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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2023 TO 29/09/2023

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
2023/09/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	2025	02/11/2023		Bond Future	172.7489	172.7489	172.6159	0.077	0.0000	0.0000
2023/09/29	2025	01/02/2024		Bond Future	174.8149	174.8149	174.6889	0.072	0.0000	0.0000
2023/09/29	2025	02/05/2024		Bond Future	178.7523	178.7523	178.6823	0.039	0.0000	0.0000
2023/09/29	2025	01/08/2024		Bond Future	180.8734	180.8734	180.9164	0.024	0.0000	0.0000
2023/09/29	2025	07/11/2024		Bond Future	185.1170	185.1170	185.2432	0.068	0.0000	0.0000
2023/09/29	2029	02/11/2023		Bond Future	124.3246	124.3246	124.8899	0.455	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	
2023/09/29	2029	01/02/2024		Bond Future	127.1016	127.1016	127.6866	127.6866	0.460	0.0000	0.0000
2023/09/29	2029	02/05/2024		Bond Future	128.5987	128.5987	129.2400	129.2400	0.499	0.0000	0.0000
2023/09/29	2029	01/08/2024		Bond Future	131.4475	131.4475	132.1854	132.1854	0.561	0.0000	0.0000
2023/09/29	2029	07/11/2024		Bond Future	133.1302	133.1302	133.9459	133.9459	0.613	0.0000	0.0000
2023/09/29	2030	02/11/2023		Bond Future	11.0375	88.6959	10.8573	89.4273	1.632	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.81 Call	Bond Future	595.9000	0.5959	779.7900	0.7798	30.859	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.81 Put	Bond Future	1520.7200	1.5207	973.2200	0.9732	36.003	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.82 Call	Bond Future	612.6000	0.6126	801.8100	0.8018	30.886	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.82 Put	Bond Future	1496.5000	1.4965	954.3200	0.9543	36.230	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.80 Call	Bond Future	579.4700	0.5795	757.9700	0.7580	30.804	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.80 Put	Bond Future	1545.2300	1.5452	992.3400	0.9923	35.780	0.0000	0.0000
2023/09/29	2030	02/11/2023	9.57 Put	Bond Future	6190.2800	6.1903	5458.9000	5.4589	11.815	0.0000	0.0000
2023/09/29	2030	02/11/2023	9.57 Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.07 Put	Bond Future	4038.2400	4.0382	3298.7600	3.2988	18.312	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.07 Call	Bond Future	17.5800	0.0176	9.4900	0.0095	46.018	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.57 Call	Bond Future	2500.3000	2.5003	3046.5600	3.0466	21.848	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.57 Put	Bond Future	382.5100	0.3825	197.3800	0.1974	48.399	0.0000	0.0000
2023/09/29	2030	02/11/2023	9.89 Put	Bond Future	4797.7100	4.7977	4064.3500	4.0644	15.286	0.0000	0.0000
2023/09/29	2030	02/11/2023	9.89 Call	Bond Future	3.3700	0.0034	1.4000	0.0014	58.457	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.39 Put	Bond Future	2792.0900	2.7921	2074.2800	2.0743	25.709	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.39 Call	Bond Future	126.7300	0.1267	140.3100	0.1403	10.716	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.43 Call	Bond Future	2071.5200	2.0715	2567.4700	2.5675	23.941	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.43 Put	Bond Future	504.0900	0.5041	268.6500	0.2687	46.706	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.62 Put	Bond Future	2035.0800	2.0351	1393.4900	1.3935	31.527	0.0000	0.0000
2023/09/29	2030	02/11/2023	10.62 Call	Bond Future	328.2000	0.3282	418.0000	0.4180	27.361	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.12 Put	Bond Future	897.9100	0.8979	520.0800	0.5201	42.079	0.0000	0.0000
2023/09/29	2030	02/11/2023	11.12 Call	Bond Future	1230.5300	1.2305	1584.0900	1.5841	28.732	0.0000	0.0000
2023/09/29	2030	02/11/2023	12.27 Call	Bond Future	4890.2100	4.8902	5574.7100	5.5747	13.997	0.0000	0.0000
2023/09/29	2030	02/11/2023	12.27 Put	Bond Future	86.9900	0.0870	40.1000	0.0401	53.903	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.89 Put	Bond Future	5391.4800	5.3915	4828.4900	4.8285	10.442	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.89 Call	Bond Future	296.9900	0.2970	486.5400	0.4865	63.824	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.39 Put	Bond Future	3704.0400	3.7040	3201.7600	3.2018	13.560	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.39 Call	Bond Future	680.0600	0.6801	930.3200	0.9303	36.800	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.86 Call	Bond Future	3633.0800	3.6331	4160.3100	4.1603	14.512	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.86 Put	Bond Future	899.6500	0.8997	674.3400	0.6743	25.044	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.16 Put	Bond Future	4439.2800	4.4393	3903.5700	3.9036	12.067	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.16 Call	Bond Future	470.1900	0.4702	687.0200	0.6870	46.115	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.00 Call	Bond Future	1578.1300	1.5781	1931.9200	1.9319	22.418	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	
2023/09/29	2030	01/02/2024	11.00 Put	Bond Future	2154.6200	2.1546	1755.8700	1.7559	18.507	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.75 Call	Bond Future	3329.7300	3.3297	3835.6800	3.8357	15.195	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.75 Put	Bond Future	1010.7400	1.0107	764.1500	0.7642	24.397	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.57 Put	Bond Future	6624.1100	6.6241	6015.3400	6.0153	9.190	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.57 Call	Bond Future	173.1100	0.1731	316.8800	0.3169	83.051	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.07 Put	Bond Future	4747.8000	4.7478	4203.1800	4.2032	11.471	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.07 Call	Bond Future	405.5000	0.4055	613.4200	0.6134	51.275	0.0000	0.0000
2023/09/29	2030	01/02/2024	12.10 Call	Bond Future	4323.6900	4.3237	4892.5700	4.8926	13.157	0.0000	0.0000
2023/09/29	2030	01/02/2024	12.10 Put	Bond Future	694.8800	0.6949	511.2200	0.5112	26.430	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.31 Call	Bond Future	2227.3600	2.2274	2644.6600	2.6447	18.735	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.31 Put	Bond Future	1592.1400	1.5921	1256.9000	1.2569	21.056	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.93 Put	Bond Future	5245.4400	5.2454	4686.5900	4.6866	10.654	0.0000	0.0000
2023/09/29	2030	01/02/2024	9.93 Call	Bond Future	318.7700	0.3188	512.4600	0.5125	60.762	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.36 Call	Bond Future	2343.0000	2.3430	2770.7100	2.7707	18.255	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.36 Put	Bond Future	1514.3300	1.5143	1189.5000	1.1895	21.450	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.37 Call	Bond Future	2366.6100	2.3666	2796.1100	2.7961	18.148	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.37 Put	Bond Future	1499.3100	1.4993	1176.2700	1.1763	21.546	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.35 Call	Bond Future	2319.7000	2.3197	2745.2200	2.7452	18.344	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.35 Put	Bond Future	1529.6700	1.5297	1202.6500	1.2027	21.378	0.0000	0.0000
2023/09/29	2030	01/02/2024		Bond Future	11.1468	86.6496	10.9554	87.4021	1.717	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.85 Call	Bond Future	3605.1200	3.6051	4130.4500	4.1305	14.572	0.0000	0.0000
2023/09/29	2030	01/02/2024	11.85 Put	Bond Future	909.2600	0.9093	682.0500	0.6821	24.988	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.00 Put	Bond Future	4993.9900	4.9940	4442.4100	4.4424	11.045	0.0000	0.0000
2023/09/29	2030	01/02/2024	10.00 Call	Bond Future	360.0900	0.3601	561.0500	0.5611	55.808	0.0000	0.0000
2023/09/29	2030	02/05/2024		Bond Future	11.2657	88.5804	11.0556	89.3796	1.865	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.66 Put	Bond Future	6738.7600	6.7388	6150.9900	6.1510	8.722	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.66 Call	Bond Future	389.9600	0.3900	601.4000	0.6014	54.221	0.0000	0.0000
2023/09/29	2030	02/05/2024	10.16 Put	Bond Future	5051.6600	5.0517	4498.4100	4.4984	10.952	0.0000	0.0000
2023/09/29	2030	02/05/2024	10.16 Call	Bond Future	740.2400	0.7402	986.2000	0.9862	33.227	0.0000	0.0000
2023/09/29	2030	02/05/2024	11.94 Call	Bond Future	3973.9300	3.9739	4475.5000	4.4755	12.622	0.0000	0.0000
2023/09/29	2030	02/05/2024	11.94 Put	Bond Future	1469.5900	1.4696	1171.9500	1.1720	20.253	0.0000	0.0000
2023/09/29	2030	02/05/2024	10.62 Put	Bond Future	3760.0000	3.7600	3256.6800	3.2567	13.386	0.0000	0.0000
2023/09/29	2030	02/05/2024	10.62 Call	Bond Future	1274.1000	1.2741	1569.9900	1.5700	23.223	0.0000	0.0000
2023/09/29	2030	02/05/2024	11.12 Put	Bond Future	2665.9700	2.6660	2229.4400	2.2294	16.374	0.0000	0.0000
2023/09/29	2030	02/05/2024	11.12 Call	Bond Future	2112.7700	2.1128	2475.4500	2.4755	17.166	0.0000	0.0000
2023/09/29	2030	02/05/2024	13.15 Call	Bond Future	7308.7900	7.3088	8027.7100	8.0277	9.836	0.0000	0.0000
2023/09/29	2030	02/05/2024	13.15 Put	Bond Future	534.3500	0.5344	454.0600	0.4541	15.026	0.0000	0.0000
2023/09/29	2030	02/05/2024	12.38 Call	Bond Future	5146.9300	5.1469	5717.5900	5.7176	11.087	0.0000	0.0000
2023/09/29	2030	02/05/2024	12.38 Put	Bond Future	1057.3500	1.0574	828.8000	0.8288	21.615	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	
2023/09/29	2030	02/05/2024	10.82 Put	Bond Future	3284.2700	3.2843	2803.5200	2.8035	14.638	0.0000	0.0000
2023/09/29	2030	02/05/2024	10.82 Call	Bond Future	1577.8100	1.5778	1896.2700	1.8963	20.184	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.82 Call	Bond Future	476.9300	0.4769	707.4300	0.7074	48.330	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.82 Put	Bond Future	6167.6500	6.1677	5598.9400	5.5989	9.221	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.83 Call	Bond Future	483.3500	0.4834	714.3900	0.7144	47.800	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.83 Put	Bond Future	6133.1300	6.1331	5564.9600	5.5650	9.264	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.81 Call	Bond Future	470.4100	0.4704	700.3200	0.7003	48.874	0.0000	0.0000
