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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2023 TO 30/10/2023

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/30	2025	02/11/2023		Bond Future	172.3823	172.3823	172.3593	0.013	0.0000	0.0000
2023/10/30	2025	01/02/2024		Bond Future	174.4286	174.4286	174.4042	0.014	0.0000	0.0000
2023/10/30	2025	02/05/2024		Bond Future	178.3527	178.3527	178.3280	0.014	0.0000	0.0000
2023/10/30	2025	01/08/2024		Bond Future	180.5348	180.5348	180.5094	0.014	0.0000	0.0000
2023/10/30	2025	07/11/2024		Bond Future	184.9117	184.9117	184.8862	0.014	0.0000	0.0000
2023/10/30	2029	02/11/2023		Bond Future	124.1035	124.1035	122.7378	1.100	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2029	01/02/2024		Bond Future	126.8704	126.8704	125.4736	125.4736	1.101	0.0000	0.0000
2023/10/30	2029	02/05/2024		Bond Future	128.3571	128.3571	126.9289	126.9289	1.113	0.0000	0.0000
2023/10/30	2029	01/08/2024		Bond Future	131.2495	131.2495	129.7893	129.7893	1.113	0.0000	0.0000
2023/10/30	2029	07/11/2024		Bond Future	133.0312	133.0312	131.5354	131.5354	1.124	0.0000	0.0000
2023/10/30	2030	02/11/2023		Bond Future	10.6516	90.2720	10.6956	90.0904	0.413	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.81 Call	Bond Future	807.4000	0.8074	577.4800	0.5775	28.477	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.81 Put	Bond Future	156.1000	0.1561	107.8100	0.1078	30.935	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.82 Call	Bond Future	838.9300	0.8389	609.0200	0.6090	27.405	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.82 Put	Bond Future	146.7100	0.1467	98.4300	0.0984	32.908	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.80 Call	Bond Future	776.3800	0.7764	546.6700	0.5467	29.587	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.80 Put	Bond Future	166.0200	0.1660	117.9400	0.1179	28.960	0.0000	0.0000
2023/10/30	2030	02/11/2023	9.57 Put	Bond Future	4614.1300	4.6141	4795.7600	4.7958	3.936	0.0000	0.0000
2023/10/30	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.07 Put	Bond Future	2444.6500	2.4447	2626.1700	2.6262	7.425	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.07 Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.57 Call	Bond Future	3694.2400	3.6942	3512.2800	3.5123	4.926	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.57 Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2030	02/11/2023	9.89 Put	Bond Future	3218.2200	3.2182	3399.8500	3.3999	5.644	0.0000	0.0000
2023/10/30	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.39 Put	Bond Future	1132.8800	1.1329	1275.1800	1.2752	12.561	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.39 Call	Bond Future	43.6400	0.0436	4.3100	0.0043	90.124	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.43 Call	Bond Future	3144.7800	3.1448	2961.9500	2.9620	5.814	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.43 Put	Bond Future	1.2300	0.0012	0.0300	0.0000	97.561	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.62 Put	Bond Future	446.0700	0.4461	451.2100	0.4512	1.152	0.0000	0.0000
2023/10/30	2030	02/11/2023	10.62 Call	Bond Future	315.3100	0.3153	138.8200	0.1388	55.973	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.12 Put	Bond Future	17.4600	0.0175	3.3000	0.0033	81.100	0.0000	0.0000
2023/10/30	2030	02/11/2023	11.12 Call	Bond Future	1926.2000	1.9262	1730.4100	1.7304	10.165	0.0000	0.0000
2023/10/30	2030	02/11/2023	12.27 Call	Bond Future	6379.3400	6.3793	6197.7100	6.1977	2.847	0.0000	0.0000
2023/10/30	2030	02/11/2023	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.89 Put	Bond Future	3967.0600	3.9671	4097.5800	4.0976	3.290	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.89 Call	Bond Future	479.3700	0.4794	423.7800	0.4238	11.596	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.39 Put	Bond Future	2465.8900	2.4659	2559.6600	2.5597	3.803	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.39 Call	Bond Future	1048.7100	1.0487	956.3700	0.9564	8.805	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.86 Call	Bond Future	4750.9700	4.7510	4577.7100	4.5777	3.647	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.86 Put	Bond Future	410.7400	0.4107	423.5900	0.4236	3.128	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.16 Put	Bond Future	3104.6500	3.1047	3216.1600	3.2162	3.592	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.16 Call	Bond Future	742.3600	0.7424	667.7600	0.6678	10.049	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.00 Call	Bond Future	2267.7600	2.2678	2130.7800	2.1308	6.040	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/30	2030	01/02/2024	11.00 Put	Bond Future	1237.4500	1.2375	1286.5800	1.2866	3.970	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.75 Call	Bond Future	4401.2200	4.4012	4230.8000	4.2308	3.872	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.75 Put	Bond Future	475.4300	0.4754	491.1200	0.4911	3.300	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.57 Put	Bond Future	5126.0000	5.1260	5274.3900	5.2744	2.895	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.57 Call	Bond Future	281.8000	0.2818	244.0800	0.2441	13.385	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.07 Put	Bond Future	3380.5500	3.3806	3498.6200	3.4986	3.493	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.07 Call	Bond Future	645.0500	0.6451	577.0100	0.5770	10.548	0.0000	0.0000
2023/10/30	2030	01/02/2024	12.10 Call	Bond Future	5532.7700	5.5328	5354.6900	5.3547	3.219	0.0000	0.0000
2023/10/30	2030	01/02/2024	12.10 Put	Bond Future	297.1600	0.2972	305.1900	0.3052	2.702	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.31 Call	Bond Future	3085.3100	3.0853	2931.2600	2.9313	4.993	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.31 Put	Bond Future	843.2900	0.8433	875.3500	0.8754	3.802	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.93 Put	Bond Future	3832.7900	3.8328	3960.6400	3.9606	3.336	0.0000	0.0000
2023/10/30	2030	01/02/2024	9.93 Call	Bond Future	512.9200	0.5129	454.6600	0.4547	11.358	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.36 Call	Bond Future	3227.0600	3.2271	3070.7000	3.0707	4.845	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.36 Put	Bond Future	791.5900	0.7916	821.3400	0.8213	3.758	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.37 Call	Bond Future	3255.6200	3.2556	3098.8200	3.0988	4.816	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.37 Put	Bond Future	781.5200	0.7815	810.8300	0.8108	3.750	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.35 Call	Bond Future	3198.4300	3.1984	3042.5300	3.0425	4.874	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.35 Put	Bond Future	801.6000	0.8016	831.8100	0.8318	3.769	0.0000	0.0000
2023/10/30	2030	01/02/2024		Bond Future	10.7406	88.2564	10.7872	88.0703	0.434	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.85 Call	Bond Future	4718.9400	4.7189	4545.9200	4.5459	3.667	0.0000	0.0000
2023/10/30	2030	01/02/2024	11.85 Put	Bond Future	416.2800	0.4163	429.3700	0.4294	3.145	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.00 Put	Bond Future	3603.2200	3.6032	3726.2600	3.7263	3.415	0.0000	0.0000
2023/10/30	2030	01/02/2024	10.00 Call	Bond Future	576.1200	0.5761	513.0500	0.5131	10.947	0.0000	0.0000
2023/10/30	2030	02/05/2024		Bond Future	10.8371	90.2205	10.8863	90.0304	0.454	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.66 Put	Bond Future	5351.3900	5.3514	5489.9200	5.4899	2.589	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.66 Call	Bond Future	642.6900	0.6427	591.0400	0.5910	8.037	0.0000	0.0000
2023/10/30	2030	02/05/2024	10.16 Put	Bond Future	3772.9300	3.7729	3887.6200	3.8876	3.040	0.0000	0.0000
2023/10/30	2030	02/05/2024	10.16 Call	Bond Future	1101.6100	1.1016	1026.1200	1.0261	6.853	0.0000	0.0000
2023/10/30	2030	02/05/2024	11.94 Call	Bond Future	4993.2800	4.9933	4833.0100	4.8330	3.210	0.0000	0.0000
2023/10/30	2030	02/05/2024	11.94 Put	Bond Future	848.8400	0.8488	878.7500	0.8788	3.524	0.0000	0.0000
2023/10/30	2030	02/05/2024	10.62 Put	Bond Future	2630.6700	2.6307	2719.3600	2.7194	3.371	0.0000	0.0000
2023/10/30	2030	02/05/2024	10.62 Call	Bond Future	1784.8700	1.7849	1683.3800	1.6834	5.686	0.0000	0.0000
2023/10/30	2030	02/05/2024	11.12 Put	Bond Future	1729.9000	1.7299	1791.6600	1.7917	3.570	0.0000	0.0000
2023/10/30	2030	02/05/2024	11.12 Call	Bond Future	2816.8000	2.8168	2688.3800	2.6884	4.559	0.0000	0.0000
2023/10/30	2030	02/05/2024	13.15 Call	Bond Future	8696.0200	8.6960	8514.1800	8.5142	2.091	0.0000	0.0000
2023/10/30	2030	02/05/2024	13.15 Put	Bond Future	281.4800	0.2815	289.8200	0.2898	2.963	0.0000	0.0000
2023/10/30	2030	02/05/2024	12.38 Call	Bond Future	6307.7600	6.3078	6136.9500	6.1370	2.708	0.0000	0.0000
2023/10/30	2030	02/05/2024	12.38 Put	Bond Future	578.0800	0.5781	597.4500	0.5975	3.351	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2030	02/05/2024	10.82 Put	Bond Future	2230.0000	2.2300	2307.4400	2.3074	3.473	0.0000	0.0000
2023/10/30	2030	02/05/2024	10.82 Call	Bond Future	2163.6400	2.1636	2050.9000	2.0509	5.211	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.82 Call	Bond Future	760.9800	0.7610	702.5000	0.7025	7.685	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.82 Put	Bond Future	4811.6000	4.8116	4943.3000	4.9433	2.737	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.83 Call	Bond Future	768.8000	0.7688	709.8800	0.7099	7.664	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.83 Put	Bond Future	4778.4800	4.7785	4909.7400	4.9097	2.747	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.81 Call	Bond Future	753.0400	0.7530	695.0000	0.6950	7.707	0.0000	0.0000
