond Future	6089.9100	6.0899	6738.7600	6.7388	10.655	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.66 Call	Bond Future	515.4900	0.5155	389.9600	0.3900	24.352	0.0000	0.0000
2023/09/28	2030	02/05/2024	10.16 Put	Bond Future	4480.1500	4.4802	5051.6600	5.0517	12.756	0.0000	0.0000
2023/09/28	2030	02/05/2024	10.16 Call	Bond Future	943.1100	0.9431	740.2400	0.7402	21.511	0.0000	0.0000
2023/09/28	2030	02/05/2024	11.94 Call	Bond Future	4512.1500	4.5122	3973.9300	3.9739	11.928	0.0000	0.0000
2023/09/28	2030	02/05/2024	11.94 Put	Bond Future	1233.4300	1.2334	1469.5900	1.4696	19.147	0.0000	0.0000
2023/09/28	2030	02/05/2024	10.62 Put	Bond Future	3277.8900	3.2779	3760.0000	3.7600	14.708	0.0000	0.0000
2023/09/28	2030	02/05/2024	10.62 Call	Bond Future	1566.3700	1.5664	1274.1000	1.2741	18.659	0.0000	0.0000
2023/09/28	2030	02/05/2024	11.12 Put	Bond Future	2286.0600	2.2861	2665.9700	2.6660	16.619	0.0000	0.0000
2023/09/28	2030	02/05/2024	11.12 Call	Bond Future	2507.2400	2.5072	2112.7700	2.1128	15.733	0.0000	0.0000
2023/09/28	2030	02/05/2024	13.15 Call	Bond Future	7983.5100	7.9835	7308.7900	7.3088	8.451	0.0000	0.0000
2023/09/28	2030	02/05/2024	13.15 Put	Bond Future	434.6900	0.4347	534.3500	0.5344	22.927	0.0000	0.0000
2023/09/28	2030	02/05/2024	12.38 Call	Bond Future	5743.4500	5.7435	5146.9300	5.1469	10.386	0.0000	0.0000
2023/09/28	2030	02/05/2024	12.38 Put	Bond Future	879.4900	0.8795	1057.3500	1.0574	20.223	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	
2023/09/28	2030	02/05/2024	10.82 Put	Bond Future	2843.3400	2.8433	3284.2700	3.2843	15.507	0.0000	0.0000
2023/09/28	2030	02/05/2024	10.82 Call	Bond Future	1911.2600	1.9113	1577.8100	1.5778	17.447	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.82 Call	Bond Future	623.9200	0.6239	476.9300	0.4769	23.559	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.82 Put	Bond Future	5540.2600	5.5403	6167.6500	6.1677	11.324	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.83 Call	Bond Future	631.8300	0.6318	483.3500	0.4834	23.500	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.83 Put	Bond Future	5507.2300	5.5072	6133.1300	6.1331	11.365	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.81 Call	Bond Future	615.9000	0.6159	470.4100	0.4704	23.622	0.0000	0.0000
2023/09/28	2030	02/05/2024	9.81 Put	Bond Future	5573.2000	5.5732	6202.0900	6.2021	11.284	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.38 Call	Bond Future	1334.2500	1.3343	1086.1900	1.0862	18.592	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.38 Put	Bond Future	4389.5600	4.3896	4932.6100	4.9326	12.371	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.39 Call	Bond Future	1346.9200	1.3469	1097.1500	1.0972	18.544	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.39 Put	Bond Future	4363.7500	4.3638	4905.0900	4.9051	12.405	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.37 Call	Bond Future	1321.6700	1.3217	1075.3000	1.0753	18.641	0.0000	0.0000
2023/09/28	2030	01/08/2024	10.37 Put	Bond Future	4415.4700	4.4155	4960.2100	4.9602	12.337	0.0000	0.0000
2023/09/28	2030	01/08/2024		Bond Future	11.1910	87.3069	11.4068	86.5158	1.928	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.75 Call	Bond Future	1916.3600	1.9164	1608.8500	1.6089	16.047	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.75 Put	Bond Future	4054.4100	4.0544	4555.9800	4.5560	12.371	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.76 Call	Bond Future	1931.9900	1.9320	1622.8300	1.6228	16.002	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.76 Put	Bond Future	4033.5600	4.0336	4533.4800	4.5335	12.394	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.74 Call	Bond Future	1900.7900	1.9008	1594.9300	1.5949	16.091	0.0000	0.0000
2023/09/28	2030	07/11/2024	10.74 Put	Bond Future	4075.3500	4.0754	4578.5700	4.5786	12.348	0.0000	0.0000
2023/09/28	2030	07/11/2024		Bond Future	11.3447	89.3293	11.5745	88.5202	2.025	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.85 Put	Bond Future	4355.6300	4.3556	5216.0600	5.2161	19.754	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.85 Call	Bond Future	18.6000	0.0186	5.0400	0.0050	72.903	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.78 Call	Bond Future	1194.9800	1.1950	779.8900	0.7799	34.736	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.78 Put	Bond Future	1120.6700	1.1207	1579.5700	1.5796	40.949	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.28 Call	Bond Future	259.4800	0.2595	123.6300	0.1236	52.355	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.28 Put	Bond Future	2518.9300	2.5189	3257.0700	3.2571	29.304	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.71 Put	Bond Future	5032.5800	5.0326	5902.8800	5.9029	17.293	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.71 Call	Bond Future	4.6200	0.0046	0.9300	0.0009	79.870	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.50 Call	Bond Future	576.8500	0.5769	324.8900	0.3249	43.679	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.50 Put	Bond Future	1798.7800	1.7988	2420.8100	2.4208	34.581	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.00 Call	Bond Future	58.7300	0.0587	20.3900	0.0204	65.282	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.00 Put	Bond Future	3663.4500	3.6635	4499.1000	4.4991	22.810	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.58 Put	Bond Future	5676.9100	5.6769	6550.1500	6.5502	15.382	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.58 Call	Bond Future	0.8700	0.0009	0.1200	0.0001	86.207	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.60 Call	Bond Future	770.6300	0.7706	460.5200	0.4605	40.241	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.60 Put	Bond Future	1526.5300	1.5265	2090.4100	2.0904	36.939	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	
2023/09/28	2032	02/11/2023	10.35 Put	Bond Future	6838.2500	6.8383	7712.1900	7.7122	12.780	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.35 Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.90 Put	Bond Future	903.5100	0.9035	1296.2100	1.2962	43.464	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.90 Call	Bond Future	1525.1700	1.5252	1043.8800	1.0439	31.556	0.0000	0.0000
2023/09/28	2032	02/11/2023		Bond Future	11.7638	82.4074	11.9557	81.5334	1.631	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.23 Call	Bond Future	208.3000	0.2083	94.7400	0.0947	54.518	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.23 Put	Bond Future	2705.9300	2.7059	3466.3600	3.4664	28.102	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.24 Call	Bond Future	218.0200	0.2180	100.1300	0.1001	54.073	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.24 Put	Bond Future	2667.9400	2.6679	3424.0400	3.4240	28.340	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.22 Call	Bond Future	198.8800	0.1989	89.5700	0.0896	54.963	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.22 Put	Bond Future	2744.2500	2.7443	3508.9300	3.5089	27.865	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.59 Put	Bond Future	5626.9700	5.6270	6500.1000	6.5001	15.517	0.0000	0.0000
2023/09/28	2032	02/11/2023	10.59 Call	Bond Future	1.0100	0.0010	0.1500	0.0002	85.149	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.09 Put	Bond Future	3271.0400	3.2710	4082.9800	4.0830	24.822	0.0000	0.0000
2023/09/28	2032	02/11/2023	11.09 Call	Bond Future	101.7900	0.1018	39.7400	0.0397	60.959	0.0000	0.0000
2023/09/28	2032	02/11/2023	12.26 Call	Bond Future	2692.0800	2.6921	2046.9500	2.0470	23.964	0.0000	0.0000
2023/09/28	2032	02/11/2023	12.26 Put	Bond Future	457.1600	0.4572	686.0200	0.6860	50.061	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.59 Put	Bond Future	6432.3200	6.4323	7218.3200	7.2183	12.220	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.59 Call	Bond Future	339.0700	0.3391	231.7300	0.2317	31.657	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.09 Put	Bond Future	4475.1700	4.4752	5155.3800	5.1554	15.200	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.09 Call	Bond Future	798.8700	0.7989	585.7400	0.5857	26.679	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.73 Call	Bond Future	4679.4600	4.6795	4032.1600	4.0322	13.833	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.73 Put	Bond Future	1015.6400	1.0156	1261.6800	1.2617	24.225	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.78 Put	Bond Future	5643.7700	5.6438	6394.5600	6.3946	13.303	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.78 Call	Bond Future	479.3500	0.4794	336.8000	0.3368	29.738	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.75 Call	Bond Future	1952.4900	1.9525	1552.6600	1.5527	20.478	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.75 Put	Bond Future	2569.9500	2.5700	3063.4600	3.0635	19.203	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.50 Call	Bond Future	3959.0000	3.9590	3360.6200	3.3606	15.114	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.50 Put	Bond Future	1273.0500	1.2731	1568.0100	1.5680	23.170	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.01 Put	Bond Future	9129.1200	9.1291	9979.4800	9.9795	9.315	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.01 Call	Bond Future	119.3600	0.1194	76.3800	0.0764	36.009	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.76 Put	Bond Future	5724.4400	5.7244	6479.2100	6.4792	13.185	0.0000	0.0000