2023/09/29	2030	02/05/2024	9.81 Put	Bond Future	6202.0900	6.2021	5632.7900	5.6328	9.179	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.38 Call	Bond Future	1086.1900	1.0862	1365.8500	1.3659	25.747	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.38 Put	Bond Future	4932.6100	4.9326	4338.1100	4.3381	12.052	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.39 Call	Bond Future	1097.1500	1.0972	1376.9500	1.3770	25.502	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.39 Put	Bond Future	4905.0900	4.9051	4310.7300	4.3107	12.117	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.37 Call	Bond Future	1075.3000	1.0753	1354.8300	1.3548	25.996	0.0000	0.0000
2023/09/29	2030	01/08/2024	10.37 Put	Bond Future	4960.2100	4.9602	4365.5800	4.3656	11.988	0.0000	0.0000
2023/09/29	2030	01/08/2024		Bond Future	11.4068	86.5158	11.1685	87.3900	2.089	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.75 Call	Bond Future	1608.8500	1.6089	1852.3600	1.8524	15.136	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.75 Put	Bond Future	4555.9800	4.5560	3865.1100	3.8651	15.164	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.76 Call	Bond Future	1622.8300	1.6228	1867.3600	1.8674	15.068	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.76 Put	Bond Future	4533.4800	4.5335	3843.6300	3.8436	15.217	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.74 Call	Bond Future	1594.9300	1.5949	1837.4200	1.8374	15.204	0.0000	0.0000
2023/09/29	2030	07/11/2024	10.74 Put	Bond Future	4578.5700	4.5786	3886.6800	3.8867	15.111	0.0000	0.0000
2023/09/29	2030	07/11/2024		Bond Future	11.5745	88.5202	11.3093	89.4546	2.291	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.85 Put	Bond Future	5216.0600	5.2161	4302.7500	4.3028	17.510	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.85 Call	Bond Future	5.0400	0.0050	3.3000	0.0033	34.524	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.78 Call	Bond Future	779.8900	0.7799	1055.7600	1.0558	35.373	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.78 Put	Bond Future	1579.5700	1.5796	943.8700	0.9439	40.245	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.28 Call	Bond Future	123.6300	0.1236	137.0400	0.1370	10.847	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.28 Put	Bond Future	3257.0700	3.2571	2358.9100	2.3589	27.576	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.71 Put	Bond Future	5902.8800	5.9029	4991.2600	4.9913	15.444	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.71 Call	Bond Future	0.9300	0.0009	0.8800	0.0009	5.376	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.50 Call	Bond Future	324.8900	0.3249	426.4400	0.4264	31.257	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.50 Put	Bond Future	2420.8100	2.4208	1610.7900	1.6108	33.461	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.00 Call	Bond Future	20.3900	0.0204	11.4600	0.0115	43.796	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.00 Put	Bond Future	4499.1000	4.4991	3578.6000	3.5786	20.460	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.58 Put	Bond Future	6550.1500	6.5502	5638.6900	5.6387	13.915	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.58 Call	Bond Future	0.1200	0.0001	0.2300	0.0002	91.667	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.60 Call	Bond Future	460.5200	0.4605	618.2500	0.6183	34.250	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.60 Put	Bond Future	2090.4100	2.0904	1336.5700	1.3366	36.062	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	
2023/09/29	2032	02/11/2023	10.35 Put	Bond Future	7712.1900	7.7122	6800.6300	6.8006	11.820	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.90 Put	Bond Future	1296.2100	1.2962	742.1800	0.7422	42.742	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.90 Call	Bond Future	1043.8800	1.0439	1401.4200	1.4014	34.251	0.0000	0.0000
2023/09/29	2032	02/11/2023		Bond Future	11.9557	81.5334	11.7556	82.4450	1.674	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.23 Call	Bond Future	94.7400	0.0947	97.8800	0.0979	3.314	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.23 Put	Bond Future	3466.3600	3.4664	2557.9300	2.5579	26.207	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.24 Call	Bond Future	100.1300	0.1001	105.0300	0.1050	4.894	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.24 Put	Bond Future	3424.0400	3.4240	2517.3700	2.5174	26.480	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.22 Call	Bond Future	89.5700	0.0896	91.1200	0.0911	1.730	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.22 Put	Bond Future	3508.9300	3.5089	2598.9100	2.5989	25.934	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.59 Put	Bond Future	6500.1000	6.5001	5588.6300	5.5886	14.022	0.0000	0.0000
2023/09/29	2032	02/11/2023	10.59 Call	Bond Future	0.1500	0.0002	0.2500	0.0003	66.667	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.09 Put	Bond Future	4082.9800	4.0830	3162.1400	3.1621	22.553	0.0000	0.0000
2023/09/29	2032	02/11/2023	11.09 Call	Bond Future	39.7400	0.0397	30.4700	0.0305	23.327	0.0000	0.0000
2023/09/29	2032	02/11/2023	12.26 Call	Bond Future	2046.9500	2.0470	2626.5200	2.6265	28.314	0.0000	0.0000
2023/09/29	2032	02/11/2023	12.26 Put	Bond Future	686.0200	0.6860	354.0200	0.3540	48.395	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.59 Put	Bond Future	7218.3200	7.2183	6440.2600	6.4403	10.779	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.59 Call	Bond Future	231.7300	0.2317	389.9900	0.3900	68.295	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.09 Put	Bond Future	5155.3800	5.1554	4444.3300	4.4443	13.792	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.09 Call	Bond Future	585.7400	0.5857	811.0100	0.8110	38.459	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.73 Call	Bond Future	4032.1600	4.0322	4663.7300	4.6637	15.663	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.73 Put	Bond Future	1261.6800	1.2617	956.9300	0.9569	24.154	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.78 Put	Bond Future	6394.5600	6.3946	5639.0700	5.6391	11.815	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.78 Call	Bond Future	336.8000	0.3368	517.6300	0.5176	53.691	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.75 Call	Bond Future	1552.6600	1.5527	1925.4300	1.9254	24.008	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.75 Put	Bond Future	3063.4600	3.0635	2499.9100	2.4999	18.396	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.50 Call	Bond Future	3360.6200	3.3606	3935.3700	3.9354	17.102	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.50 Put	Bond Future	1568.0100	1.5680	1206.4400	1.2064	23.059	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.01 Put	Bond Future	9979.4800	9.9795	9117.6300	9.1176	8.636	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.01 Call	Bond Future	76.3800	0.0764	150.8500	0.1509	97.499	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.76 Put	Bond Future	6479.2100	6.4792	5721.3500	5.7214	11.697	0.0000	0.0000
2023/09/29	2032	01/02/2024	10.76 Call	Bond Future	324.2900	0.3243	502.7500	0.5028	55.031	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.62 Call	Bond Future	3705.5800	3.7056	4310.6400	4.3106	16.328	0.0000	0.0000
2023/09/29	2032	01/02/2024	12.62 Put	Bond Future	1400.7600	1.4008	1069.5000	1.0695	23.649	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.84 Call	Bond Future	1732.8200	1.7328	2129.9300	2.1299	22.917	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.84 Put	Bond Future	2837.7200	2.8377	2298.5100	2.2985	19.002	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.85 Call	Bond Future	1753.3900	1.7534	2153.3100	2.1533	22.808	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.85 Put	Bond Future	2813.3500	2.8134	2276.9500	2.2770	19.066	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/29	2032	01/02/2024	11.83 Call	Bond Future	1712.1900	1.7122	2106.6800	2.1067	23.040	0.0000	0.0000
2023/09/29	2032	01/02/2024	11.83 Put	Bond Future	2862.0600	2.8621	2320.2300	2.3202	18.931	0.0000	0.0000
2023/09/29	2032	01/02/2024		Bond Future	12.0880	83.3347	11.8776	84.2710	1.741	0.0000	0.0000
2023/09/29	2032	02/05/2024		Bond Future	12.2263	81.0296	11.9994	82.0147	1.856	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.36 Put	Bond Future	8967.0900	8.9671	8185.3400	8.1853	8.718	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.36 Call	Bond Future	374.9700	0.3750	578.3600	0.5784	54.242	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.86 Put	Bond Future	6869.0900	6.8691	6172.4900	6.1725	10.141	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.86 Call	Bond Future	691.5000	0.6915	980.0400	0.9800	41.727	0.0000	0.0000
2023/09/29	2032	02/05/2024	12.90 Call	Bond Future	4676.8500	4.6769	5301.0000	5.3010	13.346	0.0000	0.0000
2023/09/29	2032	02/05/2024	12.90 Put	Bond Future	1842.4000	1.8424	1481.4100	1.4814	19.593	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.59 Put	Bond Future	7966.0000	7.9660	7227.7100	7.2277	9.268	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.59 Call	Bond Future	495.2500	0.4953	742.1000	0.7421	49.844	0.0000	0.0000
2023/09/29	2032	02/05/2024	11.09 Put	Bond Future	6018.5100	6.0185	5336.8400	5.3368	11.326	0.0000	0.0000
2023/09/29	2032	02/05/2024	11.09 Call	Bond Future	923.1100	0.9231	1226.5800	1.2266	32.875	0.0000	0.0000
2023/09/29	2032	02/05/2024	13.18 Call	Bond Future	5490.4900	5.4905	6167.9900	6.1680	12.340	0.0000	0.0000
2023/09/29	2032	02/05/2024	13.18 Put	Bond Future	1516.7500	1.5168	1209.1100	1.2091	20.283	0.0000	0.0000
2023/09/29	2032	02/05/2024	13.35 Call	Bond Future	6001.8900	6.0019	6708.4700	6.7085	11.773	0.0000	0.0000
2023/09/29	2032	02/05/2024	13.35 Put	Bond Future	1347.2100	1.3472	1068.6500	1.0687	20.677	0.0000	0.0000
2023/09/29	2032	02/05/2024	11.35 Put	Bond Future	5142.7400	5.1427	4486.9900	4.4870	12.751	0.0000	0.0000
2023/09/29	2032	02/05/2024	11.35 Call	Bond Future	1249.6000	1.2496	1578.9900	1.5790	26.360	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.65 Put	Bond Future	7712.7700	7.7128	6986.5500	6.9866	9.416	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.65 Call	Bond Future	531.5400	0.5315	790.4600	0.7905	48.711	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.55 Call	Bond Future	472.3200	0.4723	711.2100	0.7112	50.578	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.55 Put	Bond Future	8136.7700	8.1368	7390.5200	7.3905	9.171	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.56 Call	Bond Future	478.0400	0.4780	718.7400	0.7187	50.351	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.56 Put	Bond Future	8094.0200	8.0940	7349.5800	7.3496	9.197	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.54 Call	Bond Future	466.6500	0.4667	703.5600	0.7036	50.768	0.0000	0.0000