2023/10/30	2030	02/05/2024	9.81 Put	Bond Future	4844.6200	4.8446	4976.7600	4.9768	2.728	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.38 Call	Bond Future	1584.8000	1.5848	1499.4500	1.4995	5.386	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.38 Put	Bond Future	3720.4300	3.7204	3829.3000	3.8293	2.926	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.39 Call	Bond Future	1599.0500	1.5991	1513.2200	1.5132	5.368	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.39 Put	Bond Future	3696.2000	3.6962	3804.5900	3.8046	2.932	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.37 Call	Bond Future	1570.3400	1.5703	1485.4800	1.4855	5.404	0.0000	0.0000
2023/10/30	2030	01/08/2024	10.37 Put	Bond Future	3744.4600	3.7445	3853.8200	3.8538	2.921	0.0000	0.0000
2023/10/30	2030	01/08/2024		Bond Future	10.9432	88.2266	10.9953	88.0324	0.476	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.75 Call	Bond Future	2193.6500	2.1937	2094.9500	2.0950	4.499	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.75 Put	Bond Future	3319.0500	3.3191	3418.9700	3.4190	3.010	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.76 Call	Bond Future	2210.8200	2.2108	2111.6700	2.1117	4.485	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.76 Put	Bond Future	3299.7400	3.2997	3399.2100	3.3992	3.014	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.74 Call	Bond Future	2176.9100	2.1769	2078.6500	2.0787	4.514	0.0000	0.0000
2023/10/30	2030	07/11/2024	10.74 Put	Bond Future	3338.8200	3.3388	3439.1800	3.4392	3.006	0.0000	0.0000
2023/10/30	2030	07/11/2024		Bond Future	11.0608	90.3420	11.1162	90.1434	0.501	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.85 Put	Bond Future	3456.3400	3.4563	3706.0000	3.7060	7.223	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.78 Call	Bond Future	1085.0900	1.0851	791.0700	0.7911	27.096	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.78 Put	Bond Future	130.0900	0.1301	85.7300	0.0857	34.099	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.28 Call	Bond Future	32.5600	0.0326	1.8400	0.0018	94.349	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.28 Put	Bond Future	1411.3200	1.4113	1630.2600	1.6303	15.513	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.71 Put	Bond Future	4147.2700	4.1473	4396.9300	4.3969	6.020	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.50 Call	Bond Future	269.3200	0.2693	89.1000	0.0891	66.917	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.50 Put	Bond Future	610.5600	0.6106	680.0000	0.6800	11.373	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.00 Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.00 Put	Bond Future	2724.1300	2.7241	2973.6900	2.9737	9.161	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.58 Put	Bond Future	4795.3500	4.7954	5045.0100	5.0450	5.206	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.60 Call	Bond Future	497.5500	0.4976	246.8400	0.2468	50.389	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.60 Put	Bond Future	372.7600	0.3728	371.7100	0.3717	0.282	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2032	02/11/2023	10.35 Put	Bond Future	5957.5100	5.9575	6207.1700	6.2072	4.191	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.90 Put	Bond Future	57.9500	0.0580	24.7800	0.0248	57.239	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.90 Call	Bond Future	1560.3000	1.5603	1277.4700	1.2775	18.127	0.0000	0.0000
2023/10/30	2032	02/11/2023		Bond Future	11.5732	83.2881	11.6269	83.0384	0.465	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.23 Call	Bond Future	16.2300	0.0162	0.4800	0.0005	97.043	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.23 Put	Bond Future	1633.1700	1.6332	1867.0800	1.8671	14.322	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.24 Call	Bond Future	18.8700	0.0189	0.6400	0.0006	96.608	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.24 Put	Bond Future	1588.1000	1.5881	1819.5300	1.8195	14.573	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.22 Call	Bond Future	13.9000	0.0139	0.3500	0.0004	97.482	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.22 Put	Bond Future	1678.5800	1.6786	1914.6900	1.9147	14.066	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.59 Put	Bond Future	4745.2700	4.7453	4994.9300	4.9949	5.261	0.0000	0.0000
2023/10/30	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.09 Put	Bond Future	2289.6900	2.2897	2538.2200	2.5382	10.854	0.0000	0.0000
2023/10/30	2032	02/11/2023	11.09 Call	Bond Future	1.1300	0.0011	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2032	02/11/2023	12.26 Call	Bond Future	3119.0600	3.1191	2866.1600	2.8662	8.108	0.0000	0.0000
2023/10/30	2032	02/11/2023	12.26 Put	Bond Future	3.4500	0.0035	0.2100	0.0002	93.913	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.59 Put	Bond Future	5545.1200	5.5451	5748.9600	5.7490	3.676	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.59 Call	Bond Future	348.1800	0.3482	296.3900	0.2964	14.874	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.09 Put	Bond Future	3617.7200	3.6177	3777.0700	3.7771	4.405	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.09 Call	Bond Future	837.7300	0.8377	741.4500	0.7415	11.493	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.73 Call	Bond Future	5140.3700	5.1404	4910.5400	4.9105	4.471	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.73 Put	Bond Future	580.2400	0.5802	606.0400	0.6060	4.446	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.78 Put	Bond Future	4753.7500	4.7538	4943.0900	4.9431	3.983	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.78 Call	Bond Future	485.6400	0.4856	419.3500	0.4194	13.650	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.75 Call	Bond Future	2115.5500	2.1156	1950.9600	1.9510	7.780	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.75 Put	Bond Future	1836.7000	1.8367	1927.7400	1.9277	4.957	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.50 Call	Bond Future	4351.0400	4.3510	4131.4900	4.1315	5.046	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.50 Put	Bond Future	768.7800	0.7688	804.8600	0.8049	4.693	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.01 Put	Bond Future	8228.6700	8.2287	8462.7300	8.4627	2.844	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.01 Call	Bond Future	115.2200	0.1152	93.6500	0.0937	18.721	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.76 Put	Bond Future	4832.7400	4.8327	5023.8600	5.0239	3.955	0.0000	0.0000
2023/10/30	2032	01/02/2024	10.76 Call	Bond Future	467.4700	0.4675	402.9600	0.4030	13.800	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.62 Call	Bond Future	4758.6900	4.7587	4533.4400	4.5334	4.733	0.0000	0.0000
2023/10/30	2032	01/02/2024	12.62 Put	Bond Future	664.2200	0.6642	694.6000	0.6946	4.574	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.84 Call	Bond Future	2347.5100	2.3475	2174.5600	2.1746	7.367	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.84 Put	Bond Future	1662.7600	1.6628	1745.4400	1.7454	4.972	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.85 Call	Bond Future	2374.0700	2.3741	2200.2100	2.2002	7.323	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.85 Put	Bond Future	1644.3800	1.6444	1726.1500	1.7262	4.973	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/30	2032	01/02/2024	11.83 Call	Bond Future	2321.2700	2.3213	2149.2200	2.1492	7.412	0.0000	0.0000
2023/10/30	2032	01/02/2024	11.83 Put	Bond Future	1681.4900	1.6815	1765.0700	1.7651	4.971	0.0000	0.0000
2023/10/30	2032	01/02/2024		Bond Future	11.6885	85.1243	11.7449	84.8687	0.482	0.0000	0.0000
2023/10/30	2032	02/05/2024		Bond Future	11.8083	82.8566	11.8673	82.5954	0.500	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.36 Put	Bond Future	7308.6700	7.3087	7515.8600	7.5159	2.835	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.36 Call	Bond Future	543.5900	0.5436	489.5700	0.4896	9.938	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.86 Put	Bond Future	5334.6900	5.3347	5512.3500	5.5124	3.330	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.86 Call	Bond Future	984.1400	0.9841	900.5900	0.9006	8.490	0.0000	0.0000
2023/10/30	2032	02/05/2024	12.90 Call	Bond Future	5811.7000	5.8117	5597.0500	5.5971	3.693	0.0000	0.0000
2023/10/30	2032	02/05/2024	12.90 Put	Bond Future	1150.2100	1.1502	1196.7700	1.1968	4.048	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.59 Put	Bond Future	6357.2800	6.3573	6552.1300	6.5521	3.065	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.59 Call	Bond Future	713.5700	0.7136	647.2100	0.6472	9.300	0.0000	0.0000
2023/10/30	2032	02/05/2024	11.09 Put	Bond Future	4562.5800	4.5626	4723.4600	4.7235	3.526	0.0000	0.0000
2023/10/30	2032	02/05/2024	11.09 Call	Bond Future	1294.2200	1.2942	1193.8900	1.1939	7.752	0.0000	0.0000
2023/10/30	2032	02/05/2024	13.18 Call	Bond Future	6721.9000	6.7219	6497.3600	6.4974	3.340	0.0000	0.0000
2023/10/30	2032	02/05/2024	13.18 Put	Bond Future	921.1200	0.9211	957.7900	0.9578	3.981	0.0000	0.0000
2023/10/30	2032	02/05/2024	13.35 Call	Bond Future	7286.5600	7.2866	7056.9500	7.0570	3.151	0.0000	0.0000
2023/10/30	2032	02/05/2024	13.35 Put	Bond Future	804.8400	0.8048	836.4400	0.8364	3.926	0.0000	0.0000
2023/10/30	2032	02/05/2024	11.35 Put	Bond Future	3788.1600	3.7882	3929.3100	3.9293	3.726	0.0000	0.0000
2023/10/30	2032	02/05/2024	11.35 Call	Bond Future	1722.0600	1.7221	1602.0000	1.6020	6.972	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.65 Put	Bond Future	6118.6500	6.1187	6310.0200	6.3100	3.128	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.65 Call	Bond Future	764.4600	0.7645	694.6200	0.6946	9.136	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.55 Call	Bond Future	681.2500	0.6813	617.1600	0.6172	9.408	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.55 Put	Bond Future	6518.6600	6.5187	6715.7800	6.7158	3.024	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.56 Call	Bond Future	689.2600	0.6893	624.6000	0.6246	9.381	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.56 Put	Bond Future	6478.2000	6.4782	6674.7500	6.6748	3.034	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.54 Call	Bond Future	673.3200	0.6733	609.7800	0.6098	9.437	0.0000	0.0000