2023/09/28	2032	01/02/2024	10.76 Call	Bond Future	462.8600	0.4629	324.2900	0.3243	29.938	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.62 Call	Bond Future	4330.2800	4.3303	3705.5800	3.7056	14.426	0.0000	0.0000
2023/09/28	2032	01/02/2024	12.62 Put	Bond Future	1132.1200	1.1321	1400.7600	1.4008	23.729	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.84 Call	Bond Future	2158.7800	2.1588	1732.8200	1.7328	19.732	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.84 Put	Bond Future	2370.3400	2.3703	2837.7200	2.8377	19.718	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.85 Call	Bond Future	2182.2300	2.1822	1753.3900	1.7534	19.651	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.85 Put	Bond Future	2348.8500	2.3489	2813.3500	2.8134	19.776	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	
2023/09/28	2032	01/02/2024	11.83 Call	Bond Future	2135.2500	2.1353	1712.1900	1.7122	19.813	0.0000	0.0000
2023/09/28	2032	01/02/2024	11.83 Put	Bond Future	2391.7800	2.3918	2862.0600	2.8621	19.662	0.0000	0.0000
2023/09/28	2032	01/02/2024		Bond Future	11.8871	84.2280	12.0880	83.3347	1.690	0.0000	0.0000
2023/09/28	2032	02/05/2024		Bond Future	12.0158	81.9427	12.2263	81.0296	1.751	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.36 Put	Bond Future	8178.7900	8.1788	8967.0900	8.9671	9.638	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.36 Call	Bond Future	499.8100	0.4998	374.9700	0.3750	24.977	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.86 Put	Bond Future	6157.2000	6.1572	6869.0900	6.8691	11.562	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.86 Call	Bond Future	892.7500	0.8928	691.5000	0.6915	22.543	0.0000	0.0000
2023/09/28	2032	02/05/2024	12.90 Call	Bond Future	5306.9200	5.3069	4676.8500	4.6769	11.873	0.0000	0.0000
2023/09/28	2032	02/05/2024	12.90 Put	Bond Future	1559.3300	1.5593	1842.4000	1.8424	18.153	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.59 Put	Bond Future	7208.9500	7.2090	7966.0000	7.9660	10.502	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.59 Call	Bond Future	651.3400	0.6513	495.2500	0.4953	23.964	0.0000	0.0000
2023/09/28	2032	02/05/2024	11.09 Put	Bond Future	5352.5000	5.3525	6018.5100	6.0185	12.443	0.0000	0.0000
2023/09/28	2032	02/05/2024	11.09 Call	Bond Future	1170.2400	1.1702	923.1100	0.9231	21.118	0.0000	0.0000
2023/09/28	2032	02/05/2024	13.18 Call	Bond Future	6163.9000	6.1639	5490.4900	5.4905	10.925	0.0000	0.0000
2023/09/28	2032	02/05/2024	13.18 Put	Bond Future	1277.0200	1.2770	1516.7500	1.5168	18.773	0.0000	0.0000
2023/09/28	2032	02/05/2024	13.35 Call	Bond Future	6698.8100	6.6988	6001.8900	6.0019	10.404	0.0000	0.0000
2023/09/28	2032	02/05/2024	13.35 Put	Bond Future	1130.9900	1.1310	1347.2100	1.3472	19.118	0.0000	0.0000
2023/09/28	2032	02/05/2024	11.35 Put	Bond Future	4533.1700	4.5332	5142.7400	5.1427	13.447	0.0000	0.0000
2023/09/28	2032	02/05/2024	11.35 Call	Bond Future	1553.1700	1.5532	1249.6000	1.2496	19.545	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.65 Put	Bond Future	6964.7000	6.9647	7712.7700	7.7128	10.741	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.65 Call	Bond Future	696.6100	0.6966	531.5400	0.5315	23.696	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.55 Call	Bond Future	622.6200	0.6226	472.3200	0.4723	24.140	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.55 Put	Bond Future	7373.9300	7.3739	8136.7700	8.1368	10.345	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.56 Call	Bond Future	629.7800	0.6298	478.0400	0.4780	24.094	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.56 Put	Bond Future	7332.6200	7.3326	8094.0200	8.0940	10.384	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.54 Call	Bond Future	615.5200	0.6155	466.6500	0.4667	24.186	0.0000	0.0000
2023/09/28	2032	02/05/2024	10.54 Put	Bond Future	7415.3500	7.4154	8179.6200	8.1796	10.307	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.14 Call	Bond Future	1392.7700	1.3928	1128.4700	1.1285	18.977	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.14 Put	Bond Future	5894.0400	5.8940	6562.6700	6.5627	11.344	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.15 Call	Bond Future	1406.4300	1.4064	1140.2400	1.1402	18.927	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.15 Put	Bond Future	5862.0200	5.8620	6528.7600	6.5288	11.374	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.13 Call	Bond Future	1379.4700	1.3795	1117.0300	1.1170	19.025	0.0000	0.0000
2023/09/28	2032	01/08/2024	11.13 Put	Bond Future	5926.4500	5.9265	6596.9400	6.5969	11.314	0.0000	0.0000
2023/09/28	2032	01/08/2024		Bond Future	12.1601	83.7374	12.3807	82.8045	1.815	0.0000	0.0000
2023/09/28	2032	07/11/2024		Bond Future	12.3377	81.5114	12.5704	80.5571	1.886	0.0000	0.0000
2023/09/28	2032	07/11/2024	11.48 Call	Bond Future	1911.1400	1.9111	1588.8600	1.5889	16.863	0.0000	0.0000
2023/09/28	2032	07/11/2024	11.48 Put	Bond Future	5560.1100	5.5601	6192.1000	6.1921	11.367	0.0000	0.0000
2023/09/28	2032	07/11/2024	11.49 Call	Bond Future	1926.6600	1.9267	1602.5400	1.6025	16.823	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	
2023/09/28	2032	07/11/2024	11.49 Put	Bond Future	5531.8800	5.5319	6162.0300	6.1620	11.391	0.0000	0.0000
2023/09/28	2032	07/11/2024	11.47 Call	Bond Future	1895.7000	1.8957	1575.2400	1.5752	16.905	0.0000	0.0000
2023/09/28	2032	07/11/2024	11.47 Put	Bond Future	5588.4600	5.5885	6222.2700	6.2223	11.341	0.0000	0.0000
2023/09/28	2033	02/11/2023		Bond Future	117.5998	117.5998	116.5510	116.5510	0.892	0.0000	0.0000
2023/09/28	2033	01/02/2024		Bond Future	120.2267	120.2267	119.1544	119.1544	0.892	0.0000	0.0000
2023/09/28	2033	02/05/2024		Bond Future	121.4738	121.4738	120.3775	120.3775	0.903	0.0000	0.0000
2023/09/28	2033	01/08/2024		Bond Future	124.1644	124.1644	123.0442	123.0442	0.902	0.0000	0.0000
2023/09/28	2033	07/11/2024		Bond Future	125.5779	125.5779	124.4318	124.4318	0.913	0.0000	0.0000
2023/09/28	2037	02/11/2023		Bond Future	12.8195	75.0689	12.9805	74.2733	1.255	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.56 Call	Bond Future	15.2900	0.0153	6.0100	0.0060	60.693	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.56 Put	Bond Future	6716.8300	6.7168	7503.2400	7.5032	11.708	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.57 Call	Bond Future	16.1900	0.0162	6.4100	0.0064	60.408	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.57 Put	Bond Future	6661.0200	6.6610	7446.9300	7.4469	11.799	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.55 Call	Bond Future	14.4400	0.0144	5.6400	0.0056	60.942	0.0000	0.0000
2023/09/28	2037	02/11/2023	11.55 Put	Bond Future	6772.7500	6.7728	7559.6400	7.5596	11.618	0.0000	0.0000
2023/09/28	2037	02/11/2023	13.89 Call	Bond Future	5201.9500	5.2020	4474.4800	4.4745	13.985	0.0000	0.0000
2023/09/28	2037	02/11/2023	13.89 Put	Bond Future	144.4300	0.1444	212.6500	0.2127	47.234	0.0000	0.0000
2023/09/28	2037	02/11/2023	12.52 Put	Bond Future	2206.5000	2.2065	2759.2900	2.7593	25.053	0.0000	0.0000
2023/09/28	2037	02/11/2023	12.52 Call	Bond Future	690.3800	0.6904	447.4800	0.4475	35.184	0.0000	0.0000
2023/09/28	2037	02/11/2023	12.02 Put	Bond Future	4290.1300	4.2901	5019.6500	5.0197	17.005	0.0000	0.0000
2023/09/28	2037	02/11/2023	12.02 Call	Bond Future	137.3100	0.1373	71.1400	0.0711	48.190	0.0000	0.0000
2023/09/28	2037	01/02/2024	13.93 Call	Bond Future	5591.4100	5.5914	4978.9700	4.9790	10.953	0.0000	0.0000
2023/09/28	2037	01/02/2024	13.93 Put	Bond Future	1059.7900	1.0598	1260.6900	1.2607	18.957	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.93 Call	Bond Future	2488.7600	2.4888	2085.4700	2.0855	16.204	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.93 Put	Bond Future	2626.7800	2.6268	3036.8300	3.0368	15.610	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.09 Put	Bond Future	5256.5100	5.2565	5881.7800	5.8818	11.895	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.09 Call	Bond Future	817.6700	0.8177	629.6000	0.6296	23.001	0.0000	0.0000
2023/09/28	2037	01/02/2024		Bond Future	12.9582	72.4713	13.1258	71.6579	1.294	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.32 Call	Bond Future	1163.8300	1.1638	919.9300	0.9199	20.957	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.32 Put	Bond Future	4388.5300	4.3885	4957.9700	4.9580	12.976	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.33 Call	Bond Future	1181.0600	1.1811	934.6000	0.9346	20.868	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.33 Put	Bond Future	4353.6100	4.3536	4920.4900	4.9205	13.021	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.31 Call	Bond Future	1146.9000	1.1469	905.5400	0.9055	21.045	0.0000	0.0000
2023/09/28	2037	01/02/2024	12.31 Put	Bond Future	4423.8000	4.4238	4995.7800	4.9958	12.930	0.0000	0.0000