2023/09/29	2032	02/05/2024	10.54 Put	Bond Future	8179.6200	8.1796	7431.3900	7.4314	9.147	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.14 Call	Bond Future	1128.4700	1.1285	1396.9200	1.3969	23.789	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.14 Put	Bond Future	6562.6700	6.5627	5771.2000	5.7712	12.060	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.15 Call	Bond Future	1140.2400	1.1402	1408.8500	1.4089	23.557	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.15 Put	Bond Future	6528.7600	6.5288	5737.4500	5.7375	12.120	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.13 Call	Bond Future	1117.0300	1.1170	1385.0700	1.3851	23.996	0.0000	0.0000
2023/09/29	2032	01/08/2024	11.13 Put	Bond Future	6596.9400	6.5969	5805.0600	5.8051	12.004	0.0000	0.0000
2023/09/29	2032	01/08/2024		Bond Future	12.3807	82.8045	12.1303	83.8644	2.023	0.0000	0.0000
2023/09/29	2032	07/11/2024		Bond Future	12.5704	80.5571	12.2972	81.6791	2.173	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.48 Call	Bond Future	1588.8600	1.5889	1806.8100	1.8068	13.717	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.48 Put	Bond Future	6192.1000	6.1921	5288.0500	5.2881	14.600	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.49 Call	Bond Future	1602.5400	1.6025	1820.4100	1.8204	13.595	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	
2023/09/29	2032	07/11/2024	11.49 Put	Bond Future	6162.0300	6.1620	5257.9000	5.2579	14.673	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.47 Call	Bond Future	1575.2400	1.5752	1793.2800	1.7933	13.842	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.47 Put	Bond Future	6222.2700	6.2223	5318.3100	5.3183	14.528	0.0000	0.0000
2023/09/29	2032	07/11/2024	13.36 Call	Bond Future	5353.6400	5.3536	6112.4400	6.1124	14.174	0.0000	0.0000
2023/09/29	2032	07/11/2024	13.36 Put	Bond Future	2221.9300	2.2219	1858.7300	1.8587	16.346	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.64 Put	Bond Future	5567.8100	5.5678	4845.3400	4.8453	12.976	0.0000	0.0000
2023/09/29	2032	07/11/2024	11.64 Call	Bond Future	1661.1900	1.6612	2060.7200	2.0607	24.051	0.0000	0.0000
2023/09/29	2033	02/11/2023		Bond Future	116.5510	116.5510	116.8666	116.8666	0.271	0.0000	0.0000
2023/09/29	2033	01/02/2024		Bond Future	119.1544	119.1544	119.4837	119.4837	0.276	0.0000	0.0000
2023/09/29	2033	02/05/2024		Bond Future	120.3775	120.3775	120.7544	120.7544	0.313	0.0000	0.0000
2023/09/29	2033	01/08/2024		Bond Future	123.0442	123.0442	123.5063	123.5063	0.376	0.0000	0.0000
2023/09/29	2033	07/11/2024		Bond Future	124.4318	124.4318	124.9612	124.9612	0.425	0.0000	0.0000
2023/09/29	2037	02/11/2023		Bond Future	12.9805	74.2733	12.7654	75.3394	1.657	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.56 Call	Bond Future	6.0100	0.0060	16.6900	0.0167	177.704	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.56 Put	Bond Future	7503.2400	7.5032	6447.7600	6.4478	14.067	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.57 Call	Bond Future	6.4100	0.0064	17.5600	0.0176	173.947	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.57 Put	Bond Future	7446.9300	7.4469	6391.9200	6.3919	14.167	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.55 Call	Bond Future	5.6400	0.0056	15.8700	0.0159	181.383	0.0000	0.0000
2023/09/29	2037	02/11/2023	11.55 Put	Bond Future	7559.6400	7.5596	6503.7100	6.5037	13.968	0.0000	0.0000
2023/09/29	2037	02/11/2023	13.89 Call	Bond Future	4474.4800	4.4745	5418.4400	5.4184	21.097	0.0000	0.0000
2023/09/29	2037	02/11/2023	13.89 Put	Bond Future	212.6500	0.2127	90.4500	0.0905	57.465	0.0000	0.0000
2023/09/29	2037	02/11/2023	12.52 Put	Bond Future	2759.2900	2.7593	1935.1200	1.9351	29.869	0.0000	0.0000
2023/09/29	2037	02/11/2023	12.52 Call	Bond Future	447.4800	0.4475	689.4700	0.6895	54.078	0.0000	0.0000
2023/09/29	2037	02/11/2023	12.02 Put	Bond Future	5019.6500	5.0197	4011.0900	4.0111	20.092	0.0000	0.0000
2023/09/29	2037	02/11/2023	12.02 Call	Bond Future	71.1400	0.0711	128.7400	0.1287	80.967	0.0000	0.0000
2023/09/29	2037	01/02/2024	13.93 Call	Bond Future	4978.9700	4.9790	5774.5100	5.7745	15.978	0.0000	0.0000
2023/09/29	2037	01/02/2024	13.93 Put	Bond Future	1260.6900	1.2607	962.3300	0.9623	23.666	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.93 Call	Bond Future	2085.4700	2.0855	2587.1800	2.5872	24.057	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.93 Put	Bond Future	3036.8300	3.0368	2444.6400	2.4446	19.500	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.09 Put	Bond Future	5881.7800	5.8818	5023.4300	5.0234	14.593	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.09 Call	Bond Future	629.6000	0.6296	865.1500	0.8652	37.413	0.0000	0.0000
2023/09/29	2037	01/02/2024		Bond Future	13.1258	71.6579	12.9010	72.7518	1.713	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.32 Call	Bond Future	919.9300	0.9199	1225.0200	1.2250	33.164	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.32 Put	Bond Future	4957.9700	4.9580	4169.1600	4.1692	15.910	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.33 Call	Bond Future	934.6000	0.9346	1242.4000	1.2424	32.934	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.33 Put	Bond Future	4920.4900	4.9205	4134.3900	4.1344	15.976	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.31 Call	Bond Future	905.5400	0.9055	1207.7900	1.2078	33.378	0.0000	0.0000
2023/09/29	2037	01/02/2024	12.31 Put	Bond Future	4995.7800	4.9958	4204.1300	4.2041	15.846	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	
2023/09/29	2037	02/05/2024		Bond Future	13.2766	73.2546	13.0373	74.3979	1.802	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.44 Call	Bond Future	430.3700	0.4304	615.4900	0.6155	43.014	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.44 Put	Bond Future	9945.3400	9.9453	8987.1300	8.9871	9.635	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.45 Call	Bond Future	436.2800	0.4363	623.3000	0.6233	42.867	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.45 Put	Bond Future	9894.5500	9.8946	8938.2400	8.9382	9.665	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.43 Call	Bond Future	424.6400	0.4246	607.9000	0.6079	43.157	0.0000	0.0000
2023/09/29	2037	02/05/2024	11.43 Put	Bond Future	9996.3600	9.9964	9036.2900	9.0363	9.604	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.10 Call	Bond Future	1250.6700	1.2507	1604.5600	1.6046	28.296	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.10 Put	Bond Future	7894.0100	7.8940	7031.5800	7.0316	10.925	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.11 Call	Bond Future	1263.5400	1.2635	1618.0300	1.6180	28.055	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.11 Put	Bond Future	7854.1600	7.8542	6992.3300	6.9923	10.973	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.09 Call	Bond Future	1237.9000	1.2379	1591.1700	1.5912	28.538	0.0000	0.0000
2023/09/29	2037	01/08/2024	12.09 Put	Bond Future	7934.0100	7.9340	7070.9600	7.0710	10.878	0.0000	0.0000
2023/09/29	2037	01/08/2024		Bond Future	13.4446	70.6034	13.1848	71.8197	1.932	0.0000	0.0000
2023/09/29	2037	07/11/2024		Bond Future	13.6320	72.2373	13.3533	73.5149	2.045	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.58 Call	Bond Future	2014.2900	2.0143	2424.1400	2.4241	20.347	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.58 Put	Bond Future	7020.1900	7.0202	6152.5000	6.1525	12.360	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.59 Call	Bond Future	2030.3500	2.0304	2442.5200	2.4425	20.300	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.59 Put	Bond Future	6986.2400	6.9862	6120.8700	6.1209	12.387	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.57 Call	Bond Future	1998.3100	1.9983	2405.8500	2.4059	20.394	0.0000	0.0000
2023/09/29	2037	07/11/2024	12.57 Put	Bond Future	7054.2600	7.0543	6184.2600	6.1843	12.333	0.0000	0.0000
2023/09/29	2038	02/11/2023		Bond Future	125.0742	125.0742	126.1823	126.1823	0.886	0.0000	0.0000
2023/09/29	2038	01/02/2024		Bond Future	125.8512	125.8512	126.9914	126.9914	0.906	0.0000	0.0000
2023/09/29	2038	02/05/2024		Bond Future	128.6857	128.6857	129.8944	129.8944	0.939	0.0000	0.0000
2023/09/29	2038	01/08/2024		Bond Future	129.4672	129.4672	130.7868	130.7868	1.019	0.0000	0.0000
2023/09/29	2038	07/11/2024		Bond Future	132.5036	132.5036	133.9133	133.9133	1.064	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.50 Put	Bond Future	9347.8900	9.3479	8281.5300	8.2815	11.407	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.50 Call	Bond Future	1.5800	0.0016	4.6000	0.0046	191.139	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.10 Put	Bond Future	5778.8500	5.7789	4751.0900	4.7511	17.785	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.10 Call	Bond Future	49.4000	0.0494	91.0200	0.0910	84.251	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.97 Call	Bond Future	977.2800	0.9773	1374.9600	1.3750	40.693	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.97 Put	Bond Future	1890.5400	1.8905	1218.8400	1.2188	35.530	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.59 Call	Bond Future	2.7700	0.0028	7.7200	0.0077	178.700	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.59 Put	Bond Future	8790.1800	8.7902	7725.7500	7.7258	12.109	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.60 Call	Bond Future	2.9400	0.0029	8.1700	0.0082	177.891	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.60 Put	Bond Future	8728.6200	8.7286	7664.4700	7.6645	12.192	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.58 Call	Bond Future	2.6100	0.0026	7.3000	0.0073	179.693	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.58 Put	Bond Future	8851.8300	8.8518	7787.1400	7.7871	12.028	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	
2023/09/29	2040	02/11/2023	11.80 Put	Bond Future	7515.7000	7.5157	6460.1300	6.4601	14.045	0.0000	0.0000