2023/10/30	2032	02/05/2024	10.54 Put	Bond Future	6559.2500	6.5593	6756.9200	6.7569	3.014	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.14 Call	Bond Future	1585.8000	1.5858	1483.2800	1.4833	6.465	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.14 Put	Bond Future	5120.6000	5.1206	5284.9500	5.2850	3.210	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.15 Call	Bond Future	1601.1500	1.6012	1497.9900	1.4980	6.443	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.15 Put	Bond Future	5090.2700	5.0903	5253.9800	5.2540	3.216	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.13 Call	Bond Future	1570.8100	1.5708	1468.9300	1.4689	6.486	0.0000	0.0000
2023/10/30	2032	01/08/2024	11.13 Put	Bond Future	5151.3200	5.1513	5316.3100	5.3163	3.203	0.0000	0.0000
2023/10/30	2032	01/08/2024		Bond Future	11.9349	84.7039	11.9968	84.4370	0.518	0.0000	0.0000
2023/10/30	2032	07/11/2024		Bond Future	12.0845	82.5671	12.1496	82.2940	0.539	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.48 Call	Bond Future	2117.3700	2.1174	1999.5000	1.9995	5.567	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.48 Put	Bond Future	4710.7000	4.7107	4865.8800	4.8659	3.294	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.49 Call	Bond Future	2134.6500	2.1347	2016.1700	2.0162	5.550	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2032	07/11/2024	11.49 Put	Bond Future	4684.2300	4.6842	4838.8000	4.8388	3.300	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.47 Call	Bond Future	2100.1800	2.1002	1982.9000	1.9829	5.584	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.47 Put	Bond Future	4737.3000	4.7373	4893.0700	4.8931	3.288	0.0000	0.0000
2023/10/30	2032	07/11/2024	13.36 Call	Bond Future	6748.1100	6.7481	6536.6400	6.5366	3.134	0.0000	0.0000
2023/10/30	2032	07/11/2024	13.36 Put	Bond Future	1606.4900	1.6065	1668.0700	1.6681	3.833	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.64 Put	Bond Future	4300.1100	4.3001	4445.7000	4.4457	3.386	0.0000	0.0000
2023/10/30	2032	07/11/2024	11.64 Call	Bond Future	2403.4000	2.4034	2275.9400	2.2759	5.303	0.0000	0.0000
2023/10/30	2033	02/11/2023		Bond Future	115.9441	115.9441	115.7531	115.7531	0.165	0.0000	0.0000
2023/10/30	2033	01/02/2024		Bond Future	118.5290	118.5290	118.3332	118.3332	0.165	0.0000	0.0000
2023/10/30	2033	02/05/2024		Bond Future	119.7319	119.7319	119.5318	119.5318	0.167	0.0000	0.0000
2023/10/30	2033	01/08/2024		Bond Future	122.4301	122.4301	122.2257	122.2257	0.167	0.0000	0.0000
2023/10/30	2033	07/11/2024		Bond Future	123.8998	123.8998	123.6902	123.6902	0.169	0.0000	0.0000
2023/10/30	2037	02/11/2023		Bond Future	12.5489	76.4369	12.6175	76.0863	0.547	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.56 Put	Bond Future	5333.5700	5.3336	5684.2300	5.6842	6.575	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.57 Put	Bond Future	5276.8600	5.2769	5627.5200	5.6275	6.645	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2037	02/11/2023	11.55 Put	Bond Future	5390.3400	5.3903	5741.0000	5.7410	6.505	0.0000	0.0000
2023/10/30	2037	02/11/2023	13.89 Call	Bond Future	6425.4900	6.4255	6074.8300	6.0748	5.457	0.0000	0.0000
2023/10/30	2037	02/11/2023	13.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2037	02/11/2023	12.52 Put	Bond Future	601.2600	0.6013	671.2900	0.6713	11.647	0.0000	0.0000
2023/10/30	2037	02/11/2023	12.52 Call	Bond Future	453.1100	0.4531	172.4800	0.1725	61.934	0.0000	0.0000
2023/10/30	2037	02/11/2023	12.02 Put	Bond Future	2790.5700	2.7906	3135.5500	3.1356	12.362	0.0000	0.0000
2023/10/30	2037	02/11/2023	12.02 Call	Bond Future	5.7200	0.0057	0.0400	0.0000	99.301	0.0000	0.0000
2023/10/30	2037	01/02/2024	13.93 Call	Bond Future	6448.0700	6.4481	6122.4000	6.1224	5.051	0.0000	0.0000
2023/10/30	2037	01/02/2024	13.93 Put	Bond Future	521.8600	0.5219	554.9800	0.5550	6.347	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.93 Call	Bond Future	2911.1000	2.9111	2664.7500	2.6648	8.462	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.93 Put	Bond Future	1654.5300	1.6545	1766.9700	1.7670	6.796	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.09 Put	Bond Future	3952.6800	3.9527	4184.7800	4.1848	5.872	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.09 Call	Bond Future	908.4300	0.9084	781.7400	0.7817	13.946	0.0000	0.0000
2023/10/30	2037	01/02/2024		Bond Future	12.6771	73.8659	12.7487	73.5071	0.564	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.32 Call	Bond Future	1326.6500	1.3267	1165.3100	1.1653	12.161	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.32 Put	Bond Future	3156.7600	3.1568	3354.2100	3.3542	6.255	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.33 Call	Bond Future	1347.4200	1.3474	1184.5500	1.1846	12.088	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.33 Put	Bond Future	3125.3800	3.1254	3321.3000	3.3213	6.269	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.31 Call	Bond Future	1306.0700	1.3061	1146.2600	1.1463	12.236	0.0000	0.0000
2023/10/30	2037	01/02/2024	12.31 Put	Bond Future	3188.3800	3.1884	3387.3600	3.3874	6.241	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2037	02/05/2024		Bond Future	12.8100	75.5096	12.8844	75.1430	0.581	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.44 Call	Bond Future	604.9000	0.6049	531.7200	0.5317	12.098	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.44 Put	Bond Future	7864.8500	7.8649	8158.3300	8.1583	3.732	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.45 Call	Bond Future	613.3400	0.6133	539.3700	0.5394	12.060	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.45 Put	Bond Future	7816.5900	7.8166	8109.2800	8.1093	3.744	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.43 Call	Bond Future	596.5600	0.5966	524.1500	0.5242	12.138	0.0000	0.0000
2023/10/30	2037	02/05/2024	11.43 Put	Bond Future	7913.2600	7.9133	8207.5100	8.2075	3.718	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.10 Call	Bond Future	1779.0200	1.7790	1640.4300	1.6404	7.790	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.10 Put	Bond Future	6088.6300	6.0886	6324.7500	6.3248	3.878	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.11 Call	Bond Future	1796.3500	1.7964	1656.8700	1.6569	7.765	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.11 Put	Bond Future	6053.2400	6.0532	6288.4700	6.2885	3.886	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.09 Call	Bond Future	1761.8000	1.7618	1624.1000	1.6241	7.816	0.0000	0.0000
2023/10/30	2037	01/08/2024	12.09 Put	Bond Future	6124.1800	6.1242	6361.1900	6.3612	3.870	0.0000	0.0000
2023/10/30	2037	01/08/2024		Bond Future	12.9518	72.9371	13.0294	72.5624	0.599	0.0000	0.0000
2023/10/30	2037	01/08/2024	13.82 Call	Bond Future	6172.4900	6.1725	5898.3200	5.8983	4.442	0.0000	0.0000
2023/10/30	2037	01/08/2024	13.82 Put	Bond Future	2133.8700	2.1339	2234.4100	2.2344	4.712	0.0000	0.0000
2023/10/30	2037	01/08/2024	13.17 Call	Bond Future	4224.2100	4.2242	3993.8000	3.9938	5.455	0.0000	0.0000
2023/10/30	2037	01/08/2024	13.17 Put	Bond Future	3177.0300	3.1770	3321.3300	3.3213	4.542	0.0000	0.0000
2023/10/30	2037	07/11/2024		Bond Future	13.1044	74.6850	13.1853	74.3015	0.618	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.58 Call	Bond Future	2709.5500	2.7096	2536.7600	2.5368	6.377	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.58 Put	Bond Future	5267.8300	5.2678	5478.5300	5.4785	4.000	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.59 Call	Bond Future	2730.2500	2.7303	2556.6500	2.5567	6.358	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.59 Put	Bond Future	5238.5200	5.2385	5448.4100	5.4484	4.007	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.57 Call	Bond Future	2689.2300	2.6892	2517.2600	2.5173	6.395	0.0000	0.0000
2023/10/30	2037	07/11/2024	12.57 Put	Bond Future	5297.5600	5.2976	5509.0800	5.5091	3.993	0.0000	0.0000
2023/10/30	2038	02/11/2023		Bond Future	124.1434	124.1434	125.4204	125.4204	1.029	0.0000	0.0000
2023/10/30	2038	01/02/2024		Bond Future	124.8896	124.8896	126.1945	126.1945	1.045	0.0000	0.0000
2023/10/30	2038	02/05/2024		Bond Future	127.6992	127.6992	129.0335	129.0335	1.045	0.0000	0.0000
2023/10/30	2038	01/08/2024		Bond Future	128.5099	128.5099	129.8742	129.8742	1.062	0.0000	0.0000
2023/10/30	2038	07/11/2024		Bond Future	131.6248	131.6248	133.0225	133.0225	1.062	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.50 Put	Bond Future	7362.6300	7.3626	7677.3600	7.6774	4.275	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.10 Put	Bond Future	3746.5900	3.7466	4060.5000	4.0605	8.379	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.10 Call	Bond Future	0.8200	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.97 Call	Bond Future	1254.1800	1.2542	885.2900	0.8853	29.413	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.97 Put	Bond Future	183.7600	0.1838	129.6000	0.1296	29.473	0.0000	0.0000
2023/10/30	2040	02/11/2023	13.10 Call	Bond Future	1826.7600	1.8268	1470.5300	1.4705	19.501	0.0000	0.0000
2023/10/30	2040	02/11/2023	13.10 Put	Bond Future	77.1100	0.0771	35.6100	0.0356	53.819	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2040	02/11/2023	13.90 Call	Bond Future	5716.5000	5.7165	5401.7300	5.4017	5.506	0.0000	0.0000
2023/10/30	2040	02/11/2023	13.90 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.59 Put	Bond Future	6803.7300	6.8037	7118.4600	7.1185	4.626	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.60 Put	Bond Future	6742.0000	6.7420	7056.7300	7.0567	4.668	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.58 Put	Bond Future	6865.5400	6.8655	7180.2700	7.1803	4.584	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.80 Put	Bond Future	5522.4100	5.5224	5837.1400	5.8371	5.699	0.0000	0.0000