2023/09/28	2037	02/05/2024		Bond Future	13.1021	74.0859	13.2766	73.2546	1.332	0.0000	0.0000
2023/09/28	2037	02/05/2024	11.44 Call	Bond Future	546.4200	0.5464	430.3700	0.4304	21.238	0.0000	0.0000
2023/09/28	2037	02/05/2024	11.44 Put	Bond Future	9230.0400	9.2300	9945.3400	9.9453	7.750	0.0000	0.0000
2023/09/28	2037	02/05/2024	11.45 Call	Bond Future	553.5800	0.5536	436.2800	0.4363	21.189	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	
2023/09/28	2037	02/05/2024	11.45 Put	Bond Future	9180.5000	9.1805	9894.5500	9.8946	7.778	0.0000	0.0000
2023/09/28	2037	02/05/2024	11.43 Call	Bond Future	539.4500	0.5395	424.6400	0.4246	21.283	0.0000	0.0000
2023/09/28	2037	02/05/2024	11.43 Put	Bond Future	9279.8200	9.2798	9996.3600	9.9964	7.721	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.10 Call	Bond Future	1484.2600	1.4843	1250.6700	1.2507	15.738	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.10 Put	Bond Future	7278.2500	7.2783	7894.0100	7.8940	8.460	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.11 Call	Bond Future	1498.7900	1.4988	1263.5400	1.2635	15.696	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.11 Put	Bond Future	7240.0600	7.2401	7854.1600	7.8542	8.482	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.09 Call	Bond Future	1469.8200	1.4698	1237.9000	1.2379	15.779	0.0000	0.0000
2023/09/28	2037	01/08/2024	12.09 Put	Bond Future	7316.5800	7.3166	7934.0100	7.9340	8.439	0.0000	0.0000
2023/09/28	2037	01/08/2024		Bond Future	13.2625	71.4527	13.4446	70.6034	1.373	0.0000	0.0000
2023/09/28	2037	07/11/2024		Bond Future	13.4416	73.1062	13.6320	72.2373	1.416	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.58 Call	Bond Future	2323.7800	2.3238	2014.2900	2.0143	13.318	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.58 Put	Bond Future	6460.8700	6.4609	7020.1900	7.0202	8.657	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.59 Call	Bond Future	2341.4600	2.3415	2030.3500	2.0304	13.287	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.59 Put	Bond Future	6428.5400	6.4285	6986.2400	6.9862	8.675	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.57 Call	Bond Future	2306.1700	2.3062	1998.3100	1.9983	13.349	0.0000	0.0000
2023/09/28	2037	07/11/2024	12.57 Put	Bond Future	6493.3100	6.4933	7054.2600	7.0543	8.639	0.0000	0.0000
2023/09/28	2038	02/11/2023		Bond Future	126.7118	126.7118	125.0742	125.0742	1.292	0.0000	0.0000
2023/09/28	2038	01/02/2024		Bond Future	127.5256	127.5256	125.8512	125.8512	1.313	0.0000	0.0000
2023/09/28	2038	02/05/2024		Bond Future	130.3975	130.3975	128.6857	128.6857	1.313	0.0000	0.0000
2023/09/28	2038	01/08/2024		Bond Future	131.2168	131.2168	129.4672	129.4672	1.333	0.0000	0.0000
2023/09/28	2038	07/11/2024		Bond Future	134.2937	134.2937	132.5036	132.5036	1.333	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.50 Put	Bond Future	8645.5900	8.6456	9347.8900	9.3479	8.123	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.50 Call	Bond Future	3.9900	0.0040	1.5800	0.0016	60.401	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.10 Put	Bond Future	5115.7000	5.1157	5778.8500	5.7789	12.963	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.10 Call	Bond Future	90.9600	0.0910	49.4000	0.0494	45.690	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.97 Call	Bond Future	1310.7400	1.3107	977.2800	0.9773	25.441	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.97 Put	Bond Future	1519.2900	1.5193	1890.5400	1.8905	24.436	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.59 Call	Bond Future	6.6700	0.0067	2.7700	0.0028	58.471	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.59 Put	Bond Future	8089.3700	8.0894	8790.1800	8.7902	8.663	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.60 Call	Bond Future	7.0500	0.0071	2.9400	0.0029	58.298	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.60 Put	Bond Future	8028.0200	8.0280	8728.6200	8.7286	8.727	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.58 Call	Bond Future	6.3100	0.0063	2.6100	0.0026	58.637	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.58 Put	Bond Future	8150.8200	8.1508	8851.8300	8.8518	8.600	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.80 Put	Bond Future	6822.1400	6.8221	7515.7000	7.5157	10.166	0.0000	0.0000
2023/09/28	2040	02/11/2023	11.80 Call	Bond Future	20.7600	0.0208	9.6100	0.0096	53.709	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.60 Put	Bond Future	2736.6300	2.7366	3262.7500	3.2628	19.225	0.0000	0.0000
2023/09/28	2040	02/11/2023	12.60 Call	Bond Future	538.6700	0.5387	360.0800	0.3601	33.154	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	
2023/09/28	2040	02/11/2023	13.64 Call	Bond Future	3600.6300	3.6006	3032.4300	3.0324	15.781	0.0000	0.0000
2023/09/28	2040	02/11/2023	13.64 Put	Bond Future	413.3500	0.4134	549.8600	0.5499	33.025	0.0000	0.0000
2023/09/28	2040	02/11/2023		Bond Future	13.0097	75.5496	13.1452	74.8449	1.042	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.34 Call	Bond Future	947.4200	0.9474	764.5700	0.7646	19.300	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.34 Put	Bond Future	5305.2600	5.3053	5842.8000	5.8428	10.132	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.35 Call	Bond Future	962.4300	0.9624	777.4500	0.7775	19.220	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.35 Put	Bond Future	5263.9000	5.2639	5799.3100	5.7993	10.171	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.33 Call	Bond Future	932.5700	0.9326	751.8500	0.7519	19.379	0.0000	0.0000
2023/09/28	2040	01/02/2024	12.33 Put	Bond Future	5346.8400	5.3468	5886.5100	5.8865	10.093	0.0000	0.0000
2023/09/28	2040	01/02/2024		Bond Future	13.1489	72.7122	13.2901	71.9918	1.074	0.0000	0.0000
2023/09/28	2040	02/05/2024		Bond Future	13.2926	74.3322	13.4396	73.5959	1.105	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.61 Call	Bond Future	563.1100	0.5631	460.3100	0.4603	18.256	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.61 Put	Bond Future	9924.8200	9.9248	10558.3300	10.5583	6.383	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.62 Call	Bond Future	570.4700	0.5705	466.5600	0.4666	18.215	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.62 Put	Bond Future	9871.0700	9.8711	10503.4700	10.5035	6.407	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.60 Call	Bond Future	555.6900	0.5557	454.0100	0.4540	18.298	0.0000	0.0000
2023/09/28	2040	02/05/2024	11.60 Put	Bond Future	9978.5900	9.9786	10613.2200	10.6132	6.360	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.33 Call	Bond Future	1625.1100	1.6251	1409.1200	1.4091	13.291	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.33 Put	Bond Future	7541.9500	7.5420	8078.2200	8.0782	7.110	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.34 Call	Bond Future	1640.8100	1.6408	1423.3100	1.4233	13.256	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.34 Put	Bond Future	7501.5900	7.5016	8036.3500	8.0364	7.129	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.32 Call	Bond Future	1609.2800	1.6093	1394.8200	1.3948	13.326	0.0000	0.0000
2023/09/28	2040	01/08/2024	12.32 Put	Bond Future	7582.2500	7.5823	8120.0500	8.1201	7.093	0.0000	0.0000
2023/09/28	2040	01/08/2024		Bond Future	13.4523	71.4539	13.6055	70.7017	1.139	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.85 Call	Bond Future	2657.5500	2.6576	2366.1000	2.3661	10.967	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.85 Put	Bond Future	6601.4500	6.6015	7079.4000	7.0794	7.240	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.86 Call	Bond Future	2677.7800	2.6778	2384.8600	2.3849	10.939	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.86 Put	Bond Future	6568.9300	6.5689	7045.4100	7.0454	7.254	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.84 Call	Bond Future	2637.4100	2.6374	2347.4300	2.3474	10.995	0.0000	0.0000
2023/09/28	2040	07/11/2024	12.84 Put	Bond Future	6634.1200	6.6341	7113.5400	7.1135	7.227	0.0000	0.0000
2023/09/28	2040	07/11/2024		Bond Future	13.6297	73.1069	13.7898	72.3375	1.175	0.0000	0.0000
2023/09/28	2044	02/11/2023	12.00 Put	Bond Future	6192.0200	6.1920	6897.9200	6.8979	11.400	0.0000	0.0000
2023/09/28	2044	02/11/2023	12.00 Call	Bond Future	33.7100	0.0337	15.9900	0.0160	52.566	0.0000	0.0000
2023/09/28	2044	02/11/2023	12.75 Call	Bond Future	609.2500	0.6093	406.9100	0.4069	33.211	0.0000	0.0000
2023/09/28	2044	02/11/2023	12.75 Put	Bond Future	2487.0100	2.4870	3008.2900	3.0083	20.960	0.0000	0.0000
2023/09/28	2044	02/11/2023	13.00 Call	Bond Future	1121.1400	1.1211	809.6400	0.8096	27.784	0.0000	0.0000
2023/09/28	2044	02/11/2023	13.00 Put	Bond Future	1662.3100	1.6623	2074.4300	2.0744	24.792	0.0000	0.0000
2023/09/28	2044	02/11/2023		Bond Future	13.1036	71.6438	13.2442	70.9202	1.073	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	
2023/09/28	2044	02/11/2023	11.56 Call	Bond Future	3.2500	0.0033	1.2300	0.0012	62.154	0.0000	0.0000
2023/09/28	2044	02/11/2023	11.56 Put	Bond Future	8877.1500	8.8772	9598.7500	9.5988	8.129	0.0000	0.0000