2023/09/29	2040	02/11/2023	11.80 Call	Bond Future	9.6100	0.0096	23.4200	0.0234	143.704	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.60 Put	Bond Future	3262.7500	3.2628	2382.7200	2.3827	26.972	0.0000	0.0000
2023/09/29	2040	02/11/2023	12.60 Call	Bond Future	360.0800	0.3601	549.4300	0.5494	52.586	0.0000	0.0000
2023/09/29	2040	02/11/2023	13.64 Call	Bond Future	3032.4300	3.0324	3825.0500	3.8251	26.138	0.0000	0.0000
2023/09/29	2040	02/11/2023	13.64 Put	Bond Future	549.8600	0.5499	273.1000	0.2731	50.333	0.0000	0.0000
2023/09/29	2040	02/11/2023		Bond Future	13.1452	74.8449	12.9404	75.9143	1.558	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.34 Call	Bond Future	764.5700	0.7646	1009.1300	1.0091	31.987	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.34 Put	Bond Future	5842.8000	5.8428	4990.0600	4.9901	14.595	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.35 Call	Bond Future	777.4500	0.7775	1025.0500	1.0251	31.848	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.35 Put	Bond Future	5799.3100	5.7993	4949.6100	4.9496	14.652	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.33 Call	Bond Future	751.8500	0.7519	993.3700	0.9934	32.123	0.0000	0.0000
2023/09/29	2040	01/02/2024	12.33 Put	Bond Future	5886.5100	5.8865	5030.7300	5.0307	14.538	0.0000	0.0000
2023/09/29	2040	01/02/2024		Bond Future	13.2901	71.9918	13.0759	73.0891	1.611	0.0000	0.0000
2023/09/29	2040	02/05/2024		Bond Future	13.4396	73.5959	13.2117	74.7428	1.695	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.61 Call	Bond Future	460.3100	0.4603	633.5300	0.6335	37.631	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.61 Put	Bond Future	10558.3300	10.5583	9584.6300	9.5846	9.222	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.62 Call	Bond Future	466.5600	0.4666	641.6000	0.6416	37.517	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.62 Put	Bond Future	10503.4700	10.5035	9531.5900	9.5316	9.253	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.60 Call	Bond Future	454.0100	0.4540	625.4000	0.6254	37.750	0.0000	0.0000
2023/09/29	2040	02/05/2024	11.60 Put	Bond Future	10613.2200	10.6132	9637.6900	9.6377	9.192	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.33 Call	Bond Future	1409.1200	1.4091	1781.4800	1.7815	26.425	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.33 Put	Bond Future	8078.2200	8.0782	7230.3300	7.2303	10.496	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.34 Call	Bond Future	1423.3100	1.4233	1796.3000	1.7963	26.206	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.34 Put	Bond Future	8036.3500	8.0364	7189.0900	7.1891	10.543	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.32 Call	Bond Future	1394.8200	1.3948	1766.7500	1.7668	26.665	0.0000	0.0000
2023/09/29	2040	01/08/2024	12.32 Put	Bond Future	8120.0500	8.1201	7271.7300	7.2717	10.447	0.0000	0.0000
2023/09/29	2040	01/08/2024		Bond Future	13.6055	70.7017	13.3583	71.9219	1.817	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.85 Call	Bond Future	2366.1000	2.3661	2793.5200	2.7935	18.064	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.85 Put	Bond Future	7079.4000	7.0794	6225.2200	6.2252	12.066	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.86 Call	Bond Future	2384.8600	2.3849	2813.7300	2.8137	17.983	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.86 Put	Bond Future	7045.4100	7.0454	6192.6800	6.1927	12.103	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.84 Call	Bond Future	2347.4300	2.3474	2773.0800	2.7731	18.133	0.0000	0.0000
2023/09/29	2040	07/11/2024	12.84 Put	Bond Future	7113.5400	7.1135	6257.5900	6.2576	12.033	0.0000	0.0000
2023/09/29	2040	07/11/2024		Bond Future	13.7898	72.3375	13.5246	73.6191	1.923	0.0000	0.0000
2023/09/29	2044	02/11/2023	12.00 Put	Bond Future	6897.9200	6.8979	5835.1900	5.8352	15.407	0.0000	0.0000
2023/09/29	2044	02/11/2023	12.00 Call	Bond Future	15.9900	0.0160	37.9400	0.0379	137.273	0.0000	0.0000
2023/09/29	2044	02/11/2023	12.75 Call	Bond Future	406.9100	0.4069	650.1700	0.6502	59.782	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	
2023/09/29	2044	02/11/2023	12.75 Put	Bond Future	3008.2900	3.0083	2166.8700	2.1669	27.970	0.0000	0.0000
2023/09/29	2044	02/11/2023	13.00 Call	Bond Future	809.6400	0.8096	1205.8300	1.2058	48.934	0.0000	0.0000
2023/09/29	2044	02/11/2023	13.00 Put	Bond Future	2074.4300	2.0744	1385.9400	1.3859	33.189	0.0000	0.0000
2023/09/29	2044	02/11/2023		Bond Future	13.2442	70.9202	13.0343	72.0048	1.585	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.56 Call	Bond Future	1.2300	0.0012	3.5200	0.0035	186.179	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.56 Put	Bond Future	9598.7500	9.5988	8516.3600	8.5164	11.276	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.57 Call	Bond Future	1.3200	0.0013	3.7400	0.0037	183.333	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.57 Put	Bond Future	9535.3400	9.5353	8453.0800	8.4531	11.350	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.55 Call	Bond Future	1.1600	0.0012	3.3100	0.0033	185.345	0.0000	0.0000
2023/09/29	2044	02/11/2023	11.55 Put	Bond Future	9662.2700	9.6623	8579.7400	8.5797	11.204	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.28 Call	Bond Future	598.6300	0.5986	787.4400	0.7874	31.540	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.28 Put	Bond Future	6543.4800	6.5435	5619.6600	5.6197	14.118	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.29 Call	Bond Future	609.4200	0.6094	799.5700	0.7996	31.202	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.29 Put	Bond Future	6496.6400	6.4966	5574.1600	5.5742	14.199	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.27 Call	Bond Future	587.8600	0.5879	775.5600	0.7756	31.929	0.0000	0.0000
2023/09/29	2044	01/02/2024	12.27 Put	Bond Future	6590.4200	6.5904	5665.4900	5.6655	14.034	0.0000	0.0000
2023/09/29	2044	01/02/2024		Bond Future	13.3862	68.1056	13.1669	69.2182	1.638	0.0000	0.0000
2023/09/29	2044	01/02/2024	13.25 Call	Bond Future	2369.4600	2.3695	2791.6500	2.7917	17.818	0.0000	0.0000
2023/09/29	2044	01/02/2024	13.25 Put	Bond Future	3056.9200	3.0569	2366.4800	2.3665	22.586	0.0000	0.0000
2023/09/29	2044	02/05/2024		Bond Future	13.5324	69.6230	13.2995	70.7843	1.721	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.66 Call	Bond Future	436.5000	0.4365	592.1100	0.5921	35.649	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.66 Put	Bond Future	10823.8400	10.8238	9818.1200	9.8181	9.292	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.67 Call	Bond Future	442.5600	0.4426	600.0200	0.6000	35.579	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.67 Put	Bond Future	10767.4600	10.7675	9763.5900	9.7636	9.323	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.65 Call	Bond Future	430.4100	0.4304	584.2800	0.5843	35.750	0.0000	0.0000
2023/09/29	2044	02/05/2024	11.65 Put	Bond Future	10880.2700	10.8803	9872.8100	9.8728	9.260	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.29 Call	Bond Future	1257.0400	1.2570	1598.3500	1.5984	27.152	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.29 Put	Bond Future	8644.5700	8.6446	7753.4600	7.7535	10.308	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.30 Call	Bond Future	1270.3400	1.2703	1612.2000	1.6122	26.911	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.30 Put	Bond Future	8600.4600	8.6005	7709.9000	7.7099	10.355	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.28 Call	Bond Future	1243.6300	1.2436	1584.5900	1.5846	27.417	0.0000	0.0000
2023/09/29	2044	01/08/2024	12.28 Put	Bond Future	8688.6300	8.6886	7797.1700	7.7972	10.260	0.0000	0.0000
2023/09/29	2044	01/08/2024		Bond Future	13.6943	66.7669	13.4422	67.9994	1.841	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.91 Call	Bond Future	2305.8300	2.3058	2764.4500	2.7645	19.890	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.91 Put	Bond Future	7121.4400	7.1214	6287.7900	6.2878	11.706	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.92 Call	Bond Future	2323.4000	2.3234	2784.7100	2.7847	19.855	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.92 Put	Bond Future	7086.0100	7.0860	6255.0500	6.2551	11.727	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.90 Call	Bond Future	2288.0600	2.2881	2744.2800	2.7443	19.939	0.0000	0.0000
2023/09/29	2044	07/11/2024	12.90 Put	Bond Future	7156.7400	7.1567	6320.6900	6.3207	11.682	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
2023/09/29	2044	07/11/2024	Bond Future	13.8735	68.3115	13.6035	69.6038	1.946	0.0000	0.0000
2023/09/29	2046	02/11/2023	Bond Future	107.1117	107.1117	107.9619	107.9619	0.794	0.0000	0.0000
2023/09/29	2046	01/02/2024	Bond Future	109.5042	109.5042	110.3796	110.3796	0.799	0.0000	0.0000
2023/09/29	2046	02/05/2024	Bond Future	109.8247	109.8247	110.7571	110.7571	0.849	0.0000	0.0000
2023/09/29	2046	01/08/2024	Bond Future	112.2570	112.2570	113.2808	113.2808	0.912	0.0000	0.0000
2023/09/29	2046	07/11/2024	Bond Future	112.6871	112.6871	113.7873	113.7873	0.976	0.0000	0.0000
2023/09/29	2050	02/11/2023	Bond Future	108.0692	108.0692	109.8359	109.8359	1.635	0.0000	0.0000
2023/09/29	2050	01/02/2024	Bond Future	108.2356	108.2356	110.0481	110.0481	1.675	0.0000	0.0000
2023/09/29	2050	02/05/2024	Bond Future	110.6733	110.6733	112.5638	112.5638	1.708	0.0000	0.0000
2023/09/29	2050	01/08/2024	Bond Future	110.8196	110.8196	112.8245	112.8245	1.809	0.0000	0.0000
2023/09/29	2050	07/11/2024	Bond Future	113.4183	113.4183	115.5213	115.5213	1.854	0.0000	0.0000
2023/09/29	8607	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	8608	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	8657	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	AL37	02/11/2023	Index Future	888.8680	888.8680	894.3500	894.3500	0.617	0.0000	0.0000
2023/09/29	AL37	01/02/2024	Index Future	908.5050	908.5050	914.1590	914.1590	0.622	0.0000	0.0000
2023/09/29	AL37	02/05/2024	Index Future	928.7560	928.7560	934.8420	934.8420	0.655	0.0000	0.0000
2023/09/29	AL37	01/08/2024	Index Future	949.1270	949.1270	955.9410	955.9410	0.718	0.0000	0.0000
2023/09/29	AL37	07/11/2024	Index Future	971.1940	971.1940	978.6000	978.6000	0.763	0.0000	0.0000
2023/09/29	AL7T	02/11/2023	Index Future	989.5630	989.5630	1001.1930	1001.1930	1.175	0.0000	0.0000