2023/10/30	2040	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.60 Put	Bond Future	1123.2800	1.1233	1279.5000	1.2795	13.907	0.0000	0.0000
2023/10/30	2040	02/11/2023	12.60 Call	Bond Future	204.2900	0.2043	45.7800	0.0458	77.591	0.0000	0.0000
2023/10/30	2040	02/11/2023	13.64 Call	Bond Future	4466.9000	4.4669	4151.5300	4.1515	7.060	0.0000	0.0000
2023/10/30	2040	02/11/2023	13.64 Put	Bond Future	0.6500	0.0007	0.0100	0.0000	98.462	0.0000	0.0000
2023/10/30	2040	02/11/2023		Bond Future	12.7690	76.8286	12.8276	76.5138	0.459	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.34 Call	Bond Future	1009.4700	1.0095	886.6800	0.8867	12.164	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.34 Put	Bond Future	4063.6600	4.0637	4262.9500	4.2630	4.904	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.35 Call	Bond Future	1026.9900	1.0270	902.8300	0.9028	12.090	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.35 Put	Bond Future	4024.8100	4.0248	4222.7300	4.2227	4.917	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.33 Call	Bond Future	992.1400	0.9921	870.7200	0.8707	12.238	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.33 Put	Bond Future	4102.7600	4.1028	4303.4200	4.3034	4.891	0.0000	0.0000
2023/10/30	2040	01/02/2024		Bond Future	12.8990	74.0158	12.9601	73.6938	0.474	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.30 Put	Bond Future	4221.5800	4.2216	4426.3400	4.4263	4.850	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.30 Call	Bond Future	941.2800	0.9413	823.9600	0.8240	12.464	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.90 Put	Bond Future	2296.8200	2.2968	2420.6400	2.4206	5.391	0.0000	0.0000
2023/10/30	2040	01/02/2024	12.90 Call	Bond Future	2302.0000	2.3020	2103.7400	2.1037	8.613	0.0000	0.0000
2023/10/30	2040	01/02/2024	13.90 Call	Bond Future	5759.1400	5.7591	5474.3700	5.4744	4.945	0.0000	0.0000
2023/10/30	2040	01/02/2024	13.90 Put	Bond Future	749.9900	0.7500	787.3000	0.7873	4.975	0.0000	0.0000
2023/10/30	2040	02/05/2024		Bond Future	13.0331	75.6629	13.0966	75.3338	0.487	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.61 Call	Bond Future	596.2700	0.5963	531.4900	0.5315	10.864	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.61 Put	Bond Future	8627.2300	8.6272	8891.6100	8.8916	3.064	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.62 Call	Bond Future	604.7700	0.6048	539.2900	0.5393	10.827	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.62 Put	Bond Future	8574.6200	8.5746	8838.3000	8.8383	3.075	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.60 Call	Bond Future	587.8600	0.5879	523.7700	0.5238	10.902	0.0000	0.0000
2023/10/30	2040	02/05/2024	11.60 Put	Bond Future	8680.0100	8.6800	8945.0800	8.9451	3.054	0.0000	0.0000
2023/10/30	2040	01/08/2024	12.33 Call	Bond Future	1903.4100	1.9034	1774.7400	1.7747	6.760	0.0000	0.0000
2023/10/30	2040	01/08/2024	12.33 Put	Bond Future	6430.7900	6.4308	6638.4800	6.6385	3.230	0.0000	0.0000
2023/10/30	2040	01/08/2024	12.34 Call	Bond Future	1921.9800	1.9220	1792.5000	1.7925	6.737	0.0000	0.0000
2023/10/30	2040	01/08/2024	12.34 Put	Bond Future	6393.3000	6.3933	6600.1800	6.6002	3.236	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2040	01/08/2024	12.32 Call	Bond Future	1885.1700	1.8852	1757.3100	1.7573	6.782	0.0000	0.0000
2023/10/30	2040	01/08/2024	12.32 Put	Bond Future	6468.6800	6.4687	6677.1800	6.6772	3.223	0.0000	0.0000
2023/10/30	2040	01/08/2024		Bond Future	13.1759	72.8434	13.2421	72.5070	0.502	0.0000	0.0000
2023/10/30	2040	07/11/2024		Bond Future	13.3289	74.5887	13.3979	74.2445	0.518	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.85 Call	Bond Future	3103.0600	3.1031	2939.2600	2.9393	5.279	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.85 Put	Bond Future	5565.1100	5.5651	5745.5500	5.7456	3.242	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.86 Call	Bond Future	3125.0100	3.1250	2960.5000	2.9605	5.264	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.86 Put	Bond Future	5534.3100	5.5343	5714.0400	5.7140	3.248	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.84 Call	Bond Future	3080.8900	3.0809	2917.8000	2.9178	5.294	0.0000	0.0000
2023/10/30	2040	07/11/2024	12.84 Put	Bond Future	5595.7500	5.5958	5776.9000	5.7769	3.237	0.0000	0.0000
2023/10/30	2044	02/11/2023	12.00 Put	Bond Future	4867.2800	4.8673	5153.6900	5.1537	5.884	0.0000	0.0000
2023/10/30	2044	02/11/2023	12.00 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	2044	02/11/2023	12.75 Call	Bond Future	291.2000	0.2912	90.7500	0.0908	68.836	0.0000	0.0000
2023/10/30	2044	02/11/2023	12.75 Put	Bond Future	877.9100	0.8779	963.8900	0.9639	9.794	0.0000	0.0000
2023/10/30	2044	02/11/2023	13.00 Call	Bond Future	1001.8100	1.0018	661.2300	0.6612	33.996	0.0000	0.0000
2023/10/30	2044	02/11/2023	13.00 Put	Bond Future	251.9300	0.2519	197.7800	0.1978	21.494	0.0000	0.0000
2023/10/30	2044	02/11/2023		Bond Future	12.8588	72.9348	12.9124	72.6484	0.417	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.56 Put	Bond Future	7582.8500	7.5829	7869.2800	7.8693	3.777	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.57 Put	Bond Future	7519.3500	7.5194	7805.7800	7.8058	3.809	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	2044	02/11/2023	11.55 Put	Bond Future	7646.4400	7.6464	7932.8700	7.9329	3.746	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.28 Call	Bond Future	781.9400	0.7819	684.8800	0.6849	12.413	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.28 Put	Bond Future	4670.9200	4.6709	4867.0600	4.8671	4.199	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.29 Call	Bond Future	796.8400	0.7968	698.5500	0.6986	12.335	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.29 Put	Bond Future	4628.1900	4.6282	4823.1000	4.8231	4.211	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.27 Call	Bond Future	767.2200	0.7672	671.3900	0.6714	12.491	0.0000	0.0000
2023/10/30	2044	01/02/2024	12.27 Put	Bond Future	4713.9100	4.7139	4911.2800	4.9113	4.187	0.0000	0.0000
2023/10/30	2044	01/02/2024		Bond Future	12.9857	70.1614	13.0416	69.8682	0.430	0.0000	0.0000
2023/10/30	2044	01/02/2024	13.25 Call	Bond Future	3109.6900	3.1097	2898.1400	2.8981	6.803	0.0000	0.0000
2023/10/30	2044	01/02/2024	13.25 Put	Bond Future	1741.2800	1.7413	1822.9300	1.8229	4.689	0.0000	0.0000
2023/10/30	2044	02/05/2024		Bond Future	13.1161	71.7227	13.1742	71.4231	0.443	0.0000	0.0000
2023/10/30	2044	02/05/2024	11.66 Call	Bond Future	560.1400	0.5601	502.3500	0.5024	10.317	0.0000	0.0000
2023/10/30	2044	02/05/2024	11.66 Put	Bond Future	8847.7800	8.8478	9089.5600	9.0896	2.733	0.0000	0.0000
2023/10/30	2044	02/05/2024	11.67 Call	Bond Future	568.3600	0.5684	509.9300	0.5099	10.280	0.0000	0.0000
2023/10/30	2044	02/05/2024	11.67 Put	Bond Future	8793.5600	8.7936	9034.7000	9.0347	2.742	0.0000	0.0000
2023/10/30	2044	02/05/2024	11.65 Call	Bond Future	552.0200	0.5520	494.8600	0.4949	10.355	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	2044	02/05/2024	11.65 Put	Bond Future	8902.1800	8.9022	9144.5900	9.1446	2.723	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.29 Call	Bond Future	1701.6200	1.7016	1590.9400	1.5909	6.504	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.29 Put	Bond Future	6915.6000	6.9156	7111.0500	7.1111	2.826	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.30 Call	Bond Future	1718.9600	1.7190	1607.5300	1.6075	6.482	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.30 Put	Bond Future	6875.5300	6.8755	7070.2300	7.0702	2.832	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.28 Call	Bond Future	1684.4000	1.6844	1574.4500	1.5745	6.528	0.0000	0.0000
2023/10/30	2044	01/08/2024	12.28 Put	Bond Future	6955.8500	6.9559	7152.0300	7.1520	2.820	0.0000	0.0000
2023/10/30	2044	01/08/2024		Bond Future	13.2548	68.9405	13.3152	68.6344	0.456	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.91 Call	Bond Future	3089.6000	3.0896	2939.0400	2.9390	4.873	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.91 Put	Bond Future	5624.4600	5.6245	5787.2000	5.7872	2.893	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.92 Call	Bond Future	3111.6300	3.1116	2960.4200	2.9604	4.860	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.92 Put	Bond Future	5593.4900	5.5935	5755.5800	5.7556	2.898	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.90 Call	Bond Future	3067.6500	3.0677	2917.7400	2.9177	4.887	0.0000	0.0000
2023/10/30	2044	07/11/2024	12.90 Put	Bond Future	5655.5800	5.6556	5818.9700	5.8190	2.889	0.0000	0.0000
2023/10/30	2044	07/11/2024		Bond Future	13.4028	70.5922	13.4659	70.2789	0.470	0.0000	0.0000
2023/10/30	2046	02/11/2023		Bond Future	105.8449	105.8449	105.3634	105.3634	0.455	0.0000	0.0000
2023/10/30	2046	01/02/2024		Bond Future	108.2046	108.2046	107.7119	107.7119	0.455	0.0000	0.0000
2023/10/30	2046	02/05/2024		Bond Future	108.4902	108.4902	107.9863	107.9863	0.464	0.0000	0.0000
2023/10/30	2046	01/08/2024		Bond Future	110.9345	110.9345	110.4195	110.4195	0.464	0.0000	0.0000
2023/10/30	2046	07/11/2024		Bond Future	111.4227	111.4227	110.8946	110.8946	0.474	0.0000	0.0000
2023/10/30	2050	02/11/2023		Bond Future	106.8826	106.8826	107.0603	107.0603	0.166	0.0000	0.0000
2023/10/30	2050	01/02/2024		Bond Future	107.0119	107.0119	107.1930	107.1930	0.169	0.0000	0.0000
2023/10/30	2050	02/05/2024		Bond Future	109.4193	109.4193	109.6047	109.6047	0.169	0.0000	0.0000
2023/10/30	2050	01/08/2024		Bond Future	109.5816	109.5816	109.7713	109.7713	0.173	0.0000	0.0000
2023/10/30	2050	07/11/2024		Bond Future	112.2376	112.2376	112.4320	112.4320	0.173	0.0000	0.0000
2023/10/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	AL37	02/11/2023		Index Future	899.5240	899.5240	898.5340	898.5340	0.110	0.0000	0.0000
2023/10/30	AL37	01/02/2024		Index Future	919.3550	919.3550	918.3280	918.3280	0.112	0.0000	0.0000