2023/09/28	2044	02/11/2023	11.57 Call	Bond Future	3.4500	0.0035	1.3200	0.0013	61.739	0.0000	0.0000
2023/09/28	2044	02/11/2023	11.57 Put	Bond Future	8813.8500	8.8139	9535.3400	9.5353	8.186	0.0000	0.0000
2023/09/28	2044	02/11/2023	11.55 Call	Bond Future	3.0600	0.0031	1.1600	0.0012	62.092	0.0000	0.0000
2023/09/28	2044	02/11/2023	11.55 Put	Bond Future	8940.5500	8.9406	9662.2700	9.6623	8.072	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.28 Call	Bond Future	756.4400	0.7564	598.6300	0.5986	20.862	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.28 Put	Bond Future	5961.6600	5.9617	6543.4800	6.5435	9.759	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.29 Call	Bond Future	769.2700	0.7693	609.4200	0.6094	20.779	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.29 Put	Bond Future	5916.8600	5.9169	6496.6400	6.4966	9.799	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.27 Call	Bond Future	743.6300	0.7436	587.8600	0.5879	20.947	0.0000	0.0000
2023/09/28	2044	01/02/2024	12.27 Put	Bond Future	6006.5600	6.0066	6590.4200	6.5904	9.720	0.0000	0.0000
2023/09/28	2044	01/02/2024		Bond Future	13.2398	68.8452	13.3862	68.1056	1.106	0.0000	0.0000
2023/09/28	2044	01/02/2024	13.25 Call	Bond Future	2750.8000	2.7508	2369.4600	2.3695	13.863	0.0000	0.0000
2023/09/28	2044	01/02/2024	13.25 Put	Bond Future	2698.6300	2.6986	3056.9200	3.0569	13.277	0.0000	0.0000
2023/09/28	2044	02/05/2024		Bond Future	13.3800	70.3791	13.5324	69.6230	1.139	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.66 Call	Bond Future	538.0200	0.5380	436.5000	0.4365	18.869	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.66 Put	Bond Future	10169.2800	10.1693	10823.8400	10.8238	6.437	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.67 Call	Bond Future	545.2000	0.5452	442.5600	0.4426	18.826	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.67 Put	Bond Future	10114.0200	10.1140	10767.4600	10.7675	6.461	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.65 Call	Bond Future	530.7900	0.5308	430.4100	0.4304	18.911	0.0000	0.0000
2023/09/28	2044	02/05/2024	11.65 Put	Bond Future	10224.5700	10.2246	10880.2700	10.8803	6.413	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.29 Call	Bond Future	1461.8900	1.4619	1257.0400	1.2570	14.013	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.29 Put	Bond Future	8077.0400	8.0770	8644.5700	8.6446	7.026	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.30 Call	Bond Future	1476.7200	1.4767	1270.3400	1.2703	13.976	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.30 Put	Bond Future	8034.4600	8.0345	8600.4600	8.6005	7.045	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.28 Call	Bond Future	1446.9500	1.4470	1243.6300	1.2436	14.052	0.0000	0.0000
2023/09/28	2044	01/08/2024	12.28 Put	Bond Future	8119.5700	8.1196	8688.6300	8.6886	7.008	0.0000	0.0000
2023/09/28	2044	01/08/2024		Bond Future	13.5354	67.5393	13.6943	66.7669	1.174	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.91 Call	Bond Future	2602.6800	2.6027	2305.8300	2.3058	11.406	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.91 Put	Bond Future	6628.2100	6.6282	7121.4400	7.1214	7.441	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.92 Call	Bond Future	2621.7400	2.6217	2323.4000	2.3234	11.379	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.92 Put	Bond Future	6594.2700	6.5943	7086.0100	7.0860	7.457	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.90 Call	Bond Future	2583.4100	2.5834	2288.0600	2.2881	11.433	0.0000	0.0000
2023/09/28	2044	07/11/2024	12.90 Put	Bond Future	6662.0100	6.6620	7156.7400	7.1567	7.426	0.0000	0.0000
2023/09/28	2044	07/11/2024		Bond Future	13.7073	69.1016	13.8735	68.3115	1.212	0.0000	0.0000
2023/09/28	2046	02/11/2023		Bond Future	109.0047	109.0047	107.1117	107.1117	1.737	0.0000	0.0000
2023/09/28	2046	01/02/2024		Bond Future	111.4396	111.4396	109.5042	109.5042	1.737	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	
2023/09/28	2046	02/05/2024		Bond Future	111.8036	111.8036	109.8247	109.8247	1.770	0.0000	0.0000
2023/09/28	2046	01/08/2024		Bond Future	114.2793	114.2793	112.2570	112.2570	1.770	0.0000	0.0000
2023/09/28	2046	07/11/2024		Bond Future	114.7565	114.7565	112.6871	112.6871	1.803	0.0000	0.0000
2023/09/28	2050	02/11/2023		Bond Future	110.8178	110.8178	108.0692	108.0692	2.480	0.0000	0.0000
2023/09/28	2050	01/02/2024		Bond Future	111.0457	111.0457	108.2356	108.2356	2.531	0.0000	0.0000
2023/09/28	2050	02/05/2024		Bond Future	113.5467	113.5467	110.6733	110.6733	2.531	0.0000	0.0000
2023/09/28	2050	01/08/2024		Bond Future	113.7563	113.7563	110.8196	110.8196	2.582	0.0000	0.0000
2023/09/28	2050	07/11/2024		Bond Future	116.4233	116.4233	113.4183	113.4183	2.581	0.0000	0.0000
2023/09/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	AL37	02/11/2023		Index Future	894.4320	894.4320	888.8680	888.8680	0.622	0.0000	0.0000
2023/09/28	AL37	01/02/2024		Index Future	914.1920	914.1920	908.5050	908.5050	0.622	0.0000	0.0000
2023/09/28	AL37	02/05/2024		Index Future	934.5690	934.5690	928.7560	928.7560	0.622	0.0000	0.0000
2023/09/28	AL37	01/08/2024		Index Future	955.0650	955.0650	949.1270	949.1270	0.622	0.0000	0.0000
2023/09/28	AL37	07/11/2024		Index Future	977.2660	977.2660	971.1940	971.1940	0.621	0.0000	0.0000
2023/09/28	AL7T	02/11/2023		Index Future	999.5590	999.5590	989.5630	989.5630	1.000	0.0000	0.0000
2023/09/28	AL7T	01/02/2024		Index Future	1021.6420	1021.6420	1011.4240	1011.4240	1.000	0.0000	0.0000
2023/09/28	AL7T	02/05/2024		Index Future	1044.4140	1044.4140	1033.9690	1033.9690	1.000	0.0000	0.0000
2023/09/28	AL7T	01/08/2024		Index Future	1067.3190	1067.3190	1056.6490	1056.6490	1.000	0.0000	0.0000
2023/09/28	AL7T	07/11/2024		Index Future	1092.1300	1092.1300	1081.2160	1081.2160	0.999	0.0000	0.0000
2023/09/28	ALBI	02/11/2023		Index Future	875.1200	875.1200	867.4480	867.4480	0.877	0.0000	0.0000
2023/09/28	ALBI	01/02/2024		Index Future	894.4530	894.4530	886.6120	886.6120	0.877	0.0000	0.0000
2023/09/28	ALBI	02/05/2024		Index Future	914.3900	914.3900	906.3750	906.3750	0.877	0.0000	0.0000
2023/09/28	ALBI	01/08/2024		Index Future	934.4440	934.4440	926.2550	926.2550	0.876	0.0000	0.0000
2023/09/28	ALBI	07/11/2024		Index Future	956.1660	956.1660	947.7900	947.7900	0.876	0.0000	0.0000
2023/09/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	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	
2023/09/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/28	ES33	02/11/2023		Bond Future	13.3032	69.7051	13.4640	69.0374	1.208	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	
2023/09/28	ES33	01/02/2024		Bond Future	13.4789	71.2621	13.6470	70.5794	1.247	0.0000	0.0000
2023/09/28	ES33	02/05/2024		Bond Future	13.6577	69.0676	13.8333	68.3697	1.286	0.0000	0.0000
2023/09/28	ES33	01/08/2024		Bond Future	13.8520	70.5957	14.0357	69.8826	1.326	0.0000	0.0000
2023/09/28	ES33	07/11/2024		Bond Future	14.0885	68.4453	14.2816	67.7158	1.371	0.0000	0.0000
2023/09/28	ES42	02/11/2023		Bond Future	13.7801	65.2476	13.9205	64.5986	1.019	0.0000	0.0000
2023/09/28	ES42	01/02/2024		Bond Future	13.9405	66.7051	14.0869	66.0416	1.050	0.0000	0.0000
2023/09/28	ES42	02/05/2024		Bond Future	14.1096	63.9446	14.2624	63.2664	1.083	0.0000	0.0000
2023/09/28	ES42	01/08/2024		Bond Future	14.2881	65.3581	14.4476	64.6650	1.116	0.0000	0.0000
2023/09/28	ES42	07/11/2024		Bond Future	14.5013	62.6189	14.6687	61.9098	1.154	0.0000	0.0000
2023/09/28	GOVI	02/11/2023		GOVI	862.5250	862.5250	854.9020	854.9020	0.884	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.81 Put	GOVI	232850.0000	23.2850	309080.0000	30.9080	32.738	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.82 Put	GOVI	232950.0000	23.2950	309180.0000	30.9180	32.724	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/11/2023	885.80 Put	GOVI	232750.0000	23.2750	308980.0000	30.8980	32.752	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	879.99 Call	GOVI	15910.0000	1.5910	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	62020.0000	6.2020	100.000	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	880.00 Call	GOVI	15810.0000	1.5810	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	62120.0000	6.2120	100.000	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	879.98 Call	GOVI	16010.0000	1.6010	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/09/28	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	61920.0000	6.1920	100.000	0.0000	0.0000
2023/09/28	GOVI	01/02/2024		GOVI	881.5810	881.5810	873.7880	873.7880	0.884	0.0000	0.0000
2023/09/28	GOVI	02/05/2024		GOVI	901.2300	901.2300	893.2660	893.2660	0.884	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.98 Put	GOVI	497500.0000	49.7500	577140.0000	57.7140	16.008	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.99 Put	GOVI	497600.0000	49.7600	577240.0000	57.7240	16.005	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	02/05/2024	950.97 Put	GOVI	497400.0000	49.7400	577040.0000	57.7040	16.011	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.38 Put	GOVI	223840.0000	22.3840	305210.0000	30.5210	36.352	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.39 Put	GOVI	223940.0000	22.3940	305310.0000	30.5310	36.336	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	01/08/2024	943.37 Put	GOVI	223740.0000	22.3740	305110.0000	30.5110	36.368	0.0000	0.0000