2023/09/29	AL7T	01/02/2024	Index Future	1011.4240	1011.4240	1023.3680	1023.3680	1.181	0.0000	0.0000
2023/09/29	AL7T	02/05/2024	Index Future	1033.9690	1033.9690	1046.5220	1046.5220	1.214	0.0000	0.0000
2023/09/29	AL7T	01/08/2024	Index Future	1056.6490	1056.6490	1070.1420	1070.1420	1.277	0.0000	0.0000
2023/09/29	AL7T	07/11/2024	Index Future	1081.2160	1081.2160	1095.5070	1095.5070	1.322	0.0000	0.0000
2023/09/29	ALBI	02/11/2023	Index Future	867.4480	867.4480	877.1490	877.1490	1.118	0.0000	0.0000
2023/09/29	ALBI	01/02/2024	Index Future	886.6120	886.6120	896.5760	896.5760	1.124	0.0000	0.0000
2023/09/29	ALBI	02/05/2024	Index Future	906.3750	906.3750	916.8620	916.8620	1.157	0.0000	0.0000
2023/09/29	ALBI	01/08/2024	Index Future	926.2550	926.2550	937.5550	937.5550	1.220	0.0000	0.0000
2023/09/29	ALBI	07/11/2024	Index Future	947.7900	947.7900	959.7780	959.7780	1.265	0.0000	0.0000
2023/09/29	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	C025	31/01/2025	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	
2023/09/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	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
2023/09/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/29	ES33	02/11/2023		Bond Future	13.4640	69.0374	13.2432	69.9567	1.640	0.0000
2023/09/29	ES33	01/02/2024		Bond Future	13.6470	70.5794	13.4152	71.5233	1.698	0.0000
2023/09/29	ES33	02/05/2024		Bond Future	13.8333	68.3697	13.5852	69.3584	1.793	0.0000
2023/09/29	ES33	01/08/2024		Bond Future	14.0357	69.8826	13.7647	70.9381	1.931	0.0000
2023/09/29	ES33	07/11/2024		Bond Future	14.2816	67.7158	13.9885	68.8274	2.053	0.0000
2023/09/29	ES42	02/11/2023		Bond Future	13.9205	64.5986	13.6999	65.6231	1.585	0.0000
2023/09/29	ES42	01/02/2024		Bond Future	14.0869	66.0416	13.8562	67.0927	1.638	0.0000
2023/09/29	ES42	02/05/2024		Bond Future	14.2624	63.2664	14.0165	64.3636	1.724	0.0000
2023/09/29	ES42	01/08/2024		Bond Future	14.4476	64.6650	14.1815	65.8288	1.842	0.0000
2023/09/29	ES42	07/11/2024		Bond Future	14.6687	61.9098	14.3825	63.1307	1.951	0.0000
2023/09/29	GOVI	02/11/2023		GOVI	854.9020	854.9020	864.4630	864.4630	1.118	0.0000
2023/09/29	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/11/2023	885.81 Put	GOVI	309080.0000	30.9080	213470.0000	21.3470	30.934	0.0000
2023/09/29	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/11/2023	885.82 Put	GOVI	309180.0000	30.9180	213570.0000	21.3570	30.924	0.0000
2023/09/29	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/11/2023	885.80 Put	GOVI	308980.0000	30.8980	213370.0000	21.3370	30.944	0.0000
2023/09/29	GOVI	01/02/2024	879.99 Call	GOVI	0.0000	0.0000	36200.0000	3.6200	100.000	0.0000
2023/09/29	GOVI	01/02/2024	879.99 Put	GOVI	62020.0000	6.2020	0.0000	0.0000	(100.000)	0.0000
2023/09/29	GOVI	01/02/2024	880.00 Call	GOVI	0.0000	0.0000	36100.0000	3.6100	100.000	0.0000
2023/09/29	GOVI	01/02/2024	880.00 Put	GOVI	62120.0000	6.2120	0.0000	0.0000	(100.000)	0.0000
2023/09/29	GOVI	01/02/2024	879.98 Call	GOVI	0.0000	0.0000	36300.0000	3.6300	100.000	0.0000
2023/09/29	GOVI	01/02/2024	879.98 Put	GOVI	61920.0000	6.1920	0.0000	0.0000	(100.000)	0.0000
2023/09/29	GOVI	01/02/2024		GOVI	873.7880	873.7880	883.6100	883.6100	1.124	0.0000
2023/09/29	GOVI	02/05/2024		GOVI	893.2660	893.2660	903.6020	903.6020	1.157	0.0000
2023/09/29	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/05/2024	950.98 Put	GOVI	577140.0000	57.7140	473780.0000	47.3780	17.909	0.0000
2023/09/29	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/05/2024	950.99 Put	GOVI	577240.0000	57.7240	473880.0000	47.3880	17.906	0.0000
2023/09/29	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	02/05/2024	950.97 Put	GOVI	577040.0000	57.7040	473680.0000	47.3680	17.912	0.0000
2023/09/29	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	01/08/2024	943.38 Put	GOVI	305210.0000	30.5210	193840.0000	19.3840	36.490	0.0000
2023/09/29	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/09/29	GOVI	01/08/2024	943.39 Put	GOVI	305310.0000	30.5310	193940.0000	19.3940	36.478	0.0000
2023/09/29	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low		
2023/09/29	GOVI	01/08/2024	943.37 Put	GOVI	305110.0000	30.5110	193740.0000	19.3740	36.502	0.0000	0.0000	
2023/09/29	GOVI	01/08/2024		GOVI		912.8590	912.8590	923.9960	923.9960	1.220	0.0000	0.0000
2023/09/29	GOVI	07/11/2024		GOVI		934.0820	934.0820	945.8970	945.8970	1.265	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.79 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.79 Put	GOVI		147080.0000	14.7080	28930.0000	2.8930	80.330	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.80 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.80 Put	GOVI		147180.0000	14.7180	29030.0000	2.9030	80.276	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.78 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	GOVI	07/11/2024	948.78 Put	GOVI		146980.0000	14.6980	28830.0000	2.8830	80.385	0.0000	0.0000
2023/09/29	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/29	IGOV	02/11/2023		Index Future		326.3490	326.3490	328.2830	328.2830	0.593	0.0000	0.0000
2023/09/29	IGOV	01/02/2024		Index Future		333.6390	333.6390	335.6350	335.6350	0.598	0.0000	0.0000
2023/09/29	IGOV	02/05/2024		Index Future		341.1540	341.1540	343.3070	343.3070	0.631	0.0000	0.0000
2023/09/29	IGOV	01/08/2024		Index Future		348.7140	348.7140	351.1320	351.1320	0.693	0.0000	0.0000
2023/09/29	IGOV	07/11/2024		Index Future		356.9020	356.9020	359.5360	359.5360	0.738	0.0000	0.0000
2023/09/29	IS05	19/09/2023		Interest Rate Swap		94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/29	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/29	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/29	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/29	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/29	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/29	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/29	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/29	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/29	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/29	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/29	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/29	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/29	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/29	JBAF	20/09/2023		Jibar Tradeable Future		8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/09/29	JBAF	18/10/2023		Jibar Tradeable Future		8.3370	91.6630	8.3500	91.6500	0.156	0.0000	0.0000
2023/09/29	JBAF	15/11/2023		Jibar Tradeable Future		8.3720	91.6280	8.3800	91.6200	0.096	0.0000	0.0000
2023/09/29	JBAF	20/12/2023		Jibar Tradeable Future		8.4770	91.5230	8.5700	91.4300	1.097	0.0000	0.0000
2023/09/29	JBAF	17/01/2024		Jibar Tradeable Future		8.4650	91.5350	8.5900	91.4100	1.477	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	
2023/09/29	JBAF	21/02/2024		Jibar Tradeable Future	8.4640	91.5360	8.6500	91.3500	2.198	0.0000	0.0000
2023/09/29	JBAF	20/03/2024		Jibar Tradeable Future	8.4660	91.5340	8.6700	91.3300	2.410	0.0000	0.0000
2023/09/29	JBAF	19/06/2024		Jibar Tradeable Future	8.3280	91.6720	8.5900	91.4100	3.146	0.0000	0.0000
2023/09/29	JBAF	18/09/2024		Jibar Tradeable Future	8.1480	91.8520	8.4900	91.5100	4.197	0.0000	0.0000
2023/09/29	JBAF	18/12/2024		Jibar Tradeable Future	8.0430	91.9570	8.4300	91.5700	4.812	0.0000	0.0000
2023/09/29	JBAF	19/03/2025		Jibar Tradeable Future	7.9960	92.0040	8.3700	91.6300	4.677	0.0000	0.0000
2023/09/29	JBAF	18/06/2025		Jibar Tradeable Future	7.9530	92.0470	8.3300	91.6700	4.740	0.0000	0.0000
2023/09/29	JBAF	17/09/2025		Jibar Tradeable Future	7.9970	92.0030	8.3800	91.6200	4.789	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.70 Put	Bond Future	4925.2800	4.9253	3910.9600	3.9110	20.594	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.70 Call	Bond Future	72.0700	0.0721	136.3800	0.1364	89.233	0.0000	0.0000
2023/09/29	R035	02/11/2023	13.59 Call	Bond Future	4708.5500	4.7086	5682.4200	5.6824	20.683	0.0000	0.0000
2023/09/29	R035	02/11/2023	13.59 Put	Bond Future	176.4200	0.1764	71.6600	0.0717	59.381	0.0000	0.0000
2023/09/29	R035	02/11/2023	12.24 Put	Bond Future	2518.6900	2.5187	1721.9800	1.7220	31.632	0.0000	0.0000
2023/09/29	R035	02/11/2023	12.24 Call	Bond Future	514.1100	0.5141	796.0300	0.7960	54.837	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.74 Put	Bond Future	4723.2200	4.7232	3716.9700	3.7170	21.304	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.74 Call	Bond Future	85.9100	0.0859	158.2900	0.1583	84.251	0.0000	0.0000
2023/09/29	R035	02/11/2023		Bond Future	12.6367	79.3105	12.4215	80.3892	1.703	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.42 Call	Bond Future	17.7100	0.0177	42.7000	0.0427	141.107	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.42 Put	Bond Future	6404.7300	6.4047	5351.0900	5.3511	16.451	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.43 Call	Bond Future	18.7200	0.0187	44.6700	0.0447	138.622	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.43 Put	Bond Future	6350.2700	6.3503	5297.5900	5.2976	16.577	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.41 Call	Bond Future	16.7400	0.0167	40.8000	0.0408	143.728	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.41 Put	Bond Future	6459.2700	6.4593	5404.7000	5.4047	16.326	0.0000	0.0000
2023/09/29	R035	02/11/2023	10.62 Put	Bond Future	10995.5300	10.9955	9917.2500	9.9173	9.807	0.0000	0.0000
2023/09/29	R035	02/11/2023	10.62 Call	Bond Future	0.1000	0.0001	0.4500	0.0005	350.000	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.12 Put	Bond Future	8078.1300	8.0781	7006.1700	7.0062	13.270	0.0000	0.0000
2023/09/29	R035	02/11/2023	11.12 Call	Bond Future	3.0200	0.0030	9.6900	0.0097	220.861	0.0000	0.0000
2023/09/29	R035	02/11/2023	12.85 Call	Bond Future	1936.1000	1.9361	2608.5600	2.6086	34.733	0.0000	0.0000
2023/09/29	R035	02/11/2023	12.85 Put	Bond Future	887.7100	0.8877	481.5400	0.4815	45.755	0.0000	0.0000
2023/09/29	R035	01/02/2024	10.62 Put	Bond Future	11683.6400	11.6836	10622.8300	10.6228	9.079	0.0000	0.0000
2023/09/29	R035	01/02/2024	10.62 Call	Bond Future	60.4700	0.0605	106.6200	0.1066	76.319	0.0000	0.0000
2023/09/29	R035	01/02/2024	11.12 Put	Bond Future	8915.2200	8.9152	7920.1700	7.9202	11.161	0.0000	0.0000