2023/10/30	AL37	02/05/2024		Index Future	939.8200	939.8200	938.7740	938.7740	0.111	0.0000	0.0000
2023/10/30	AL37	01/08/2024		Index Future	960.7870	960.7870	959.7240	959.7240	0.111	0.0000	0.0000
2023/10/30	AL37	07/11/2024		Index Future	983.8660	983.8660	982.7850	982.7850	0.110	0.0000	0.0000
2023/10/30	AL7T	02/11/2023		Index Future	1012.4050	1012.4050	1009.3640	1009.3640	0.300	0.0000	0.0000
2023/10/30	AL7T	01/02/2024		Index Future	1034.7250	1034.7250	1031.6000	1031.6000	0.302	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	AL7T	02/05/2024	Index Future		1057.7580	1057.7580	1054.5680	1054.5680	0.302	0.0000	0.0000
2023/10/30	AL7T	01/08/2024	Index Future		1081.3570	1081.3570	1078.1010	1078.1010	0.301	0.0000	0.0000
2023/10/30	AL7T	07/11/2024	Index Future		1107.3320	1107.3320	1104.0070	1104.0070	0.300	0.0000	0.0000
2023/10/30	ALBI	02/11/2023	Index Future		886.1460	886.1460	883.6600	883.6600	0.281	0.0000	0.0000
2023/10/30	ALBI	01/02/2024	Index Future		905.6820	905.6820	903.1280	903.1280	0.282	0.0000	0.0000
2023/10/30	ALBI	02/05/2024	Index Future		925.8430	925.8430	923.2350	923.2350	0.282	0.0000	0.0000
2023/10/30	ALBI	01/08/2024	Index Future		946.4990	946.4990	943.8380	943.8380	0.281	0.0000	0.0000
2023/10/30	ALBI	07/11/2024	Index Future		969.2340	969.2340	966.5170	966.5170	0.280	0.0000	0.0000
2023/10/30	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/30	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/30	ES33	02/11/2023		Bond Future	13.0011	70.9844	13.0594	70.7351	0.448	0.0000
2023/10/30	ES33	01/02/2024		Bond Future	13.1640	72.5670	13.2250	72.3117	0.463	0.0000
2023/10/30	ES33	02/05/2024		Bond Future	13.3290	70.4002	13.3927	70.1393	0.478	0.0000
2023/10/30	ES33	01/08/2024		Bond Future	13.5013	71.9857	13.5679	71.7191	0.493	0.0000
2023/10/30	ES33	07/11/2024		Bond Future	13.7054	69.9247	13.7752	69.6518	0.510	0.0000
2023/10/30	ES42	02/11/2023		Bond Future	13.4450	66.8410	13.5085	66.5342	0.472	0.0000
2023/10/30	ES42	01/02/2024		Bond Future	13.5922	68.3312	13.6583	68.0172	0.487	0.0000
2023/10/30	ES42	02/05/2024		Bond Future	13.7465	65.6058	13.8154	65.2848	0.502	0.0000
2023/10/30	ES42	01/08/2024		Bond Future	13.9037	67.0828	13.9755	66.7547	0.516	0.0000
2023/10/30	ES42	07/11/2024		Bond Future	14.0860	64.4382	14.1612	64.1024	0.534	0.0000
2023/10/30	GOVI	02/11/2023		GOVI	873.2270	873.2270	870.7750	870.7750	0.281	0.0000
2023/10/30	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/30	GOVI	02/11/2023	885.81 Put	GOVI	125830.0000	12.5830	150350.0000	15.0350	19.487	0.0000
2023/10/30	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/30	GOVI	02/11/2023	885.82 Put	GOVI	125930.0000	12.5930	150450.0000	15.0450	19.471	0.0000
2023/10/30	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/30	GOVI	02/11/2023	885.80 Put	GOVI	125730.0000	12.5730	150250.0000	15.0250	19.502	0.0000
2023/10/30	GOVI	01/02/2024	879.99 Call	GOVI	124890.0000	12.4890	99690.0000	9.9690	20.178	0.0000
2023/10/30	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/30	GOVI	01/02/2024	880.00 Call	GOVI	124790.0000	12.4790	99590.0000	9.9590	20.194	0.0000
2023/10/30	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/30	GOVI	01/02/2024	879.98 Call	GOVI	124990.0000	12.4990	99790.0000	9.9790	20.162	0.0000
2023/10/30	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	GOVI	01/02/2024		GOVI	892.4790	892.4790	889.9590	889.9590	0.282	0.0000	0.0000
2023/10/30	GOVI	02/05/2024		GOVI	912.3450	912.3450	909.7730	909.7730	0.282	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.98 Put	GOVI	386350.0000	38.6350	412070.0000	41.2070	6.657	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.99 Put	GOVI	386450.0000	38.6450	412170.0000	41.2170	6.655	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	02/05/2024	950.97 Put	GOVI	386250.0000	38.6250	411970.0000	41.1970	6.659	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.38 Put	GOVI	106800.0000	10.6800	133050.0000	13.3050	24.579	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.39 Put	GOVI	106900.0000	10.6900	133150.0000	13.3150	24.556	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	01/08/2024	943.37 Put	GOVI	106700.0000	10.6700	132950.0000	13.2950	24.602	0.0000	0.0000
2023/10/30	GOVI	01/08/2024		GOVI	932.7000	932.7000	930.0750	930.0750	0.281	0.0000	0.0000
2023/10/30	GOVI	07/11/2024		GOVI	955.1040	955.1040	952.4240	952.4240	0.281	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.79 Call	GOVI	63140.0000	6.3140	36340.0000	3.6340	42.445	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.80 Call	GOVI	63040.0000	6.3040	36240.0000	3.6240	42.513	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.78 Call	GOVI	63240.0000	6.3240	36440.0000	3.6440	42.378	0.0000	0.0000
2023/10/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/30	IGOV	02/11/2023		Index Future	324.0840	324.0840	324.1850	324.1850	0.031	0.0000	0.0000
2023/10/30	IGOV	01/02/2024		Index Future	331.3090	331.3090	331.4070	331.4070	0.030	0.0000	0.0000
2023/10/30	IGOV	02/05/2024		Index Future	338.7630	338.7630	338.8640	338.8640	0.030	0.0000	0.0000
2023/10/30	IGOV	01/08/2024		Index Future	346.3970	346.3970	346.5040	346.5040	0.031	0.0000	0.0000
2023/10/30	IGOV	07/11/2024		Index Future	354.7990	354.7990	354.9110	354.9110	0.032	0.0000	0.0000
2023/10/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/30	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/30	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/10/30	JBAF	20/12/2023		Jibar Tradeable Future	8.4700	91.5300	8.4600	91.5400	0.118	0.0000	0.0000
2023/10/30	JBAF	17/01/2024		Jibar Tradeable Future	8.4700	91.5300	8.4600	91.5400	0.118	0.0000	0.0000
2023/10/30	JBAF	21/02/2024		Jibar Tradeable Future	8.4900	91.5100	8.4800	91.5200	0.118	0.0000	0.0000
2023/10/30	JBAF	20/03/2024		Jibar Tradeable Future	8.4800	91.5200	8.4800	91.5200	0.000	0.0000	0.0000
2023/10/30	JBAF	17/04/2024		Jibar Tradeable Future	8.4500	91.5500	8.4400	91.5600	0.118	0.0000	0.0000
2023/10/30	JBAF	19/06/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/10/30	JBAF	18/09/2024		Jibar Tradeable Future	8.3100	91.6900	8.3000	91.7000	0.120	0.0000	0.0000
2023/10/30	JBAF	18/12/2024		Jibar Tradeable Future	8.1700	91.8300	8.1600	91.8400	0.122	0.0000	0.0000
2023/10/30	JBAF	19/03/2025		Jibar Tradeable Future	8.1200	91.8800	8.1000	91.9000	0.246	0.0000	0.0000
2023/10/30	JBAF	18/06/2025		Jibar Tradeable Future	8.0400	91.9600	8.0300	91.9700	0.124	0.0000	0.0000
2023/10/30	JBAF	17/09/2025		Jibar Tradeable Future	8.0300	91.9700	8.0300	91.9700	0.000	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.70 Put	Bond Future	2721.1700	2.7212	3016.7500	3.0168	10.862	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.70 Call	Bond Future	6.0200	0.0060	0.0600	0.0001	99.003	0.0000	0.0000
2023/10/30	R035	02/11/2023	13.59 Call	Bond Future	6670.1900	6.6702	6368.6500	6.3687	4.521	0.0000	0.0000
2023/10/30	R035	02/11/2023	13.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R035	02/11/2023	12.24 Put	Bond Future	453.5700	0.4536	455.4700	0.4555	0.419	0.0000	0.0000
2023/10/30	R035	02/11/2023	12.24 Call	Bond Future	587.0500	0.5871	287.4100	0.2874	51.042	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.74 Put	Bond Future	2509.1900	2.5092	2800.9500	2.8010	11.628	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.74 Call	Bond Future	9.9400	0.0099	0.1600	0.0002	98.390	0.0000	0.0000
2023/10/30	R035	02/11/2023		Bond Future	12.2141	81.4486	12.2727	81.1471	0.480	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.42 Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.42 Put	Bond Future	4249.0300	4.2490	4550.5000	4.5505	7.095	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.43 Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.43 Put	Bond Future	4193.5700	4.1936	4495.0300	4.4950	7.189	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.41 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.41 Put	Bond Future	4304.5300	4.3045	4606.0100	4.6060	7.004	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	R035	02/11/2023	10.62 Put	Bond Future	8857.3700	8.8574	9158.9100	9.1589	3.404	0.0000	0.0000
2023/10/30	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.12 Put	Bond Future	5937.0500	5.9371	6238.5900	6.2386	5.079	0.0000	0.0000
2023/10/30	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R035	02/11/2023	12.85 Call	Bond Future	3191.3000	3.1913	2885.3300	2.8853	9.588	0.0000	0.0000
2023/10/30	R035	02/11/2023	12.85 Put	Bond Future	4.8500	0.0049	0.4200	0.0004	91.340	0.0000	0.0000
2023/10/30	R035	01/02/2024	10.62 Put	Bond Future	9512.4300	9.5124	9805.0700	9.8051	3.076	0.0000	0.0000
2023/10/30	R035	01/02/2024	10.62 Call	Bond Future	70.8400	0.0708	54.8700	0.0549	22.544	0.0000	0.0000
2023/10/30	R035	01/02/2024	11.12 Put	Bond Future	6794.6000	6.7946	7059.6100	7.0596	3.900	0.0000	0.0000
2023/10/30	R035	01/02/2024	11.12 Call	Bond Future	243.3100	0.2433	199.7100	0.1997	17.920	0.0000	0.0000
2023/10/30	R035	01/02/2024	13.46 Call	Bond Future	5945.0000	5.9450	5666.4200	5.6664	4.686	0.0000	0.0000
2023/10/30	R035	01/02/2024	13.46 Put	Bond Future	583.5000	0.5835	613.5300	0.6135	5.147	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.19 Call	Bond Future	1741.0600	1.7411	1572.6500	1.5727	9.673	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.19 Put	Bond Future	2532.7100	2.5327	2672.9100	2.6729	5.536	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.20 Call	Bond Future	1765.4800	1.7655	1595.7700	1.5958	9.613	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.20 Put	Bond Future	2505.9000	2.5059	2644.8000	2.6448	5.543	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.18 Call	Bond Future	1716.9900	1.7170	1549.8700	1.5499	9.733	0.0000	0.0000
2023/10/30	R035	01/02/2024	12.18 Put	Bond Future	2559.9300	2.5599	2701.4200	2.7014	5.527	0.0000	0.0000
2023/10/30	R035	01/02/2024		Bond Future	12.3455	83.2442	12.4067	82.9356	0.496	0.0000	0.0000