2023/09/28	GOVI	01/08/2024		GOVI	920.9960	920.9960	912.8590	912.8590	0.884	0.0000	0.0000
2023/09/28	GOVI	07/11/2024		GOVI	942.4050	942.4050	934.0820	934.0820	0.883	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	
2023/09/28	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/09/28	GOVI	07/11/2024	948.79 Put	GOVI	63850.0000	6.3850	147080.0000	14.7080	130.352	0.0000	0.0000
2023/09/28	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	07/11/2024	948.80 Put	GOVI	63950.0000	6.3950	147180.0000	14.7180	130.149	0.0000	0.0000
2023/09/28	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	GOVI	07/11/2024	948.78 Put	GOVI	63750.0000	6.3750	146980.0000	14.6980	130.557	0.0000	0.0000
2023/09/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/28	IGOV	02/11/2023		Index Future	330.1020	330.1020	326.3490	326.3490	1.137	0.0000	0.0000
2023/09/28	IGOV	01/02/2024		Index Future	337.4760	337.4760	333.6390	333.6390	1.137	0.0000	0.0000
2023/09/28	IGOV	02/05/2024		Index Future	345.0770	345.0770	341.1540	341.1540	1.137	0.0000	0.0000
2023/09/28	IGOV	01/08/2024		Index Future	352.7220	352.7220	348.7140	348.7140	1.136	0.0000	0.0000
2023/09/28	IGOV	07/11/2024		Index Future	361.0030	361.0030	356.9020	356.9020	1.136	0.0000	0.0000
2023/09/28	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/28	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/09/28	JBAF	18/10/2023		Jibar Tradeable Future	8.3510	91.6490	8.3370	91.6630	0.168	0.0000	0.0000
2023/09/28	JBAF	15/11/2023		Jibar Tradeable Future	8.3710	91.6290	8.3720	91.6280	0.012	0.0000	0.0000
2023/09/28	JBAF	20/12/2023		Jibar Tradeable Future	8.4720	91.5280	8.4770	91.5230	0.059	0.0000	0.0000
2023/09/28	JBAF	17/01/2024		Jibar Tradeable Future	8.4630	91.5370	8.4650	91.5350	0.024	0.0000	0.0000
2023/09/28	JBAF	21/02/2024		Jibar Tradeable Future	8.4610	91.5390	8.4640	91.5360	0.035	0.0000	0.0000
2023/09/28	JBAF	20/03/2024		Jibar Tradeable Future	8.4630	91.5370	8.4660	91.5340	0.035	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	
2023/09/28	JBAF	19/06/2024		Jibar Tradeable Future	8.3220	91.6780	8.3280	91.6720	0.072	0.0000	0.0000
2023/09/28	JBAF	18/09/2024		Jibar Tradeable Future	8.1430	91.8570	8.1480	91.8520	0.061	0.0000	0.0000
2023/09/28	JBAF	18/12/2024		Jibar Tradeable Future	8.0410	91.9590	8.0430	91.9570	0.025	0.0000	0.0000
2023/09/28	JBAF	19/03/2025		Jibar Tradeable Future	7.9900	92.0100	7.9960	92.0040	0.075	0.0000	0.0000
2023/09/28	JBAF	18/06/2025		Jibar Tradeable Future	7.9420	92.0580	7.9530	92.0470	0.139	0.0000	0.0000
2023/09/28	JBAF	17/09/2025		Jibar Tradeable Future	7.9900	92.0100	7.9970	92.0030	0.088	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.70 Put	Bond Future	4211.7700	4.2118	4925.2800	4.9253	16.941	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.70 Call	Bond Future	137.8900	0.1379	72.0700	0.0721	47.734	0.0000	0.0000
2023/09/28	R035	02/11/2023	13.59 Call	Bond Future	5430.6700	5.4307	4708.5500	4.7086	13.297	0.0000	0.0000
2023/09/28	R035	02/11/2023	13.59 Put	Bond Future	119.2100	0.1192	176.4200	0.1764	47.991	0.0000	0.0000
2023/09/28	R035	02/11/2023	12.24 Put	Bond Future	2001.1800	2.0012	2518.6900	2.5187	25.860	0.0000	0.0000
2023/09/28	R035	02/11/2023	12.24 Call	Bond Future	775.9300	0.7759	514.1100	0.5141	33.743	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.74 Put	Bond Future	4019.0400	4.0190	4723.2200	4.7232	17.521	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.74 Call	Bond Future	161.0600	0.1611	85.9100	0.0859	46.660	0.0000	0.0000
2023/09/28	R035	02/11/2023		Bond Future	12.4808	80.0899	12.6367	79.3105	1.249	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.42 Call	Bond Future	39.6600	0.0397	17.7100	0.0177	55.345	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.42 Put	Bond Future	5647.3500	5.6474	6404.7300	6.4047	13.411	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.43 Call	Bond Future	41.6800	0.0417	18.7200	0.0187	55.086	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.43 Put	Bond Future	5593.9000	5.5939	6350.2700	6.3503	13.521	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.41 Call	Bond Future	37.7300	0.0377	16.7400	0.0167	55.632	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.41 Put	Bond Future	5700.9300	5.7009	6459.2700	6.4593	13.302	0.0000	0.0000
2023/09/28	R035	02/11/2023	10.62 Put	Bond Future	10216.4800	10.2165	10995.5300	10.9955	7.625	0.0000	0.0000
2023/09/28	R035	02/11/2023	10.62 Call	Bond Future	0.3800	0.0004	0.1000	0.0001	73.684	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.12 Put	Bond Future	7303.9000	7.3039	8078.1300	8.0781	10.600	0.0000	0.0000
2023/09/28	R035	02/11/2023	11.12 Call	Bond Future	8.1200	0.0081	3.0200	0.0030	62.808	0.0000	0.0000
2023/09/28	R035	02/11/2023	12.85 Call	Bond Future	2476.3500	2.4764	1936.1000	1.9361	21.816	0.0000	0.0000
2023/09/28	R035	02/11/2023	12.85 Put	Bond Future	648.6300	0.6486	887.7100	0.8877	36.859	0.0000	0.0000
2023/09/28	R035	01/02/2024	10.62 Put	Bond Future	10915.8300	10.9158	11683.6400	11.6836	7.034	0.0000	0.0000
2023/09/28	R035	01/02/2024	10.62 Call	Bond Future	89.2600	0.0893	60.4700	0.0605	32.254	0.0000	0.0000
2023/09/28	R035	01/02/2024	11.12 Put	Bond Future	8190.3800	8.1904	8915.2200	8.9152	8.850	0.0000	0.0000
2023/09/28	R035	01/02/2024	11.12 Call	Bond Future	254.1100	0.2541	182.3500	0.1824	28.240	0.0000	0.0000
2023/09/28	R035	01/02/2024	13.46 Call	Bond Future	5196.6500	5.1967	4619.4100	4.6194	11.108	0.0000	0.0000
2023/09/28	R035	01/02/2024	13.46 Put	Bond Future	1220.1300	1.2201	1439.4900	1.4395	17.978	0.0000	0.0000
2023/09/28	R035	01/02/2024	12.19 Call	Bond Future	1571.0100	1.5710	1279.4400	1.2794	18.559	0.0000	0.0000
2023/09/28	R035	01/02/2024	12.19 Put	Bond Future	3747.6400	3.7476	4252.6700	4.2527	13.476	0.0000	0.0000
2023/09/28	R035	01/02/2024	12.20 Call	Bond Future	1591.6200	1.5916	1297.4800	1.2975	18.481	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	
2023/09/28	R035	01/02/2024	12.20 Put	Bond Future	3717.0200	3.7170	4219.4800	4.2195	13.518	0.0000	0.0000
2023/09/28	R035	01/02/2024	12.18 Call	Bond Future	1550.5400	1.5505	1261.5300	1.2615	18.639	0.0000	0.0000
2023/09/28	R035	01/02/2024	12.18 Put	Bond Future	3778.4600	3.7785	4286.0500	4.2861	13.434	0.0000	0.0000
2023/09/28	R035	01/02/2024		Bond Future	12.6229	81.8593	12.7857	81.0627	1.289	0.0000	0.0000
2023/09/28	R035	02/05/2024		Bond Future	12.7594	79.1708	12.9291	78.3566	1.330	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.20 Call	Bond Future	608.6100	0.6086	483.8500	0.4839	20.499	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.20 Put	Bond Future	8694.6200	8.6946	9384.1000	9.3841	7.930	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.21 Call	Bond Future	616.4100	0.6164	490.3300	0.4903	20.454	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.21 Put	Bond Future	8646.9100	8.6469	9335.0700	9.3351	7.958	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.19 Call	Bond Future	600.8900	0.6009	477.4200	0.4774	20.548	0.0000	0.0000
2023/09/28	R035	02/05/2024	11.19 Put	Bond Future	8742.4700	8.7425	9433.2400	9.4332	7.901	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.80 Call	Bond Future	1523.8100	1.5238	1290.3500	1.2904	15.321	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.80 Put	Bond Future	7033.6900	7.0337	7632.1000	7.6321	8.508	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.81 Call	Bond Future	1538.6800	1.5387	1303.5600	1.3036	15.281	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.81 Put	Bond Future	6996.4400	6.9964	7593.1900	7.5932	8.529	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.79 Call	Bond Future	1509.0400	1.5090	1277.2300	1.2772	15.361	0.0000	0.0000
2023/09/28	R035	01/08/2024	11.79 Put	Bond Future	7071.0800	7.0711	7671.1400	7.6711	8.486	0.0000	0.0000
2023/09/28	R035	01/08/2024		Bond Future	12.9087	80.9050	13.0858	80.0731	1.372	0.0000	0.0000
2023/09/28	R035	07/11/2024		Bond Future	13.0936	78.2643	13.2792	77.4134	1.417	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.18 Call	Bond Future	2136.6800	2.1367	1847.3100	1.8473	13.543	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.18 Put	Bond Future	6525.9600	6.5260	7087.4600	7.0875	8.604	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.19 Call	Bond Future	2153.5800	2.1536	1862.6000	1.8626	13.511	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.19 Put	Bond Future	6492.9400	6.4929	7052.8300	7.0528	8.623	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.17 Call	Bond Future	2119.8600	2.1199	1832.0900	1.8321	13.575	0.0000	0.0000