2023/09/29	R035	01/02/2024	11.12 Call	Bond Future	182.3500	0.1824	294.2600	0.2943	61.371	0.0000	0.0000
2023/09/29	R035	01/02/2024	13.46 Call	Bond Future	4619.4100	4.6194	5336.4200	5.3364	15.522	0.0000	0.0000
2023/09/29	R035	01/02/2024	13.46 Put	Bond Future	1439.4900	1.4395	1049.5400	1.0495	27.089	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	
2023/09/29	R035	01/02/2024	12.19 Call	Bond Future	1279.4400	1.2794	1591.8900	1.5919	24.421	0.0000	0.0000
2023/09/29	R035	01/02/2024	12.19 Put	Bond Future	4252.6700	4.2527	3458.1600	3.4582	18.683	0.0000	0.0000
2023/09/29	R035	01/02/2024	12.20 Call	Bond Future	1297.4800	1.2975	1612.5200	1.6125	24.281	0.0000	0.0000
2023/09/29	R035	01/02/2024	12.20 Put	Bond Future	4219.4800	4.2195	3427.5600	3.4276	18.768	0.0000	0.0000
2023/09/29	R035	01/02/2024	12.18 Call	Bond Future	1261.5300	1.2615	1571.4000	1.5714	24.563	0.0000	0.0000
2023/09/29	R035	01/02/2024	12.18 Put	Bond Future	4286.0500	4.2861	3488.9600	3.4890	18.597	0.0000	0.0000
2023/09/29	R035	01/02/2024		Bond Future	12.7857	81.0627	12.5602	82.1696	1.764	0.0000	0.0000
2023/09/29	R035	02/05/2024		Bond Future	12.9291	78.3566	12.6884	79.5151	1.861	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.20 Call	Bond Future	483.8500	0.4839	693.6700	0.6937	43.365	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.20 Put	Bond Future	9384.1000	9.3841	8435.3600	8.4354	10.110	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.21 Call	Bond Future	490.3300	0.4903	702.2200	0.7022	43.214	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.21 Put	Bond Future	9335.0700	9.3351	8388.4000	8.3884	10.141	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.19 Call	Bond Future	477.4200	0.4774	685.1900	0.6852	43.519	0.0000	0.0000
2023/09/29	R035	02/05/2024	11.19 Put	Bond Future	9433.2400	9.4332	8482.4500	8.4825	10.079	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.80 Call	Bond Future	1290.3500	1.2904	1593.1500	1.5932	23.467	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.80 Put	Bond Future	7632.1000	7.6321	6699.4200	6.6994	12.220	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.81 Call	Bond Future	1303.5600	1.3036	1606.8500	1.6069	23.266	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.81 Put	Bond Future	7593.1900	7.5932	6661.0000	6.6610	12.277	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.79 Call	Bond Future	1277.2300	1.2772	1579.5300	1.5795	23.668	0.0000	0.0000
2023/09/29	R035	01/08/2024	11.79 Put	Bond Future	7671.1400	7.6711	6737.9600	6.7380	12.165	0.0000	0.0000
2023/09/29	R035	01/08/2024		Bond Future	13.0858	80.0731	12.8238	81.3086	2.002	0.0000	0.0000
2023/09/29	R035	07/11/2024		Bond Future	13.2792	77.4134	12.9968	78.7133	2.126	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.18 Call	Bond Future	1847.3100	1.8473	2123.0500	2.1231	14.927	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.18 Put	Bond Future	7087.4600	7.0875	6063.3200	6.0633	14.450	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.19 Call	Bond Future	1862.6000	1.8626	2138.6200	2.1386	14.819	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.19 Put	Bond Future	7052.8300	7.0528	6028.9700	6.0290	14.517	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.17 Call	Bond Future	1832.0900	1.8321	2107.8600	2.1079	15.052	0.0000	0.0000
2023/09/29	R035	07/11/2024	12.17 Put	Bond Future	7122.2000	7.1222	6098.0900	6.0981	14.379	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.82 Call	Bond Future	1035.7500	1.0358	1520.7500	1.5208	46.826	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.82 Put	Bond Future	2923.6700	2.9237	1983.6800	1.9837	32.151	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.83 Call	Bond Future	1061.0300	1.0610	1554.3700	1.5544	46.496	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.83 Put	Bond Future	2879.4100	2.8794	1947.7600	1.9478	32.356	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.81 Call	Bond Future	1010.7400	1.0107	1487.5200	1.4875	47.171	0.0000	0.0000
2023/09/29	R053	02/11/2023	12.81 Put	Bond Future	2968.2900	2.9683	2020.0800	2.0201	31.945	0.0000	0.0000
2023/09/29	R053	02/11/2023		Bond Future	13.0967	90.2098	12.8868	91.6348	1.602	0.0000	0.0000
2023/09/29	R053	01/02/2024		Bond Future	13.2322	92.2027	13.0129	93.6643	1.657	0.0000	0.0000
2023/09/29	R053	01/02/2024	12.93 Call	Bond Future	2694.6200	2.6946	3151.8600	3.1519	16.969	0.0000	0.0000
2023/09/29	R053	01/02/2024	12.93 Put	Bond Future	4720.2200	4.7202	3715.8800	3.7159	21.277	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	
2023/09/29	R053	01/02/2024	12.94 Call	Bond Future	2725.4400	2.7254	3186.6500	3.1867	16.922	0.0000	0.0000
2023/09/29	R053	01/02/2024	12.94 Put	Bond Future	4682.6100	4.6826	3682.2400	3.6822	21.364	0.0000	0.0000
2023/09/29	R053	01/02/2024	12.92 Call	Bond Future	2663.9800	2.6640	3117.2500	3.1173	17.015	0.0000	0.0000
2023/09/29	R053	01/02/2024	12.92 Put	Bond Future	4758.1000	4.7581	3749.7900	3.7498	21.191	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.03 Call	Bond Future	3553.6700	3.5537	4142.0100	4.1420	16.556	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.03 Put	Bond Future	5805.1100	5.8051	4868.2600	4.8683	16.138	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.04 Call	Bond Future	3584.8700	3.5849	4176.8100	4.1768	16.512	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.04 Put	Bond Future	5768.8900	5.7689	4835.6400	4.8356	16.177	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.02 Call	Bond Future	3522.6000	3.5226	4107.5900	4.1076	16.607	0.0000	0.0000
2023/09/29	R053	02/05/2024	13.02 Put	Bond Future	5841.5600	5.8416	4901.3600	4.9014	16.095	0.0000	0.0000
2023/09/29	R053	02/05/2024		Bond Future	13.3717	88.3924	13.1385	89.9176	1.744	0.0000	0.0000
2023/09/29	R053	01/08/2024		Bond Future	13.5218	90.3278	13.2696	91.9451	1.866	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.14 Call	Bond Future	4255.4800	4.2555	4797.2000	4.7972	12.730	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.14 Put	Bond Future	6725.3700	6.7254	5649.8300	5.6498	15.992	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.15 Call	Bond Future	4286.2900	4.2863	4830.9000	4.8309	12.706	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.15 Put	Bond Future	6689.8200	6.6898	5617.1700	5.6172	16.034	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.13 Call	Bond Future	4224.4300	4.2244	4763.9300	4.7639	12.771	0.0000	0.0000
2023/09/29	R053	01/08/2024	13.13 Put	Bond Future	6760.7800	6.7608	5683.0200	5.6830	15.941	0.0000	0.0000
2023/09/29	R053	07/11/2024		Bond Future	13.6995	86.5484	13.4286	88.2442	1.977	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.80 Call	Bond Future	3303.6900	3.3037	3827.9800	3.8280	15.870	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.80 Put	Bond Future	9187.8800	9.1879	8016.4000	8.0164	12.750	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.81 Call	Bond Future	3328.9900	3.3290	3855.2500	3.8553	15.808	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.81 Put	Bond Future	9143.6200	9.1436	7974.1100	7.9741	12.790	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.79 Call	Bond Future	3278.4900	3.2785	3800.8100	3.8008	15.932	0.0000	0.0000
2023/09/29	R053	07/11/2024	12.79 Put	Bond Future	9232.3300	9.2323	8058.8800	8.0589	12.710	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.39 Call	Bond Future	259.7800	0.2598	408.7200	0.4087	57.333	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.39 Put	Bond Future	860.2600	0.8603	531.2500	0.5313	38.245	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.40 Call	Bond Future	269.8200	0.2698	423.1200	0.4231	56.816	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.40 Put	Bond Future	843.2800	0.8433	518.6300	0.5186	38.498	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.38 Call	Bond Future	249.9600	0.2500	394.4500	0.3945	57.805	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.38 Put	Bond Future	877.4700	0.8775	544.0100	0.5440	38.002	0.0000	0.0000
2023/09/29	R186	02/11/2023		Bond Future	9.6130	106.3083	9.4354	106.7863	1.848	0.0000	0.0000
2023/09/29	R186	02/11/2023	10.42 Call	Bond Future	2204.7700	2.2048	2646.6800	2.6467	20.043	0.0000	0.0000
2023/09/29	R186	02/11/2023	10.42 Put	Bond Future	68.2400	0.0682	32.2000	0.0322	52.814	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.15 Put	Bond Future	1336.4900	1.3365	915.2100	0.9152	31.521	0.0000	0.0000
2023/09/29	R186	02/11/2023	9.15 Call	Bond Future	84.7900	0.0848	141.4600	0.1415	66.836	0.0000	0.0000
2023/09/29	R186	01/02/2024	9.51 Call	Bond Future	737.6600	0.7377	951.9300	0.9519	29.047	0.0000	0.0000
2023/09/29	R186	01/02/2024	9.51 Put	Bond Future	1153.5100	1.1535	873.4400	0.8734	24.280	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	
2023/09/29	R186	01/02/2024	9.52 Call	Bond Future	749.7800	0.7498	965.7000	0.9657	28.798	0.0000	0.0000
2023/09/29	R186	01/02/2024	9.52 Put	Bond Future	1140.6100	1.1406	862.1900	0.8622	24.410	0.0000	0.0000
2023/09/29	R186	01/02/2024	9.50 Call	Bond Future	725.8800	0.7259	938.2700	0.9383	29.260	0.0000	0.0000
2023/09/29	R186	01/02/2024	9.50 Put	Bond Future	1166.7600	1.1668	884.8100	0.8848	24.165	0.0000	0.0000
2023/09/29	R186	01/02/2024		Bond Future	9.6766	103.3470	9.4787	103.8414	2.046	0.0000	0.0000
2023/09/29	R186	02/05/2024		Bond Future	9.7436	105.6502	9.5086	106.1909	2.411	0.0000	0.0000
2023/09/29	R186	02/05/2024	10.40 Call	Bond Future	2189.4800	2.1895	2548.2700	2.5483	16.387	0.0000	0.0000
2023/09/29	R186	02/05/2024	10.40 Put	Bond Future	698.0600	0.6981	516.1600	0.5162	26.058	0.0000	0.0000
2023/09/29	R186	02/05/2024	9.73 Put	Bond Future	1211.0900	1.2111	923.2900	0.9233	23.764	0.0000	0.0000
2023/09/29	R186	02/05/2024	9.73 Call	Bond Future	1179.9100	1.1799	1432.8000	1.4328	21.433	0.0000	0.0000
2023/09/29	R186	02/05/2024	8.00 Call	Bond Future	53.4000	0.0534	120.0800	0.1201	124.869	0.0000	0.0000
2023/09/29	R186	02/05/2024	8.00 Put	Bond Future	4154.3900	4.1544	3680.3800	3.6804	11.410	0.0000	0.0000
2023/09/29	R186	02/05/2024	8.01 Call	Bond Future	54.4400	0.0544	122.0400	0.1220	124.173	0.0000	0.0000
2023/09/29	R186	02/05/2024	8.01 Put	Bond Future	4131.3100	4.1313	3658.2200	3.6582	11.451	0.0000	0.0000