2023/10/30	R035	02/05/2024		Bond Future	12.4708	80.5845	12.5345	80.2691	0.511	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.20 Call	Bond Future	677.7100	0.6777	606.5600	0.6066	10.499	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.20 Put	Bond Future	7350.0500	7.3501	7594.3000	7.5943	3.323	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.21 Call	Bond Future	686.9200	0.6869	615.0500	0.6151	10.463	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.21 Put	Bond Future	7303.7500	7.3038	7547.2800	7.5473	3.334	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.19 Call	Bond Future	668.6000	0.6686	598.1700	0.5982	10.534	0.0000	0.0000
2023/10/30	R035	02/05/2024	11.19 Put	Bond Future	7396.5100	7.3965	7641.4800	7.6415	3.312	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.80 Call	Bond Future	1806.5000	1.8065	1683.0300	1.6830	6.835	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.80 Put	Bond Future	5840.1700	5.8402	6038.9600	6.0390	3.404	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.81 Call	Bond Future	1824.1800	1.8242	1699.9200	1.6999	6.812	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.81 Put	Bond Future	5805.7300	5.8057	6003.7300	6.0037	3.410	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.79 Call	Bond Future	1788.9300	1.7889	1666.2300	1.6662	6.859	0.0000	0.0000
2023/10/30	R035	01/08/2024	11.79 Put	Bond Future	5874.7600	5.8748	6074.3200	6.0743	3.397	0.0000	0.0000
2023/10/30	R035	01/08/2024		Bond Future	12.6010	82.3812	12.6675	82.0589	0.527	0.0000	0.0000
2023/10/30	R035	07/11/2024		Bond Future	12.7575	79.8393	12.8271	79.5095	0.545	0.0000	0.0000
2023/10/30	R035	07/11/2024	12.18 Call	Bond Future	2484.4200	2.4844	2339.6000	2.3396	5.829	0.0000	0.0000
2023/10/30	R035	07/11/2024	12.18 Put	Bond Future	5298.6600	5.2987	5483.6500	5.4837	3.491	0.0000	0.0000
2023/10/30	R035	07/11/2024	12.19 Call	Bond Future	2504.0000	2.5040	2358.4700	2.3585	5.812	0.0000	0.0000
2023/10/30	R035	07/11/2024	12.19 Put	Bond Future	5268.3200	5.2683	5452.6000	5.4526	3.498	0.0000	0.0000
2023/10/30	R035	07/11/2024	12.17 Call	Bond Future	2464.6100	2.4646	2320.5100	2.3205	5.847	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	R035	07/11/2024	12.17 Put	Bond Future	5328.8100	5.3288	5514.5200	5.5145	3.485	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.82 Call	Bond Future	854.3900	0.8544	497.5000	0.4975	41.771	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.82 Put	Bond Future	634.6300	0.6346	547.3000	0.5473	13.761	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.83 Call	Bond Future	893.6200	0.8936	532.4200	0.5324	40.420	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.83 Put	Bond Future	604.3200	0.6043	512.6800	0.5127	15.164	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.81 Call	Bond Future	816.1000	0.8161	463.9800	0.4640	43.147	0.0000	0.0000
2023/10/30	R053	02/11/2023	12.81 Put	Bond Future	665.9700	0.6660	583.4100	0.5834	12.397	0.0000	0.0000
2023/10/30	R053	02/11/2023		Bond Future	12.7885	92.3174	12.8272	92.0479	0.302	0.0000	0.0000
2023/10/30	R053	01/02/2024		Bond Future	12.9119	94.3527	12.9522	94.0767	0.312	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.93 Call	Bond Future	3124.4900	3.1245	2934.6100	2.9346	6.077	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.93 Put	Bond Future	3000.1200	3.0001	3086.1900	3.0862	2.869	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.94 Call	Bond Future	3161.6400	3.1616	2970.7400	2.9707	6.038	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.94 Put	Bond Future	2968.8400	2.9688	3053.8900	3.0539	2.865	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.92 Call	Bond Future	3087.5300	3.0875	2898.6900	2.8987	6.116	0.0000	0.0000
2023/10/30	R053	01/02/2024	12.92 Put	Bond Future	3031.6800	3.0317	3118.7900	3.1188	2.873	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.03 Call	Bond Future	4224.9600	4.2250	4045.4500	4.0455	4.249	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.03 Put	Bond Future	4281.1300	4.2811	4383.6300	4.3836	2.394	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.04 Call	Bond Future	4261.4300	4.2614	4081.1800	4.0812	4.230	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.04 Put	Bond Future	4250.1800	4.2502	4351.9400	4.3519	2.394	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.02 Call	Bond Future	4188.3400	4.1883	4009.5900	4.0096	4.268	0.0000	0.0000
2023/10/30	R053	02/05/2024	13.02 Put	Bond Future	4312.0300	4.3120	4415.2900	4.4153	2.395	0.0000	0.0000
2023/10/30	R053	02/05/2024		Bond Future	13.0383	90.5877	13.0803	90.3056	0.322	0.0000	0.0000
2023/10/30	R053	01/08/2024		Bond Future	13.1688	92.6068	13.2125	92.3187	0.332	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.14 Call	Bond Future	5008.2000	5.0082	4831.8200	4.8318	3.522	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.14 Put	Bond Future	5199.0800	5.1991	5310.8000	5.3108	2.149	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.15 Call	Bond Future	5043.4200	5.0434	4866.4200	4.8664	3.510	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.15 Put	Bond Future	5167.9400	5.1679	5279.0400	5.2790	2.150	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.13 Call	Bond Future	4973.0700	4.9731	4797.3100	4.7973	3.534	0.0000	0.0000
2023/10/30	R053	01/08/2024	13.13 Put	Bond Future	5230.4100	5.2304	5342.7500	5.3428	2.148	0.0000	0.0000
2023/10/30	R053	07/11/2024		Bond Future	13.3182	88.9533	13.3639	88.6586	0.343	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.80 Call	Bond Future	4047.0000	4.0470	3899.1400	3.8991	3.654	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.80 Put	Bond Future	7526.2700	7.5263	7673.1800	7.6732	1.952	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.81 Call	Bond Future	4075.4800	4.0755	3927.0100	3.9270	3.643	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.81 Put	Bond Future	7485.1900	7.4852	7631.4900	7.6315	1.955	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.79 Call	Bond Future	4018.6100	4.0186	3871.3700	3.8714	3.664	0.0000	0.0000
2023/10/30	R053	07/11/2024	12.79 Put	Bond Future	7567.5300	7.5675	7715.0600	7.7151	1.950	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.39 Call	Bond Future	320.2500	0.3203	226.1700	0.2262	29.377	0.0000	0.0000

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2023/10/30	R186	02/11/2023	9.39 Put	Bond Future	142.1100	0.1421	100.5900	0.1006	29.217	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.40 Call	Bond Future	338.1200	0.3381	243.9400	0.2439	27.854	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.40 Put	Bond Future	132.9600	0.1330	91.3400	0.0913	31.303	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.38 Call	Bond Future	302.8500	0.3029	209.0900	0.2091	30.959	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.38 Put	Bond Future	151.7400	0.1517	110.5400	0.1105	27.152	0.0000	0.0000
2023/10/30	R186	02/11/2023		Bond Future	9.3242	107.0869	9.3436	107.0344	0.208	0.0000	0.0000
2023/10/30	R186	02/11/2023	10.42 Call	Bond Future	2915.1500	2.9152	2862.5900	2.8626	1.803	0.0000	0.0000
2023/10/30	R186	02/11/2023	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.15 Put	Bond Future	520.2500	0.5203	536.7000	0.5367	3.162	0.0000	0.0000
2023/10/30	R186	02/11/2023	9.15 Call	Bond Future	47.1700	0.0472	11.0600	0.0111	76.553	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.51 Call	Bond Future	1033.4800	1.0335	989.7200	0.9897	4.234	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.51 Put	Bond Future	658.2900	0.6583	668.7900	0.6688	1.595	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.52 Call	Bond Future	1048.7800	1.0488	1004.7800	1.0048	4.195	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.52 Put	Bond Future	648.5700	0.6486	658.8300	0.6588	1.582	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.50 Call	Bond Future	1018.4900	1.0185	974.9800	0.9750	4.272	0.0000	0.0000
2023/10/30	R186	01/02/2024	9.50 Put	Bond Future	668.3300	0.6683	679.0800	0.6791	1.608	0.0000	0.0000
2023/10/30	R186	01/02/2024		Bond Future	9.3604	104.1381	9.3820	104.0838	0.231	0.0000	0.0000
2023/10/30	R186	02/05/2024		Bond Future	9.3941	106.4559	9.4180	106.4006	0.254	0.0000	0.0000
2023/10/30	R186	02/05/2024	10.40 Call	Bond Future	2734.5400	2.7345	2684.1900	2.6842	1.841	0.0000	0.0000
2023/10/30	R186	02/05/2024	10.40 Put	Bond Future	437.4000	0.4374	442.4000	0.4424	1.143	0.0000	0.0000
2023/10/30	R186	02/05/2024	9.73 Put	Bond Future	804.3200	0.8043	817.1200	0.8171	1.591	0.0000	0.0000
2023/10/30	R186	02/05/2024	9.73 Call	Bond Future	1578.8600	1.5789	1536.3100	1.5363	2.695	0.0000	0.0000
2023/10/30	R186	02/05/2024	8.00 Call	Bond Future	123.8400	0.1238	114.7100	0.1147	7.372	0.0000	0.0000
2023/10/30	R186	02/05/2024	8.00 Put	Bond Future	3419.1100	3.4191	3465.3300	3.4653	1.352	0.0000	0.0000
2023/10/30	R186	02/05/2024	8.01 Call	Bond Future	125.8300	0.1258	116.5800	0.1166	7.351	0.0000	0.0000
2023/10/30	R186	02/05/2024	8.01 Put	Bond Future	3396.9800	3.3970	3443.0800	3.4431	1.357	0.0000	0.0000
2023/10/30	R186	02/05/2024	7.99 Call	Bond Future	121.8800	0.1219	112.8600	0.1129	7.401	0.0000	0.0000
2023/10/30	R186	02/05/2024	7.99 Put	Bond Future	3441.2700	3.4413	3487.6000	3.4876	1.346	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.69 Call	Bond Future	510.4100	0.5104	488.9800	0.4890	4.199	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.69 Put	Bond Future	2098.1700	2.0982	2133.0800	2.1331	1.664	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.70 Call	Bond Future	517.8000	0.5178	496.1800	0.4962	4.175	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.70 Put	Bond Future	2083.9800	2.0840	2118.7000	2.1187	1.666	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.68 Call	Bond Future	503.0900	0.5031	481.8500	0.4819	4.222	0.0000	0.0000
2023/10/30	R186	01/08/2024	8.68 Put	Bond Future	2112.4300	2.1124	2147.5300	2.1475	1.662	0.0000	0.0000