2023/09/28	R035	07/11/2024	12.17 Put	Bond Future	6559.1000	6.5591	7122.2000	7.1222	8.585	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.82 Call	Bond Future	1446.1600	1.4462	1035.7500	1.0358	28.379	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.82 Put	Bond Future	2348.3000	2.3483	2923.6700	2.9237	24.502	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.83 Call	Bond Future	1477.3700	1.4774	1061.0300	1.0610	28.181	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.83 Put	Bond Future	2309.9700	2.3100	2879.4100	2.8794	24.651	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.81 Call	Bond Future	1415.2100	1.4152	1010.7400	1.0107	28.580	0.0000	0.0000
2023/09/28	R053	02/11/2023	12.81 Put	Bond Future	2386.9800	2.3870	2968.2900	2.9683	24.353	0.0000	0.0000
2023/09/28	R053	02/11/2023		Bond Future	12.9509	91.1955	13.0967	90.2098	1.126	0.0000	0.0000
2023/09/28	R053	01/02/2024		Bond Future	13.0803	93.2103	13.2322	92.2027	1.161	0.0000	0.0000
2023/09/28	R053	01/02/2024	12.93 Call	Bond Future	3165.1400	3.1651	2694.6200	2.6946	14.866	0.0000	0.0000
2023/09/28	R053	01/02/2024	12.93 Put	Bond Future	4183.1600	4.1832	4720.2200	4.7202	12.839	0.0000	0.0000
2023/09/28	R053	01/02/2024	12.94 Call	Bond Future	3199.0500	3.1991	2725.4400	2.7254	14.805	0.0000	0.0000
2023/09/28	R053	01/02/2024	12.94 Put	Bond Future	4148.6400	4.1486	4682.6100	4.6826	12.871	0.0000	0.0000
2023/09/28	R053	01/02/2024	12.92 Call	Bond Future	3131.4000	3.1314	2663.9800	2.6640	14.927	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	
2023/09/28	R053	01/02/2024	12.92 Put	Bond Future	4217.9400	4.2179	4758.1000	4.7581	12.806	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.03 Call	Bond Future	4043.9300	4.0439	3553.6700	3.5537	12.123	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.03 Put	Bond Future	5265.3900	5.2654	5805.1100	5.8051	10.250	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.04 Call	Bond Future	4077.5800	4.0776	3584.8700	3.5849	12.083	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.04 Put	Bond Future	5231.6200	5.2316	5768.8900	5.7689	10.270	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.02 Call	Bond Future	4010.3900	4.0104	3522.6000	3.5226	12.163	0.0000	0.0000
2023/09/28	R053	02/05/2024	13.02 Put	Bond Future	5299.3700	5.2994	5841.5600	5.8416	10.231	0.0000	0.0000
2023/09/28	R053	02/05/2024		Bond Future	13.2134	89.4224	13.3717	88.3924	1.198	0.0000	0.0000
2023/09/28	R053	01/08/2024		Bond Future	13.3567	91.3801	13.5218	90.3278	1.236	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.14 Call	Bond Future	4761.4100	4.7614	4255.4800	4.2555	10.626	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.14 Put	Bond Future	6179.0000	6.1790	6725.3700	6.7254	8.842	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.15 Call	Bond Future	4794.3300	4.7943	4286.2900	4.2863	10.597	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.15 Put	Bond Future	6145.5600	6.1456	6689.8200	6.6898	8.856	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.13 Call	Bond Future	4728.2400	4.7282	4224.4300	4.2244	10.655	0.0000	0.0000
2023/09/28	R053	01/08/2024	13.13 Put	Bond Future	6212.2900	6.2123	6760.7800	6.7608	8.829	0.0000	0.0000
2023/09/28	R053	07/11/2024		Bond Future	13.5264	87.6248	13.6995	86.5484	1.280	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.80 Call	Bond Future	3727.1700	3.7272	3303.6900	3.3037	11.362	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.80 Put	Bond Future	8534.9900	8.5350	9187.8800	9.1879	7.650	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.81 Call	Bond Future	3754.5200	3.7545	3328.9900	3.3290	11.334	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.81 Put	Bond Future	8492.7800	8.4928	9143.6200	9.1436	7.663	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.79 Call	Bond Future	3699.9200	3.6999	3278.4900	3.2785	11.390	0.0000	0.0000
2023/09/28	R053	07/11/2024	12.79 Put	Bond Future	8577.3900	8.5774	9232.3300	9.2323	7.636	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.39 Call	Bond Future	457.3700	0.4574	259.7800	0.2598	43.201	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.39 Put	Bond Future	571.6200	0.5716	860.2600	0.8603	50.495	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.40 Call	Bond Future	471.5700	0.4716	269.8200	0.2698	42.783	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.40 Put	Bond Future	558.8000	0.5588	843.2800	0.8433	50.909	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.38 Call	Bond Future	443.3900	0.4434	249.9600	0.2500	43.625	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.38 Put	Bond Future	584.6700	0.5847	877.4700	0.8775	50.080	0.0000	0.0000
2023/09/28	R186	02/11/2023		Bond Future	9.4323	106.7946	9.6130	106.3083	1.916	0.0000	0.0000
2023/09/28	R186	02/11/2023	10.42 Call	Bond Future	2659.9300	2.6599	2204.7700	2.2048	17.112	0.0000	0.0000
2023/09/28	R186	02/11/2023	10.42 Put	Bond Future	37.1700	0.0372	68.2400	0.0682	83.589	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.15 Put	Bond Future	951.6300	0.9516	1336.4900	1.3365	40.442	0.0000	0.0000
2023/09/28	R186	02/11/2023	9.15 Call	Bond Future	186.1600	0.1862	84.7900	0.0848	54.453	0.0000	0.0000
2023/09/28	R186	01/02/2024	9.51 Call	Bond Future	977.9400	0.9779	737.6600	0.7377	24.570	0.0000	0.0000
2023/09/28	R186	01/02/2024	9.51 Put	Bond Future	896.7200	0.8967	1153.5100	1.1535	28.637	0.0000	0.0000
2023/09/28	R186	01/02/2024	9.52 Call	Bond Future	992.2000	0.9922	749.7800	0.7498	24.433	0.0000	0.0000
2023/09/28	R186	01/02/2024	9.52 Put	Bond Future	885.9600	0.8860	1140.6100	1.1406	28.743	0.0000	0.0000
2023/09/28	R186	01/02/2024	9.50 Call	Bond Future	964.0300	0.9640	725.8800	0.7259	24.704	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	
2023/09/28	R186	01/02/2024	9.50 Put	Bond Future	907.8400	0.9078	1166.7600	1.1668	28.520	0.0000	0.0000
2023/09/28	R186	01/02/2024		Bond Future	9.4776	103.8441	9.6766	103.3470	2.100	0.0000	0.0000
2023/09/28	R186	02/05/2024		Bond Future	9.5228	106.1582	9.7436	105.6502	2.319	0.0000	0.0000
2023/09/28	R186	02/05/2024	10.40 Call	Bond Future	2551.3100	2.5513	2189.4800	2.1895	14.182	0.0000	0.0000
2023/09/28	R186	02/05/2024	10.40 Put	Bond Future	551.8900	0.5519	698.0600	0.6981	26.485	0.0000	0.0000
2023/09/28	R186	02/05/2024	9.73 Put	Bond Future	977.6800	0.9777	1211.0900	1.2111	23.874	0.0000	0.0000
2023/09/28	R186	02/05/2024	9.73 Call	Bond Future	1454.5000	1.4545	1179.9100	1.1799	18.879	0.0000	0.0000
2023/09/28	R186	02/05/2024	8.00 Call	Bond Future	86.9400	0.0869	53.4000	0.0534	38.578	0.0000	0.0000
2023/09/28	R186	02/05/2024	8.00 Put	Bond Future	3679.9300	3.6799	4154.3900	4.1544	12.893	0.0000	0.0000
2023/09/28	R186	02/05/2024	8.01 Call	Bond Future	88.5200	0.0885	54.4400	0.0544	38.500	0.0000	0.0000
2023/09/28	R186	02/05/2024	8.01 Put	Bond Future	3657.3900	3.6574	4131.3100	4.1313	12.958	0.0000	0.0000
2023/09/28	R186	02/05/2024	7.99 Call	Bond Future	85.2600	0.0853	52.3000	0.0523	38.658	0.0000	0.0000
2023/09/28	R186	02/05/2024	7.99 Put	Bond Future	3702.3700	3.7024	4177.4100	4.1774	12.831	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.69 Call	Bond Future	411.0700	0.4111	294.6600	0.2947	28.319	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.69 Put	Bond Future	2344.0500	2.3441	2746.4400	2.7464	17.166	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.70 Call	Bond Future	417.5300	0.4175	299.7600	0.2998	28.206	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.70 Put	Bond Future	2328.9300	2.3289	2729.9600	2.7300	17.219	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.68 Call	Bond Future	404.9700	0.4050	289.8600	0.2899	28.424	0.0000	0.0000
2023/09/28	R186	01/08/2024	8.68 Put	Bond Future	2359.5300	2.3595	2763.2200	2.7632	17.109	0.0000	0.0000
2023/09/28	R186	01/08/2024		Bond Future	9.5966	103.1749	9.8437	102.6561	2.575	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.14 Call	Bond Future	770.5400	0.7705	590.9300	0.5909	23.310	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.14 Put	Bond Future	1869.6700	1.8697	2220.4600	2.2205	18.762	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.15 Call	Bond Future	779.0600	0.7791	598.1300	0.5981	23.224	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.15 Put	Bond Future	1859.0900	1.8591	2208.5600	2.2086	18.798	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.13 Call	Bond Future	761.6500	0.7617	583.3800	0.5834	23.406	0.0000	0.0000
2023/09/28	R186	07/11/2024	9.13 Put	Bond Future	1879.8900	1.8799	2232.0200	2.2320	18.731	0.0000	0.0000
2023/09/28	R186	07/11/2024		Bond Future	9.7193	105.5657	10.0018	105.0353	2.906	0.0000	0.0000
2023/09/28	R197	02/11/2023		Bond Future	341.8167	341.8167	341.8593	341.8593	0.012	0.0000	0.0000
2023/09/28	R202	02/11/2023		Bond Future	254.1183	254.1183	251.9759	251.9759	0.843	0.0000	0.0000
2023/09/28	R202	01/02/2024		Bond Future	254.8229	254.8229	252.6325	252.6325	0.860	0.0000	0.0000
2023/09/28	R202	02/05/2024		Bond Future	260.5620	260.5620	258.3227	258.3227	0.859	0.0000	0.0000
2023/09/28	R202	01/08/2024		Bond Future	261.2369	261.2369	258.9484	258.9484	0.876	0.0000	0.0000
2023/09/28	R202	07/11/2024		Bond Future	267.3630	267.3630	265.0220	265.0220	0.876	0.0000	0.0000