2023/09/29	R186	02/05/2024	7.99 Call	Bond Future	52.3000	0.0523	118.1400	0.1181	125.889	0.0000	0.0000
2023/09/29	R186	02/05/2024	7.99 Put	Bond Future	4177.4100	4.1774	3702.5600	3.7026	11.367	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.69 Call	Bond Future	294.6600	0.2947	429.3700	0.4294	45.717	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.69 Put	Bond Future	2746.4400	2.7464	2261.3900	2.2614	17.661	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.70 Call	Bond Future	299.7600	0.2998	434.8300	0.4348	45.059	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.70 Put	Bond Future	2729.9600	2.7300	2245.2700	2.2453	17.754	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.68 Call	Bond Future	289.8600	0.2899	424.2700	0.4243	46.371	0.0000	0.0000
2023/09/29	R186	01/08/2024	8.68 Put	Bond Future	2763.2200	2.7632	2277.8700	2.2779	17.565	0.0000	0.0000
2023/09/29	R186	01/08/2024		Bond Future	9.8437	102.6561	9.5487	103.2759	2.997	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.14 Call	Bond Future	590.9300	0.5909	767.5700	0.7676	29.892	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.14 Put	Bond Future	2220.4600	2.2205	1715.7500	1.7158	22.730	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.15 Call	Bond Future	598.1300	0.5981	775.9200	0.7759	29.724	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.15 Put	Bond Future	2208.5600	2.2086	1705.0000	1.7050	22.800	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.13 Call	Bond Future	583.3800	0.5834	758.8400	0.7588	30.076	0.0000	0.0000
2023/09/29	R186	07/11/2024	9.13 Put	Bond Future	2232.0200	2.2320	1726.1300	1.7261	22.665	0.0000	0.0000
2023/09/29	R186	07/11/2024		Bond Future	10.0018	105.0353	9.6392	105.7167	3.624	0.0000	0.0000
2023/09/29	R197	02/11/2023		Bond Future	341.8593	341.8593	341.9087	341.9087	0.014	0.0000	0.0000
2023/09/29	R202	02/11/2023		Bond Future	251.9759	251.9759	252.9646	252.9646	0.392	0.0000	0.0000
2023/09/29	R202	01/02/2024		Bond Future	252.6325	252.6325	253.6576	253.6576	0.406	0.0000	0.0000
2023/09/29	R202	02/05/2024		Bond Future	258.3227	258.3227	259.4561	259.4561	0.439	0.0000	0.0000
2023/09/29	R202	01/08/2024		Bond Future	258.9484	258.9484	260.2733	260.2733	0.512	0.0000	0.0000
2023/09/29	R202	07/11/2024		Bond Future	265.0220	265.0220	266.4961	266.4961	0.556	0.0000	0.0000
2023/09/29	R209	02/11/2023		Bond Future	12.7143	60.8217	12.4946	61.7799	1.728	0.0000	0.0000

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2023/09/29	R209	02/11/2023	11.35 Put	Bond Future	6321.0400	6.3210	5374.5600	5.3746	14.973	0.0000	0.0000
2023/09/29	R209	02/11/2023	11.33 Call	Bond Future	5.8400	0.0058	16.6200	0.0166	184.589	0.0000	0.0000
2023/09/29	R209	02/11/2023	11.33 Put	Bond Future	6419.5500	6.4196	5472.1000	5.4721	14.759	0.0000	0.0000
2023/09/29	R209	02/11/2023	11.34 Call	Bond Future	6.2200	0.0062	17.4700	0.0175	180.868	0.0000	0.0000
2023/09/29	R209	02/11/2023	11.34 Put	Bond Future	6370.2600	6.3703	5423.2800	5.4233	14.866	0.0000	0.0000
2023/09/29	R209	02/11/2023	11.35 Call	Bond Future	6.6200	0.0066	18.3700	0.0184	177.492	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.13 Call	Bond Future	900.2100	0.9002	1198.9700	1.1990	33.188	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.13 Put	Bond Future	4037.8200	4.0378	3353.7200	3.3537	16.942	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.14 Call	Bond Future	914.1300	0.9141	1215.4400	1.2154	32.961	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.14 Put	Bond Future	4006.1600	4.0062	3324.6100	3.3246	17.013	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.12 Call	Bond Future	886.5400	0.8865	1182.4900	1.1825	33.383	0.0000	0.0000
2023/09/29	R209	01/02/2024	12.12 Put	Bond Future	4069.7900	4.0698	3382.8800	3.3829	16.878	0.0000	0.0000
2023/09/29	R209	01/02/2024		Bond Future	12.8428	62.1654	12.6140	63.1482	1.781	0.0000	0.0000
2023/09/29	R209	02/05/2024		Bond Future	12.9752	60.3975	12.7327	61.4233	1.869	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.18 Call	Bond Future	381.2400	0.3812	553.3200	0.5533	45.137	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.18 Put	Bond Future	8589.9600	8.5900	7736.3100	7.7363	9.938	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.19 Call	Bond Future	386.4000	0.3864	560.2300	0.5602	44.987	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.19 Put	Bond Future	8545.2200	8.5452	7693.3200	7.6933	9.969	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.17 Call	Bond Future	376.0300	0.3760	546.3700	0.5464	45.300	0.0000	0.0000
2023/09/29	R209	02/05/2024	11.17 Put	Bond Future	8634.7100	8.6347	7779.3200	7.7793	9.906	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.79 Call	Bond Future	1068.5100	1.0685	1379.4300	1.3794	29.098	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.79 Put	Bond Future	6896.3800	6.8964	6119.2300	6.1192	11.269	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.80 Call	Bond Future	1079.7800	1.0798	1391.3100	1.3913	28.851	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.80 Put	Bond Future	6860.9200	6.8609	6084.3800	6.0844	11.318	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.78 Call	Bond Future	1057.1500	1.0572	1367.4300	1.3674	29.351	0.0000	0.0000
2023/09/29	R209	01/08/2024	11.78 Put	Bond Future	6931.7900	6.9318	6154.0000	6.1540	11.221	0.0000	0.0000
2023/09/29	R209	01/08/2024		Bond Future	13.1190	61.7205	12.8575	62.8086	1.993	0.0000	0.0000
2023/09/29	R209	07/11/2024		Bond Future	13.2901	59.9945	13.0105	61.1359	2.104	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.22 Call	Bond Future	1708.3800	1.7084	2006.0100	2.0060	17.422	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.22 Put	Bond Future	6245.9200	6.2459	5402.1500	5.4022	13.509	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.23 Call	Bond Future	1722.2500	1.7223	2020.1600	2.0202	17.298	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.23 Put	Bond Future	6215.2100	6.2152	5371.7200	5.3717	13.571	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.21 Call	Bond Future	1694.3500	1.6944	1991.9200	1.9919	17.562	0.0000	0.0000
2023/09/29	R209	07/11/2024	12.21 Put	Bond Future	6276.5200	6.2765	5432.6900	5.4327	13.444	0.0000	0.0000
2023/09/29	R210	02/11/2023		Bond Future	225.8238	225.8238	226.5742	226.5742	0.332	0.0000	0.0000
2023/09/29	R210	01/02/2024		Bond Future	230.8681	230.8681	231.6480	231.6480	0.338	0.0000	0.0000
2023/09/29	R210	02/05/2024		Bond Future	232.8149	232.8149	233.6906	233.6906	0.376	0.0000	0.0000
2023/09/29	R210	01/08/2024		Bond Future	237.9717	237.9717	239.0161	239.0161	0.439	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	
2023/09/29	R210	07/11/2024		Bond Future	240.2157	240.2157	241.3945	241.3945	0.491	0.0000	0.0000
2023/09/29	R213	02/11/2023		Bond Future	11.5949	79.0443	11.4150	79.7912	1.552	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.12 Call	Bond Future	250.6000	0.2506	375.8000	0.3758	49.960	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.12 Put	Bond Future	2241.7600	2.2418	1620.0500	1.6201	27.733	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.13 Call	Bond Future	260.8600	0.2609	390.8300	0.3908	49.824	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.13 Put	Bond Future	2209.4300	2.2094	1592.4900	1.5925	27.923	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.11 Call	Bond Future	240.6100	0.2406	361.1800	0.3612	50.110	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.11 Put	Bond Future	2274.3900	2.2744	1648.0500	1.6481	27.539	0.0000	0.0000
2023/09/29	R213	02/11/2023	12.70 Call	Bond Future	4511.4000	4.5114	5209.4200	5.2094	15.472	0.0000	0.0000
2023/09/29	R213	02/11/2023	12.70 Put	Bond Future	116.1300	0.1161	67.2400	0.0672	42.099	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.44 Put	Bond Future	1359.1400	1.3591	907.7000	0.9077	33.215	0.0000	0.0000
2023/09/29	R213	02/11/2023	11.44 Call	Bond Future	716.6800	0.7167	1012.1500	1.0122	41.228	0.0000	0.0000
2023/09/29	R213	02/11/2023	10.94 Put	Bond Future	2871.6200	2.8716	2178.3400	2.1783	24.142	0.0000	0.0000
2023/09/29	R213	02/11/2023	10.94 Call	Bond Future	108.9300	0.1089	162.5600	0.1626	49.233	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.71 Call	Bond Future	1983.1900	1.9832	2357.8100	2.3578	18.890	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.71 Put	Bond Future	2043.9600	2.0440	1650.7000	1.6507	19.240	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.72 Call	Bond Future	2004.5600	2.0046	2381.2600	2.3813	18.792	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.72 Put	Bond Future	2025.1300	2.0251	1633.9500	1.6340	19.316	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.70 Call	Bond Future	1961.9400	1.9619	2334.4700	2.3345	18.988	0.0000	0.0000
2023/09/29	R213	01/02/2024	11.70 Put	Bond Future	2062.9400	2.0629	1667.5900	1.6676	19.164	0.0000	0.0000
2023/09/29	R213	01/02/2024		Bond Future	11.7251	80.7906	11.5352	81.5584	1.620	0.0000	0.0000
2023/09/29	R213	02/05/2024		Bond Future	11.8504	79.0318	11.6443	79.8437	1.739	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.29 Call	Bond Future	472.2000	0.4722	684.0900	0.6841	44.873	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.29 Put	Bond Future	6891.1200	6.8911	6291.1300	6.2911	8.707	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.30 Call	Bond Future	478.7300	0.4787	691.2800	0.6913	44.399	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.30 Put	Bond Future	6854.4400	6.8544	6255.1100	6.2551	8.744	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.28 Call	Bond Future	465.7500	0.4658	677.1300	0.6771	45.385	0.0000	0.0000
2023/09/29	R213	02/05/2024	10.28 Put	Bond Future	6927.9000	6.9279	6327.4000	6.3274	8.668	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.87 Call	Bond Future	1122.0100	1.1220	1373.1200	1.3731	22.380	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.87 Put	Bond Future	5537.2400	5.5372	4907.2000	4.9072	11.378	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.88 Call	Bond Future	1133.2500	1.1333	1384.5300	1.3845	22.173	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.88 Put	Bond Future	5507.7400	5.5077	4877.8700	4.8779	11.436	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.86 Call	Bond Future	1110.5900	1.1106	1362.0500	1.3621	22.642	0.0000	0.0000