2023/10/30	R186	01/08/2024		Bond Future	9.4331	103.5201	9.4597	103.4638	0.282	0.0000	0.0000
2023/10/30	R186	07/11/2024	9.14 Call	Bond Future	979.0500	0.9791	949.8900	0.9499	2.978	0.0000	0.0000
2023/10/30	R186	07/11/2024	9.14 Put	Bond Future	1641.1000	1.6411	1669.3600	1.6694	1.722	0.0000	0.0000
2023/10/30	R186	07/11/2024	9.15 Call	Bond Future	988.6400	0.9886	959.3300	0.9593	2.965	0.0000	0.0000
2023/10/30	R186	07/11/2024	9.15 Put	Bond Future	1631.5900	1.6316	1659.7000	1.6597	1.723	0.0000	0.0000

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2023/10/30	R186	07/11/2024	9.13 Call	Bond Future	969.5000	0.9695	940.5000	0.9405	2.991	0.0000	0.0000
2023/10/30	R186	07/11/2024	9.13 Put	Bond Future	1650.6600	1.6507	1679.0800	1.6791	1.722	0.0000	0.0000
2023/10/30	R186	07/11/2024		Bond Future	9.4880	106.0028	9.5183	105.9454	0.320	0.0000	0.0000
2023/10/30	R197	02/11/2023		Bond Future	342.8628	342.8628	342.8426	342.8426	0.006	0.0000	0.0000
2023/10/30	R202	02/11/2023		Bond Future	251.2926	251.2926	251.2909	251.2909	0.001	0.0000	0.0000
2023/10/30	R202	01/02/2024		Bond Future	251.9206	251.9206	251.9176	251.9176	0.001	0.0000	0.0000
2023/10/30	R202	02/05/2024		Bond Future	257.5881	257.5881	257.5854	257.5854	0.001	0.0000	0.0000
2023/10/30	R202	01/08/2024		Bond Future	258.2988	258.2988	258.2963	258.2963	0.001	0.0000	0.0000
2023/10/30	R202	07/11/2024		Bond Future	264.5603	264.5603	264.5584	264.5584	0.001	0.0000	0.0000
2023/10/30	R209	02/11/2023		Bond Future	12.2979	62.6565	12.3567	62.3926	0.478	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.34 Put	Bond Future	4529.2100	4.5292	4793.1000	4.7931	5.826	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.35 Put	Bond Future	4479.5900	4.4796	4743.4800	4.7435	5.891	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R209	02/11/2023	11.33 Put	Bond Future	4578.8800	4.5789	4842.7700	4.8428	5.763	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.13 Call	Bond Future	1276.8800	1.2769	1143.3700	1.1434	10.456	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.13 Put	Bond Future	2542.0300	2.5420	2678.5000	2.6785	5.369	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.14 Call	Bond Future	1296.1300	1.2961	1161.4500	1.1615	10.391	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.14 Put	Bond Future	2515.7000	2.5157	2651.0000	2.6510	5.378	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.12 Call	Bond Future	1257.6500	1.2577	1125.3200	1.1253	10.522	0.0000	0.0000
2023/10/30	R209	01/02/2024	12.12 Put	Bond Future	2568.4400	2.5684	2706.0900	2.7061	5.359	0.0000	0.0000
2023/10/30	R209	01/02/2024		Bond Future	12.4113	64.0378	12.4724	63.7679	0.492	0.0000	0.0000
2023/10/30	R209	02/05/2024		Bond Future	12.5276	62.3099	12.5910	62.0340	0.506	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.18 Call	Bond Future	528.1900	0.5282	470.8900	0.4709	10.848	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.18 Put	Bond Future	6824.5300	6.8245	7043.1700	7.0432	3.204	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.19 Call	Bond Future	535.5000	0.5355	477.6000	0.4776	10.812	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.19 Put	Bond Future	6781.9400	6.7819	6999.9800	7.0000	3.215	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.17 Call	Bond Future	520.8400	0.5208	464.1500	0.4642	10.884	0.0000	0.0000
2023/10/30	R209	02/05/2024	11.17 Put	Bond Future	6867.1400	6.8671	7086.3900	7.0864	3.193	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.79 Call	Bond Future	1506.8800	1.5069	1402.0600	1.4021	6.956	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.79 Put	Bond Future	5356.1900	5.3562	5533.3000	5.5333	3.307	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.80 Call	Bond Future	1521.9800	1.5220	1416.4600	1.4165	6.933	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.80 Put	Bond Future	5324.5600	5.3246	5500.9700	5.5010	3.313	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.78 Call	Bond Future	1491.8800	1.4919	1387.7400	1.3877	6.980	0.0000	0.0000
2023/10/30	R209	01/08/2024	11.78 Put	Bond Future	5387.9600	5.3880	5565.7500	5.5658	3.300	0.0000	0.0000
2023/10/30	R209	01/08/2024		Bond Future	12.6483	63.6990	12.7141	63.4171	0.520	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/30	R209	07/11/2024		Bond Future	12.7873	62.0690	12.8558	61.7804	0.536	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.22 Call	Bond Future	2263.2700	2.2633	2134.1900	2.1342	5.703	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.22 Put	Bond Future	4726.3200	4.7263	4885.8200	4.8858	3.375	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.23 Call	Bond Future	2280.8200	2.2808	2151.1100	2.1511	5.687	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.23 Put	Bond Future	4699.2900	4.6993	4858.1600	4.8582	3.381	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.21 Call	Bond Future	2245.5400	2.2455	2117.0900	2.1171	5.720	0.0000	0.0000
2023/10/30	R209	07/11/2024	12.21 Put	Bond Future	4753.2200	4.7532	4913.3500	4.9134	3.369	0.0000	0.0000
2023/10/30	R210	02/11/2023		Bond Future	224.5114	224.5114	223.8676	223.8676	0.287	0.0000	0.0000
2023/10/30	R210	01/02/2024		Bond Future	229.5168	229.5168	228.8575	228.8575	0.287	0.0000	0.0000
2023/10/30	R210	02/05/2024		Bond Future	231.4229	231.4229	230.7487	230.7487	0.291	0.0000	0.0000
2023/10/30	R210	01/08/2024		Bond Future	236.6374	236.6374	235.9486	235.9486	0.291	0.0000	0.0000
2023/10/30	R210	07/11/2024		Bond Future	239.0383	239.0383	238.3319	238.3319	0.296	0.0000	0.0000
2023/10/30	R213	02/11/2023		Bond Future	11.2330	80.5557	11.2818	80.3498	0.434	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.12 Call	Bond Future	202.8100	0.2028	61.5200	0.0615	69.666	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.12 Put	Bond Future	682.5600	0.6826	747.2200	0.7472	9.473	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.13 Call	Bond Future	217.7300	0.2177	69.4700	0.0695	68.094	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.13 Put	Bond Future	654.8900	0.6549	712.5800	0.7126	8.809	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.11 Call	Bond Future	188.5700	0.1886	54.2700	0.0543	71.220	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.11 Put	Bond Future	710.9400	0.7109	782.5900	0.7826	10.078	0.0000	0.0000
2023/10/30	R213	02/11/2023	12.70 Call	Bond Future	5906.6800	5.9067	5700.7300	5.7007	3.487	0.0000	0.0000
2023/10/30	R213	02/11/2023	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.44 Put	Bond Future	133.1700	0.1332	83.9500	0.0840	36.960	0.0000	0.0000
2023/10/30	R213	02/11/2023	11.44 Call	Bond Future	1002.1200	1.0021	746.9500	0.7470	25.463	0.0000	0.0000
2023/10/30	R213	02/11/2023	10.94 Put	Bond Future	1290.5500	1.2906	1460.4000	1.4604	13.161	0.0000	0.0000
2023/10/30	R213	02/11/2023	10.94 Call	Bond Future	39.2700	0.0393	3.1700	0.0032	91.928	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.71 Call	Bond Future	2629.0800	2.6291	2469.3100	2.4693	6.077	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.71 Put	Bond Future	1148.7700	1.1488	1199.8600	1.1999	4.447	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.72 Call	Bond Future	2655.4400	2.6554	2495.0300	2.4950	6.041	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.72 Put	Bond Future	1134.9300	1.1349	1185.3800	1.1854	4.445	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.70 Call	Bond Future	2602.6600	2.6027	2443.5500	2.4436	6.113	0.0000	0.0000
2023/10/30	R213	01/02/2024	11.70 Put	Bond Future	1162.5800	1.1626	1214.3300	1.2143	4.451	0.0000	0.0000
2023/10/30	R213	01/02/2024		Bond Future	11.3462	82.3316	11.3975	82.1208	0.452	0.0000	0.0000
2023/10/30	R213	02/05/2024		Bond Future	11.4534	80.6050	11.5072	80.3895	0.470	0.0000	0.0000
2023/10/30	R213	02/05/2024	10.29 Call	Bond Future	578.6900	0.5787	525.3800	0.5254	9.212	0.0000	0.0000
2023/10/30	R213	02/05/2024	10.29 Put	Bond Future	5424.4500	5.4245	5586.6200	5.5866	2.990	0.0000	0.0000
2023/10/30	R213	02/05/2024	10.30 Call	Bond Future	585.7600	0.5858	531.9500	0.5320	9.186	0.0000	0.0000
2023/10/30	R213	02/05/2024	10.30 Put	Bond Future	5388.3100	5.3883	5549.9800	5.5500	3.000	0.0000	0.0000
2023/10/30	R213	02/05/2024	10.28 Call	Bond Future	571.8600	0.5719	519.0200	0.5190	9.240	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	R213	02/05/2024	10.28 Put	Bond Future	5460.8500	5.4609	5623.4900	5.6235	2.978	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.87 Call	Bond Future	1536.1300	1.5361	1446.0100	1.4460	5.867	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.87 Put	Bond Future	4312.6100	4.3126	4442.5900	4.4426	3.014	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.88 Call	Bond Future	1550.5400	1.5505	1459.8800	1.4599	5.847	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.88 Put	Bond Future	4286.2800	4.2863	4415.7200	4.4157	3.020	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.86 Call	Bond Future	1522.0700	1.5221	1432.4800	1.4325	5.886	0.0000	0.0000
2023/10/30	R213	01/08/2024	10.86 Put	Bond Future	4339.3200	4.3393	4469.8300	4.4698	3.008	0.0000	0.0000
2023/10/30	R213	01/08/2024		Bond Future	11.5660	82.4024	11.6224	82.1823	0.488	0.0000	0.0000
2023/10/30	R213	07/11/2024		Bond Future	11.7077	80.8161	11.7674	80.5909	0.509	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.22 Call	Bond Future	2156.9300	2.1569	2052.2800	2.0523	4.852	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.22 Put	Bond Future	4029.0800	4.0291	4149.6200	4.1496	2.992	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.23 Call	Bond Future	2173.5200	2.1735	2068.3900	2.0684	4.837	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.23 Put	Bond Future	4006.7400	4.0067	4126.8000	4.1268	2.996	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.21 Call	Bond Future	2140.7200	2.1407	2036.5600	2.0366	4.866	0.0000	0.0000