2023/09/28	R209	02/11/2023		Bond Future	12.5534	61.5216	12.7143	60.8217	1.282	0.0000	0.0000
2023/09/28	R209	02/11/2023	11.35 Put	Bond Future	5631.1800	5.6312	6321.0400	6.3210	12.251	0.0000	0.0000
2023/09/28	R209	02/11/2023	11.33 Call	Bond Future	14.8600	0.0149	5.8400	0.0058	60.700	0.0000	0.0000
2023/09/28	R209	02/11/2023	11.33 Put	Bond Future	5728.7000	5.7287	6419.5500	6.4196	12.059	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	
2023/09/28	R209	02/11/2023	11.34 Call	Bond Future	15.7300	0.0157	6.2200	0.0062	60.458	0.0000	0.0000
2023/09/28	R209	02/11/2023	11.34 Put	Bond Future	5679.9000	5.6799	6370.2600	6.3703	12.154	0.0000	0.0000
2023/09/28	R209	02/11/2023	11.35 Call	Bond Future	16.6300	0.0166	6.6200	0.0066	60.192	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.13 Call	Bond Future	1132.8700	1.1329	900.2100	0.9002	20.537	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.13 Put	Bond Future	3555.1200	3.5551	4037.8200	4.0378	13.578	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.14 Call	Bond Future	1149.1200	1.1491	914.1300	0.9141	20.450	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.14 Put	Bond Future	3525.7900	3.5258	4006.1600	4.0062	13.624	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.12 Call	Bond Future	1116.8900	1.1169	886.5400	0.8865	20.624	0.0000	0.0000
2023/09/28	R209	01/02/2024	12.12 Put	Bond Future	3584.7800	3.5848	4069.7900	4.0698	13.530	0.0000	0.0000
2023/09/28	R209	01/02/2024		Bond Future	12.6757	62.8807	12.8428	62.1654	1.318	0.0000	0.0000
2023/09/28	R209	02/05/2024		Bond Future	12.8017	61.1288	12.9752	60.3975	1.355	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.18 Call	Bond Future	485.3300	0.4853	381.2400	0.3812	21.447	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.18 Put	Bond Future	7962.7700	7.9628	8589.9600	8.5900	7.877	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.19 Call	Bond Future	491.6100	0.4916	386.4000	0.3864	21.401	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.19 Put	Bond Future	7919.1500	7.9192	8545.2200	8.5452	7.906	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.17 Call	Bond Future	479.0000	0.4790	376.0300	0.3760	21.497	0.0000	0.0000
2023/09/28	R209	02/05/2024	11.17 Put	Bond Future	8006.4000	8.0064	8634.7100	8.6347	7.848	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.79 Call	Bond Future	1271.8300	1.2718	1068.5100	1.0685	15.986	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.79 Put	Bond Future	6352.6100	6.3526	6896.3800	6.8964	8.560	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.80 Call	Bond Future	1284.6000	1.2846	1079.7800	1.0798	15.944	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.80 Put	Bond Future	6318.6500	6.3187	6860.9200	6.8609	8.582	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.78 Call	Bond Future	1258.9600	1.2590	1057.1500	1.0572	16.030	0.0000	0.0000
2023/09/28	R209	01/08/2024	11.78 Put	Bond Future	6386.5100	6.3865	6931.7900	6.9318	8.538	0.0000	0.0000
2023/09/28	R209	01/08/2024		Bond Future	12.9387	62.4676	13.1190	61.7205	1.393	0.0000	0.0000
2023/09/28	R209	07/11/2024		Bond Future	13.1021	60.7587	13.2901	59.9945	1.435	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.22 Call	Bond Future	1976.3100	1.9763	1708.3800	1.7084	13.557	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.22 Put	Bond Future	5749.6600	5.7497	6245.9200	6.2459	8.631	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.23 Call	Bond Future	1991.6300	1.9916	1722.2500	1.7223	13.526	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.23 Put	Bond Future	5720.4000	5.7204	6215.2100	6.2152	8.650	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.21 Call	Bond Future	1960.8200	1.9608	1694.3500	1.6944	13.590	0.0000	0.0000
2023/09/28	R209	07/11/2024	12.21 Put	Bond Future	5778.8000	5.7788	6276.5200	6.2765	8.613	0.0000	0.0000
2023/09/28	R210	02/11/2023		Bond Future	227.1535	227.1535	225.8238	225.8238	0.585	0.0000	0.0000
2023/09/28	R210	01/02/2024		Bond Future	232.2276	232.2276	230.8681	230.8681	0.585	0.0000	0.0000
2023/09/28	R210	02/05/2024		Bond Future	234.2047	234.2047	232.8149	232.8149	0.593	0.0000	0.0000
2023/09/28	R210	01/08/2024		Bond Future	239.3916	239.3916	237.9717	237.9717	0.593	0.0000	0.0000
2023/09/28	R210	07/11/2024		Bond Future	241.6683	241.6683	240.2157	240.2157	0.601	0.0000	0.0000
2023/09/28	R213	02/11/2023		Bond Future	11.4130	79.7996	11.5949	79.0443	1.594	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.12 Call	Bond Future	450.2200	0.4502	250.6000	0.2506	44.338	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	
2023/09/28	R213	02/11/2023	11.12 Put	Bond Future	1686.1200	1.6861	2241.7600	2.2418	32.954	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.13 Call	Bond Future	465.5000	0.4655	260.8600	0.2609	43.961	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.13 Put	Bond Future	1658.8100	1.6588	2209.4300	2.2094	33.194	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.11 Call	Bond Future	435.2500	0.4353	240.6100	0.2406	44.719	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.11 Put	Bond Future	1713.7700	1.7138	2274.3900	2.2744	32.713	0.0000	0.0000
2023/09/28	R213	02/11/2023	12.70 Call	Bond Future	5223.9300	5.2239	4511.4000	4.5114	13.640	0.0000	0.0000
2023/09/28	R213	02/11/2023	12.70 Put	Bond Future	73.4000	0.0734	116.1300	0.1161	58.215	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.44 Put	Bond Future	969.1200	0.9691	1359.1400	1.3591	40.245	0.0000	0.0000
2023/09/28	R213	02/11/2023	11.44 Call	Bond Future	1081.9200	1.0819	716.6800	0.7167	33.759	0.0000	0.0000
2023/09/28	R213	02/11/2023	10.94 Put	Bond Future	2232.9100	2.2329	2871.6200	2.8716	28.604	0.0000	0.0000
2023/09/28	R213	02/11/2023	10.94 Call	Bond Future	225.4800	0.2255	108.9300	0.1089	51.690	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.71 Call	Bond Future	2406.4500	2.4065	1983.1900	1.9832	17.589	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.71 Put	Bond Future	1695.1900	1.6952	2043.9600	2.0440	20.574	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.72 Call	Bond Future	2430.2400	2.4302	2004.5600	2.0046	17.516	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.72 Put	Bond Future	1678.7800	1.6788	2025.1300	2.0251	20.631	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.70 Call	Bond Future	2382.7700	2.3828	1961.9400	1.9619	17.661	0.0000	0.0000
2023/09/28	R213	01/02/2024	11.70 Put	Bond Future	1711.7400	1.7117	2062.9400	2.0629	20.517	0.0000	0.0000
2023/09/28	R213	01/02/2024		Bond Future	11.5341	81.5626	11.7251	80.7906	1.656	0.0000	0.0000
2023/09/28	R213	02/05/2024		Bond Future	11.6500	79.8210	11.8504	79.0318	1.720	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.29 Call	Bond Future	613.3400	0.6133	472.2000	0.4722	23.012	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.29 Put	Bond Future	6243.1400	6.2431	6891.1200	6.8911	10.379	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.30 Call	Bond Future	621.3300	0.6213	478.7300	0.4787	22.951	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.30 Put	Bond Future	6207.9200	6.2079	6854.4400	6.8544	10.414	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.28 Call	Bond Future	605.4300	0.6054	465.7500	0.4658	23.071	0.0000	0.0000
2023/09/28	R213	02/05/2024	10.28 Put	Bond Future	6278.4600	6.2785	6927.9000	6.9279	10.344	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.87 Call	Bond Future	1366.4800	1.3665	1122.0100	1.1220	17.890	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.87 Put	Bond Future	4975.5100	4.9755	5537.2400	5.5372	11.290	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.88 Call	Bond Future	1379.3900	1.3794	1133.2500	1.1333	17.844	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.88 Put	Bond Future	4947.6800	4.9477	5507.7400	5.5077	11.320	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.86 Call	Bond Future	1353.3700	1.3534	1110.5900	1.1106	17.939	0.0000	0.0000
2023/09/28	R213	01/08/2024	10.86 Put	Bond Future	5003.1700	5.0032	5566.5900	5.5666	11.261	0.0000	0.0000
2023/09/28	R213	01/08/2024		Bond Future	11.7806	81.5698	11.9912	80.7636	1.788	0.0000	0.0000
2023/09/28	R213	07/11/2024		Bond Future	11.9517	79.8998	12.1743	79.0752	1.863	0.0000	0.0000
2023/09/28	R213	07/11/2024	11.22 Call	Bond Future	1890.3600	1.8904	1592.7200	1.5927	15.745	0.0000	0.0000
2023/09/28	R213	07/11/2024	11.22 Put	Bond Future	4678.7700	4.6788	5205.7500	5.2058	11.263	0.0000	0.0000
2023/09/28	R213	07/11/2024	11.23 Call	Bond Future	1905.3000	1.9053	1606.0600	1.6061	15.706	0.0000	0.0000
2023/09/28	R213	07/11/2024	11.23 Put	Bond Future	4654.7800	4.6548	5180.1600	5.1802	11.287	0.0000	0.0000
2023/09/28	R213	07/11/2024	11.21 Call	Bond Future	1875.8000	1.8758	1579.7600	1.5798	15.782	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	