2023/09/29	R213	01/08/2024	10.86 Put	Bond Future	5566.5900	5.5666	4936.9000	4.9369	11.312	0.0000	0.0000
2023/09/29	R213	01/08/2024		Bond Future	11.9912	80.7636	11.7612	81.6448	1.918	0.0000	0.0000
2023/09/29	R213	07/11/2024		Bond Future	12.1743	79.0752	11.9214	80.0130	2.077	0.0000	0.0000
2023/09/29	R213	07/11/2024	11.22 Call	Bond Future	1592.7200	1.5927	1806.5700	1.8066	13.427	0.0000	0.0000
2023/09/29	R213	07/11/2024	11.22 Put	Bond Future	5205.7500	5.2058	4481.8500	4.4819	13.906	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	
2023/09/29	R213	07/11/2024	11.23 Call	Bond Future	1606.0600	1.6061	1819.6000	1.8196	13.296	0.0000	0.0000
2023/09/29	R213	07/11/2024	11.23 Put	Bond Future	5180.1600	5.1802	4455.9500	4.4560	13.980	0.0000	0.0000
2023/09/29	R213	07/11/2024	11.21 Call	Bond Future	1579.7600	1.5798	1793.6000	1.7936	13.536	0.0000	0.0000
2023/09/29	R213	07/11/2024	11.21 Put	Bond Future	5231.7500	5.2318	4507.8400	4.5078	13.837	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.46 Call	Bond Future	1.6400	0.0016	5.0700	0.0051	209.146	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.46 Put	Bond Future	7605.8600	7.6059	6651.1500	6.6512	12.552	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.47 Call	Bond Future	1.7500	0.0018	5.3700	0.0054	206.857	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.47 Put	Bond Future	7553.3800	7.5534	6598.8600	6.5989	12.637	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.45 Call	Bond Future	1.5400	0.0015	4.7800	0.0048	210.390	0.0000	0.0000
2023/09/29	R214	02/11/2023	11.45 Put	Bond Future	7658.4100	7.6584	6703.5100	6.7035	12.469	0.0000	0.0000
2023/09/29	R214	02/11/2023		Bond Future	13.0567	56.6017	12.8370	57.5599	1.683	0.0000	0.0000
2023/09/29	R214	01/02/2024		Bond Future	13.1922	57.8521	12.9633	58.8347	1.736	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.15 Call	Bond Future	553.6300	0.5536	726.8500	0.7269	31.288	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.15 Put	Bond Future	5260.1800	5.2602	4450.8100	4.4508	15.387	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.16 Call	Bond Future	563.3600	0.5634	737.8300	0.7378	30.970	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.16 Put	Bond Future	5221.7800	5.2218	4413.6600	4.4137	15.476	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.14 Call	Bond Future	543.9100	0.5439	716.1000	0.7161	31.658	0.0000	0.0000
2023/09/29	R214	01/02/2024	12.14 Put	Bond Future	5298.6400	5.2986	4488.2400	4.4882	15.294	0.0000	0.0000
2023/09/29	R214	02/05/2024		Bond Future	13.3217	55.8364	13.0797	56.8601	1.817	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.47 Call	Bond Future	364.8900	0.3649	510.9500	0.5110	40.029	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.47 Put	Bond Future	9032.4700	9.0325	8154.8000	8.1548	9.717	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.48 Call	Bond Future	370.0500	0.3701	517.6000	0.5176	39.873	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.48 Put	Bond Future	8985.2500	8.9853	8109.0700	8.1091	9.751	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.46 Call	Bond Future	359.8000	0.3598	504.2500	0.5043	40.147	0.0000	0.0000
2023/09/29	R214	02/05/2024	11.46 Put	Bond Future	9079.8200	9.0798	8200.5400	8.2005	9.684	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.17 Call	Bond Future	1159.6900	1.1597	1467.0400	1.4670	26.503	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.17 Put	Bond Future	6889.9800	6.8900	6114.3000	6.1143	11.258	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.18 Call	Bond Future	1171.6700	1.1717	1479.7100	1.4797	26.291	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.18 Put	Bond Future	6854.0200	6.8540	6079.0300	6.0790	11.307	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.16 Call	Bond Future	1147.7800	1.1478	1454.6200	1.4546	26.733	0.0000	0.0000
2023/09/29	R214	01/08/2024	12.16 Put	Bond Future	6926.0700	6.9261	6149.8800	6.1499	11.207	0.0000	0.0000
2023/09/29	R214	01/08/2024		Bond Future	13.4611	57.0595	13.2011	58.1426	1.931	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.61 Call	Bond Future	1821.4900	1.8215	2228.0600	2.2281	22.321	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.61 Put	Bond Future	6183.4200	6.1834	5456.2900	5.4563	11.759	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.62 Call	Bond Future	1836.0500	1.8361	2244.7800	2.2448	22.261	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.62 Put	Bond Future	6152.5500	6.1526	5427.5800	5.4276	11.783	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.60 Call	Bond Future	1807.0000	1.8070	2211.4200	2.2114	22.381	0.0000	0.0000
2023/09/29	R214	07/11/2024	12.60 Put	Bond Future	6214.4000	6.2144	5485.1200	5.4851	11.735	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	
2023/09/29	R214	07/11/2024		Bond Future	13.6296	55.0747	13.3525	56.2084	2.034	0.0000	0.0000
2023/09/29	R248	02/11/2023		Bond Future	13.1388	69.7220	12.9289	70.8265	1.597	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.48 Call	Bond Future	1.5100	0.0015	4.0900	0.0041	170.861	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.48 Put	Bond Future	9690.3000	9.6903	8588.3400	8.5883	11.372	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.49 Call	Bond Future	1.6100	0.0016	4.3500	0.0044	170.186	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.49 Put	Bond Future	9624.8000	9.6248	8523.0000	8.5230	11.448	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.47 Call	Bond Future	1.4200	0.0014	3.8500	0.0039	171.127	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.47 Put	Bond Future	9755.9000	9.7559	8653.7900	8.6538	11.297	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.80 Put	Bond Future	7647.1400	7.6471	6556.3600	6.5564	14.264	0.0000	0.0000
2023/09/29	R248	02/11/2023	11.80 Call	Bond Future	10.5300	0.0105	24.2900	0.0243	130.674	0.0000	0.0000
2023/09/29	R248	02/11/2023	12.50 Put	Bond Future	3739.5500	3.7396	2784.4400	2.7844	25.541	0.0000	0.0000
2023/09/29	R248	02/11/2023	12.50 Call	Bond Future	275.2900	0.2753	424.7200	0.4247	54.281	0.0000	0.0000
2023/09/29	R248	02/11/2023	13.60 Call	Bond Future	2930.7100	2.9307	3723.1200	3.7231	27.038	0.0000	0.0000
2023/09/29	R248	02/11/2023	13.60 Put	Bond Future	612.2400	0.6122	300.1100	0.3001	50.982	0.0000	0.0000
2023/09/29	R248	01/02/2024		Bond Future	13.2802	71.2623	13.0608	72.3952	1.652	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.15 Call	Bond Future	576.6800	0.5767	771.2900	0.7713	33.747	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.15 Put	Bond Future	6798.3800	6.7984	5860.1400	5.8601	13.801	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.16 Call	Bond Future	587.4200	0.5874	783.3000	0.7833	33.346	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.16 Put	Bond Future	6749.6300	6.7496	5812.6600	5.8127	13.882	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.14 Call	Bond Future	566.0900	0.5661	759.4200	0.7594	34.152	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.14 Put	Bond Future	6847.3600	6.8474	5907.8400	5.9078	13.721	0.0000	0.0000
2023/09/29	R248	01/02/2024	11.50 Put	Bond Future	10439.8800	10.4399	9385.6600	9.3857	10.098	0.0000	0.0000
2023/09/29	R248	01/02/2024	11.50 Call	Bond Future	162.4900	0.1625	241.1200	0.2411	48.391	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.30 Put	Bond Future	6090.7800	6.0908	5180.3300	5.1803	14.948	0.0000	0.0000
2023/09/29	R248	01/02/2024	12.30 Call	Bond Future	752.5800	0.7526	974.9800	0.9750	29.552	0.0000	0.0000
2023/09/29	R248	01/02/2024	13.37 Call	Bond Future	3015.9600	3.0160	3582.2700	3.5823	18.777	0.0000	0.0000
2023/09/29	R248	01/02/2024	13.37 Put	Bond Future	2561.7700	2.5618	1995.2300	1.9952	22.115	0.0000	0.0000
2023/09/29	R248	02/05/2024		Bond Future	13.4154	68.4013	13.1825	69.5831	1.736	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.47 Call	Bond Future	404.6300	0.4046	544.7700	0.5448	34.634	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.47 Put	Bond Future	11558.0900	11.5581	10516.3800	10.5164	9.013	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.48 Call	Bond Future	410.5100	0.4105	552.3100	0.5523	34.542	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.48 Put	Bond Future	11498.4100	11.4984	10458.3600	10.4584	9.045	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.46 Call	Bond Future	398.9100	0.3989	537.3000	0.5373	34.692	0.0000	0.0000
2023/09/29	R248	02/05/2024	11.46 Put	Bond Future	11618.0300	11.6180	10574.5700	10.5746	8.981	0.0000	0.0000
2023/09/29	R248	01/08/2024	12.31 Call	Bond Future	1488.8700	1.4889	1843.3800	1.8434	23.811	0.0000	0.0000
2023/09/29	R248	01/08/2024	12.31 Put	Bond Future	8169.9400	8.1699	7271.5600	7.2716	10.996	0.0000	0.0000
2023/09/29	R248	01/08/2024	12.32 Call	Bond Future	1503.9800	1.5040	1858.9300	1.8589	23.601	0.0000	0.0000
2023/09/29	R248	01/08/2024	12.32 Put	Bond Future	8126.9500	8.1270	7229.0100	7.2290	11.049	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	
2023/09/29	R248	01/08/2024	12.30 Call	Bond Future	1473.8500	1.4739	1827.9300	1.8279	24.024	0.0000	0.0000
2023/09/29	R248	01/08/2024	12.30 Put	Bond Future	8213.1000	8.2131	7314.2900	7.3143	10.944	0.0000	0.0000
2023/09/29	R248	01/08/2024		Bond Future	13.5612	69.8995	13.3098	71.1524	1.854	0.0000	0.0000
2023/09/29	R248	07/11/2024		Bond Future	13.7375	67.0670	13.4681	68.3801	1.961	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.79 Call	Bond Future	2424.3100	2.4243	2825.6900	2.8257	16.556	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.79 Put	Bond Future	7260.3000	7.2603	6348.5500	6.3486	12.558	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.80 Call	Bond Future	2443.4900	2.4435	2846.4200	2.8464	16.490	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.80 Put	Bond Future	7225.1300	7.2251	6314.9300	6.3149	12.598	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.78 Call	Bond Future	2405.2100	2.4052	2804.7500	2.8048	16.611	0.0000	0.0000
2023/09/29	R248	07/11/2024	12.78 Put	Bond Future	7295.6300	7.2956	6382.0400	6.3820	12.522	0.0000	0.0000
2023/09/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/29	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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