2023/10/30	R213	07/11/2024	11.21 Put	Bond Future	4051.8300	4.0518	4172.8600	4.1729	2.987	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.46 Put	Bond Future	5551.7600	5.5518	5841.2000	5.8412	5.213	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.47 Put	Bond Future	5499.1700	5.4992	5788.6100	5.7886	5.263	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R214	02/11/2023	11.45 Put	Bond Future	5604.4100	5.6044	5893.8500	5.8939	5.165	0.0000	0.0000
2023/10/30	R214	02/11/2023		Bond Future	12.5932	58.6542	12.6569	58.3647	0.506	0.0000	0.0000
2023/10/30	R214	01/02/2024		Bond Future	12.7116	59.9473	12.7778	59.6512	0.521	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.15 Call	Bond Future	834.9100	0.8349	725.6600	0.7257	13.085	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.15 Put	Bond Future	3446.3300	3.4463	3633.1700	3.6332	5.421	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.16 Call	Bond Future	849.6000	0.8496	739.1000	0.7391	13.006	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.16 Put	Bond Future	3412.8900	3.4129	3598.4800	3.5985	5.438	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.14 Call	Bond Future	820.2700	0.8203	712.2800	0.7123	13.165	0.0000	0.0000
2023/10/30	R214	01/02/2024	12.14 Put	Bond Future	3479.8700	3.4799	3667.9700	3.6680	5.405	0.0000	0.0000
2023/10/30	R214	02/05/2024		Bond Future	12.8237	57.9765	12.8923	57.6739	0.535	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.47 Call	Bond Future	532.4500	0.5325	471.0800	0.4711	11.526	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.47 Put	Bond Future	7059.8700	7.0599	7301.1200	7.3011	3.417	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.48 Call	Bond Future	540.0700	0.5401	478.0400	0.4780	11.486	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.48 Put	Bond Future	7015.1100	7.0151	7255.7000	7.2557	3.430	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.46 Call	Bond Future	524.9100	0.5249	464.2100	0.4642	11.564	0.0000	0.0000
2023/10/30	R214	02/05/2024	11.46 Put	Bond Future	7104.7700	7.1048	7346.6900	7.3467	3.405	0.0000	0.0000
2023/10/30	R214	02/05/2024	13.52 Call	Bond Future	4474.8000	4.4748	4248.5700	4.2486	5.056	0.0000	0.0000
2023/10/30	R214	02/05/2024	13.52 Put	Bond Future	1517.8200	1.5178	1594.2100	1.5942	5.033	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	R214	02/05/2024	12.87 Call	Bond Future	2733.8000	2.7338	2553.6500	2.5537	6.590	0.0000	0.0000
2023/10/30	R214	02/05/2024	12.87 Put	Bond Future	2529.2600	2.5293	2651.7300	2.6517	4.842	0.0000	0.0000
2023/10/30	R214	02/05/2024	12.12 Put	Bond Future	4492.9500	4.4930	4682.9800	4.6830	4.230	0.0000	0.0000
2023/10/30	R214	02/05/2024	12.12 Call	Bond Future	1237.0400	1.2370	1124.4500	1.1245	9.102	0.0000	0.0000
2023/10/30	R214	02/05/2024	12.14 Put	Bond Future	4427.7600	4.4278	4615.9400	4.6159	4.250	0.0000	0.0000
2023/10/30	R214	02/05/2024	12.14 Call	Bond Future	1268.3600	1.2684	1153.9200	1.1539	9.023	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.17 Call	Bond Future	1697.2500	1.6973	1575.7900	1.5758	7.156	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.17 Put	Bond Future	5217.8700	5.2179	5405.6700	5.4057	3.599	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.18 Call	Bond Future	1713.4600	1.7135	1591.2500	1.5913	7.132	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.18 Put	Bond Future	5186.1400	5.1861	5373.1900	5.3732	3.607	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.16 Call	Bond Future	1680.9400	1.6809	1560.2400	1.5602	7.181	0.0000	0.0000
2023/10/30	R214	01/08/2024	12.16 Put	Bond Future	5249.5600	5.2496	5438.1200	5.4381	3.592	0.0000	0.0000
2023/10/30	R214	01/08/2024		Bond Future	12.9390	59.2692	13.0101	58.9599	0.550	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.61 Call	Bond Future	2624.3300	2.6243	2474.0500	2.4741	5.726	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.61 Put	Bond Future	4679.0700	4.6791	4845.3000	4.8453	3.553	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.62 Call	Bond Future	2643.2300	2.6432	2492.2800	2.4923	5.711	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.62 Put	Bond Future	4652.5400	4.6525	4818.1000	4.8181	3.558	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.60 Call	Bond Future	2605.5100	2.6055	2455.8900	2.4559	5.742	0.0000	0.0000
2023/10/30	R214	07/11/2024	12.60 Put	Bond Future	4705.7200	4.7057	4872.6100	4.8726	3.547	0.0000	0.0000
2023/10/30	R214	07/11/2024		Bond Future	13.0749	57.3819	13.1488	57.0654	0.566	0.0000	0.0000
2023/10/30	R248	02/11/2023		Bond Future	12.7687	71.6915	12.8274	71.3724	0.460	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.48 Put	Bond Future	7719.3000	7.7193	8038.3400	8.0383	4.133	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.49 Put	Bond Future	7653.7000	7.6537	7972.7400	7.9727	4.168	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.47 Put	Bond Future	7784.9900	7.7850	8104.0300	8.1040	4.098	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.80 Put	Bond Future	5667.1200	5.6671	5986.1600	5.9862	5.630	0.0000	0.0000
2023/10/30	R248	02/11/2023	11.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	R248	02/11/2023	12.50 Put	Bond Future	1592.4700	1.5925	1825.6100	1.8256	14.640	0.0000	0.0000
2023/10/30	R248	02/11/2023	12.50 Call	Bond Future	97.7000	0.0977	11.8000	0.0118	87.922	0.0000	0.0000
2023/10/30	R248	02/11/2023	13.60 Call	Bond Future	4289.0800	4.2891	3968.9500	3.9690	7.464	0.0000	0.0000
2023/10/30	R248	02/11/2023	13.60 Put	Bond Future	1.1200	0.0011	0.0300	0.0000	97.321	0.0000	0.0000
2023/10/30	R248	01/02/2024		Bond Future	12.8954	73.2720	12.9565	72.9455	0.474	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.15 Call	Bond Future	728.6100	0.7286	629.5000	0.6295	13.603	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.15 Put	Bond Future	4940.6600	4.9407	5168.0100	5.1680	4.602	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.16 Call	Bond Future	743.0000	0.7430	642.5500	0.6426	13.520	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.16 Put	Bond Future	4895.5600	4.8956	5121.5700	5.1216	4.617	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	R248	01/02/2024	12.14 Call	Bond Future	714.3000	0.7143	616.5200	0.6165	13.689	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.14 Put	Bond Future	4985.9200	4.9859	5214.6000	5.2146	4.587	0.0000	0.0000
2023/10/30	R248	01/02/2024	11.50 Put	Bond Future	8447.0900	8.4471	8739.1700	8.7392	3.458	0.0000	0.0000
2023/10/30	R248	01/02/2024	11.50 Call	Bond Future	179.3500	0.1794	144.9700	0.1450	19.169	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.30 Put	Bond Future	4293.4000	4.2934	4500.2200	4.5002	4.817	0.0000	0.0000
2023/10/30	R248	01/02/2024	12.30 Call	Bond Future	964.8500	0.9649	845.2100	0.8452	12.400	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.37 Call	Bond Future	3863.1000	3.8631	3611.2400	3.6112	6.520	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.37 Put	Bond Future	1399.2600	1.3993	1473.8600	1.4739	5.331	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.10 Call	Bond Future	2961.7300	2.9617	2736.5400	2.7365	7.603	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.10 Put	Bond Future	1879.8100	1.8798	1981.0800	1.9811	5.387	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.90 Call	Bond Future	5812.1000	5.8121	5523.9400	5.5239	4.958	0.0000	0.0000
2023/10/30	R248	01/02/2024	13.90 Put	Bond Future	777.9200	0.7779	816.2200	0.8162	4.923	0.0000	0.0000
2023/10/30	R248	02/05/2024		Bond Future	13.0156	70.4538	13.0791	70.1201	0.488	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.47 Call	Bond Future	502.5000	0.5025	445.5400	0.4455	11.335	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.47 Put	Bond Future	9603.4400	9.6034	9880.1400	9.8801	2.881	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.48 Call	Bond Future	510.1600	0.5102	452.5300	0.4525	11.296	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.48 Put	Bond Future	9545.5400	9.5455	9821.5700	9.8216	2.892	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.46 Call	Bond Future	494.9300	0.4949	438.6300	0.4386	11.375	0.0000	0.0000
2023/10/30	R248	02/05/2024	11.46 Put	Bond Future	9661.5300	9.6615	9938.8900	9.9389	2.871	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.31 Call	Bond Future	1963.7100	1.9637	1831.9900	1.8320	6.708	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.31 Put	Bond Future	6519.7800	6.5198	6728.9900	6.7290	3.209	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.32 Call	Bond Future	1982.9600	1.9830	1850.4000	1.8504	6.685	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.32 Put	Bond Future	6480.9300	6.4809	6689.3000	6.6893	3.215	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.30 Call	Bond Future	1944.5600	1.9446	1813.6700	1.8137	6.731	0.0000	0.0000
2023/10/30	R248	01/08/2024	12.30 Put	Bond Future	6558.8100	6.5588	6768.8500	6.7689	3.202	0.0000	0.0000
2023/10/30	R248	01/08/2024		Bond Future	13.1396	72.0245	13.2057	71.6836	0.503	0.0000	0.0000
2023/10/30	R248	07/11/2024		Bond Future	13.2854	69.2975	13.3544	68.9486	0.519	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.79 Call	Bond Future	3189.2900	3.1893	3022.5300	3.0225	5.229	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.79 Put	Bond Future	5794.7500	5.7948	5976.9100	5.9769	3.144	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.80 Call	Bond Future	3212.5700	3.2126	3045.0800	3.0451	5.214	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.80 Put	Bond Future	5763.6800	5.7637	5945.1100	5.9451	3.148	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.78 Call	Bond Future	3166.0900	3.1661	3000.0500	3.0001	5.244	0.0000	0.0000
2023/10/30	R248	07/11/2024	12.78 Put	Bond Future	5825.9800	5.8260	6008.8600	6.0089	3.139	0.0000	0.0000
2023/10/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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