2023/09/28	R213	07/11/2024	11.21 Put	Bond Future	4703.1700	4.7032	5231.7500	5.2318	11.239	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.46 Call	Bond Future	4.2000	0.0042	1.6400	0.0016	60.952	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.46 Put	Bond Future	6998.4800	6.9985	7605.8600	7.6059	8.679	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.47 Call	Bond Future	4.4500	0.0045	1.7500	0.0018	60.674	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.47 Put	Bond Future	6946.1400	6.9461	7553.3800	7.5534	8.742	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.45 Call	Bond Future	3.9700	0.0040	1.5400	0.0015	61.209	0.0000	0.0000
2023/09/28	R214	02/11/2023	11.45 Put	Bond Future	7050.9000	7.0509	7658.4100	7.6584	8.616	0.0000	0.0000
2023/09/28	R214	02/11/2023		Bond Future	12.9162	57.2117	13.0567	56.6017	1.088	0.0000	0.0000
2023/09/28	R214	01/02/2024		Bond Future	13.0462	58.4756	13.1922	57.8521	1.119	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.15 Call	Bond Future	696.3500	0.6964	553.6300	0.5536	20.495	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.15 Put	Bond Future	4779.4100	4.7794	5260.1800	5.2602	10.059	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.16 Call	Bond Future	707.8600	0.7079	563.3600	0.5634	20.414	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.16 Put	Bond Future	4742.7900	4.7428	5221.7800	5.2218	10.099	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.14 Call	Bond Future	684.8600	0.6849	543.9100	0.5439	20.581	0.0000	0.0000
2023/09/28	R214	01/02/2024	12.14 Put	Bond Future	4816.1000	4.8161	5298.6400	5.2986	10.019	0.0000	0.0000
2023/09/28	R214	02/05/2024		Bond Future	13.1702	56.4737	13.3217	55.8364	1.150	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.47 Call	Bond Future	450.9000	0.4509	364.8900	0.3649	19.075	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.47 Put	Bond Future	8481.1800	8.4812	9032.4700	9.0325	6.500	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.48 Call	Bond Future	457.0200	0.4570	370.0500	0.3701	19.030	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.48 Put	Bond Future	8434.9200	8.4349	8985.2500	8.9853	6.524	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.46 Call	Bond Future	444.8400	0.4448	359.8000	0.3598	19.117	0.0000	0.0000
2023/09/28	R214	02/05/2024	11.46 Put	Bond Future	8527.5600	8.5276	9079.8200	9.0798	6.476	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.17 Call	Bond Future	1344.3300	1.3443	1159.6900	1.1597	13.735	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.17 Put	Bond Future	6423.5300	6.4235	6889.9800	6.8900	7.262	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.18 Call	Bond Future	1357.6400	1.3576	1171.6700	1.1717	13.698	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.18 Put	Bond Future	6388.9000	6.3889	6854.0200	6.8540	7.280	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.16 Call	Bond Future	1331.1000	1.3311	1147.7800	1.1478	13.772	0.0000	0.0000
2023/09/28	R214	01/08/2024	12.16 Put	Bond Future	6458.3000	6.4583	6926.0700	6.9261	7.243	0.0000	0.0000
2023/09/28	R214	01/08/2024		Bond Future	13.3038	57.7106	13.4611	57.0595	1.182	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.61 Call	Bond Future	2063.1000	2.0631	1821.4900	1.8215	11.711	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.61 Put	Bond Future	5759.0500	5.7591	6183.4200	6.1834	7.369	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.62 Call	Bond Future	2078.9400	2.0789	1836.0500	1.8361	11.683	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.62 Put	Bond Future	5729.4600	5.7295	6152.5500	6.1526	7.384	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.60 Call	Bond Future	2047.3400	2.0473	1807.0000	1.8070	11.739	0.0000	0.0000
2023/09/28	R214	07/11/2024	12.60 Put	Bond Future	5788.7600	5.7888	6214.4000	6.2144	7.353	0.0000	0.0000
2023/09/28	R214	07/11/2024		Bond Future	13.4657	55.7407	13.6296	55.0747	1.217	0.0000	0.0000
2023/09/28	R248	02/11/2023		Bond Future	13.0032	70.4319	13.1388	69.7220	1.043	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	
2023/09/28	R248	02/11/2023	11.48 Call	Bond Future	3.8000	0.0038	1.5100	0.0015	60.263	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.48 Put	Bond Future	8982.6600	8.9827	9690.3000	9.6903	7.878	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.49 Call	Bond Future	4.0300	0.0040	1.6100	0.0016	60.050	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.49 Put	Bond Future	8917.2900	8.9173	9624.8000	9.6248	7.934	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.47 Call	Bond Future	3.5800	0.0036	1.4200	0.0014	60.335	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.47 Put	Bond Future	9048.1300	9.0481	9755.9000	9.7559	7.822	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.80 Put	Bond Future	6949.1000	6.9491	7647.1400	7.6471	10.045	0.0000	0.0000
2023/09/28	R248	02/11/2023	11.80 Call	Bond Future	22.4200	0.0224	10.5300	0.0105	53.033	0.0000	0.0000
2023/09/28	R248	02/11/2023	12.50 Put	Bond Future	3177.3700	3.1774	3739.5500	3.7396	17.693	0.0000	0.0000
2023/09/28	R248	02/11/2023	12.50 Call	Bond Future	423.0400	0.4230	275.2900	0.2753	34.926	0.0000	0.0000
2023/09/28	R248	02/11/2023	13.60 Call	Bond Future	3492.6800	3.4927	2930.7100	2.9307	16.090	0.0000	0.0000
2023/09/28	R248	02/11/2023	13.60 Put	Bond Future	464.2800	0.4643	612.2400	0.6122	31.869	0.0000	0.0000
2023/09/28	R248	01/02/2024		Bond Future	13.1389	71.9879	13.2802	71.2623	1.075	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.15 Call	Bond Future	725.1300	0.7251	576.6800	0.5767	20.472	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.15 Put	Bond Future	6221.2000	6.2212	6798.3800	6.7984	9.278	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.16 Call	Bond Future	737.8500	0.7379	587.4200	0.5874	20.388	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.16 Put	Bond Future	6174.4300	6.1744	6749.6300	6.7496	9.316	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.14 Call	Bond Future	712.5600	0.7126	566.0900	0.5661	20.555	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.14 Put	Bond Future	6268.2000	6.2682	6847.3600	6.8474	9.240	0.0000	0.0000
2023/09/28	R248	01/02/2024	11.50 Put	Bond Future	9769.4100	9.7694	10439.8800	10.4399	6.863	0.0000	0.0000
2023/09/28	R248	01/02/2024	11.50 Call	Bond Future	217.6500	0.2177	162.4900	0.1625	25.343	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.30 Put	Bond Future	5544.5200	5.5445	6090.7800	6.0908	9.852	0.0000	0.0000
2023/09/28	R248	01/02/2024	12.30 Call	Bond Future	931.9500	0.9320	752.5800	0.7526	19.247	0.0000	0.0000
2023/09/28	R248	01/02/2024	13.37 Call	Bond Future	3437.4600	3.4375	3015.9600	3.0160	12.262	0.0000	0.0000
2023/09/28	R248	01/02/2024	13.37 Put	Bond Future	2257.6400	2.2576	2561.7700	2.5618	13.471	0.0000	0.0000
2023/09/28	R248	02/05/2024		Bond Future	13.2684	69.1430	13.4154	68.4013	1.108	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.47 Call	Bond Future	496.5200	0.4965	404.6300	0.4046	18.507	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.47 Put	Bond Future	10908.2500	10.9083	11558.0900	11.5581	5.957	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.48 Call	Bond Future	503.4700	0.5035	410.5100	0.4105	18.464	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.48 Put	Bond Future	10849.6400	10.8496	11498.4100	11.4984	5.980	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.46 Call	Bond Future	489.7500	0.4898	398.9100	0.3989	18.548	0.0000	0.0000
2023/09/28	R248	02/05/2024	11.46 Put	Bond Future	10967.1400	10.9671	11618.0300	11.6180	5.935	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.31 Call	Bond Future	1711.3800	1.7114	1488.8700	1.4889	13.002	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.31 Put	Bond Future	7634.6900	7.6347	8169.9400	8.1699	7.011	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.32 Call	Bond Future	1728.0500	1.7281	1503.9800	1.5040	12.967	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.32 Put	Bond Future	7593.2600	7.5933	8126.9500	8.1270	7.028	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.30 Call	Bond Future	1694.8000	1.6948	1473.8500	1.4739	13.037	0.0000	0.0000
2023/09/28	R248	01/08/2024	12.30 Put	Bond Future	7676.2900	7.6763	8213.1000	8.2131	6.993	0.0000	0.0000
2023/09/28	R248	01/08/2024		Bond Future	13.4081	70.6573	13.5612	69.8995	1.142	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	
2023/09/28	R248	07/11/2024		Bond Future	13.5773	67.8421	13.7375	67.0670	1.180	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.79 Call	Bond Future	2719.9400	2.7199	2424.3100	2.4243	10.869	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.79 Put	Bond Future	6780.8500	6.7809	7260.3000	7.2603	7.071	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.80 Call	Bond Future	2740.6100	2.7406	2443.4900	2.4435	10.841	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.80 Put	Bond Future	6747.1700	6.7472	7225.1300	7.2251	7.084	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.78 Call	Bond Future	2699.3400	2.6993	2405.2100	2.4052	10.896	0.0000	0.0000
2023/09/28	R248	07/11/2024	12.78 Put	Bond Future	6814.6800	6.8147	7295.6300	7.2956	7.058	0.0000	0.0000
2023/09/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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