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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2023 TO 03/10/2023

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
2023/10/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	2025	02/11/2023		Bond Future	172.6787	172.6787	172.6203	0.034	0.0000	0.0000
2023/10/03	2025	01/02/2024		Bond Future	174.7527	174.7527	174.6929	0.034	0.0000	0.0000
2023/10/03	2025	02/05/2024		Bond Future	178.7475	178.7475	178.6864	0.034	0.0000	0.0000
2023/10/03	2025	01/08/2024		Bond Future	180.9829	180.9829	180.9212	0.034	0.0000	0.0000
2023/10/03	2025	07/11/2024		Bond Future	185.3120	185.3120	185.2495	0.034	0.0000	0.0000
2023/10/03	2029	02/11/2023		Bond Future	124.8478	124.8478	124.9140	0.053	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	
2023/10/03	2029	01/02/2024		Bond Future	127.6434	127.6434	127.7111	127.7111	0.053	0.0000	0.0000
2023/10/03	2029	02/05/2024		Bond Future	129.1954	129.1954	129.2647	129.2647	0.054	0.0000	0.0000
2023/10/03	2029	01/08/2024		Bond Future	132.1400	132.1400	132.2112	132.2112	0.054	0.0000	0.0000
2023/10/03	2029	07/11/2024		Bond Future	133.8996	133.8996	133.9734	133.9734	0.055	0.0000	0.0000
2023/10/03	2030	02/11/2023		Bond Future	10.9123	89.2034	11.0435	88.6714	1.203	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.81 Call	Bond Future	640.5900	0.6406	428.2800	0.4283	33.143	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.81 Put	Bond Future	1057.8700	1.0579	1377.6200	1.3776	30.226	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.82 Call	Bond Future	660.6400	0.6606	443.9900	0.4440	32.794	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.82 Put	Bond Future	1037.0000	1.0370	1352.4100	1.3524	30.416	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.80 Call	Bond Future	620.7700	0.6208	412.8000	0.4128	33.502	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.80 Put	Bond Future	1078.9900	1.0790	1403.0800	1.4031	30.036	0.0000	0.0000
2023/10/03	2030	02/11/2023	9.57 Put	Bond Future	5682.7200	5.6827	6214.7700	6.2148	9.363	0.0000	0.0000
2023/10/03	2030	02/11/2023	9.57 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.07 Put	Bond Future	3517.4600	3.5175	4046.3300	4.0463	15.036	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.07 Call	Bond Future	4.3400	0.0043	1.1500	0.0012	73.502	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.57 Call	Bond Future	2827.1500	2.8272	2376.0400	2.3760	15.956	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.57 Put	Bond Future	201.8200	0.2018	282.7700	0.2828	40.110	0.0000	0.0000
2023/10/03	2030	02/11/2023	9.89 Put	Bond Future	4287.2900	4.2873	4818.9500	4.8190	12.401	0.0000	0.0000
2023/10/03	2030	02/11/2023	9.89 Call	Bond Future	0.4900	0.0005	0.0900	0.0001	81.633	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.39 Put	Bond Future	2251.4700	2.2515	2734.1600	2.7342	21.439	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.39 Call	Bond Future	93.6500	0.0937	44.2800	0.0443	52.718	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.43 Call	Bond Future	2354.0200	2.3540	1930.4500	1.9305	17.993	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.43 Put	Bond Future	279.0500	0.2791	387.5400	0.3875	38.878	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.62 Put	Bond Future	1519.3200	1.5193	1920.8800	1.9209	26.430	0.0000	0.0000
2023/10/03	2030	02/11/2023	10.62 Call	Bond Future	319.9800	0.3200	189.4800	0.1895	40.784	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.12 Put	Bond Future	555.8600	0.5559	752.0200	0.7520	35.289	0.0000	0.0000
2023/10/03	2030	02/11/2023	11.12 Call	Bond Future	1396.0200	1.3960	1060.1200	1.0601	24.061	0.0000	0.0000
2023/10/03	2030	02/11/2023	12.27 Call	Bond Future	5347.9100	5.3479	4831.8900	4.8319	9.649	0.0000	0.0000
2023/10/03	2030	02/11/2023	12.27 Put	Bond Future	37.1500	0.0372	53.1900	0.0532	43.176	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.89 Put	Bond Future	5000.2500	5.0003	5452.1800	5.4522	9.038	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.89 Call	Bond Future	429.3900	0.4294	337.4300	0.3374	21.416	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.39 Put	Bond Future	3339.9400	3.3399	3725.2700	3.7253	11.537	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.39 Call	Bond Future	839.5900	0.8396	681.0300	0.6810	18.885	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.86 Call	Bond Future	3966.5900	3.9666	3556.0900	3.5561	10.349	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.86 Put	Bond Future	709.5300	0.7095	842.9200	0.8429	18.800	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.16 Put	Bond Future	4058.7700	4.0588	4478.6900	4.4787	10.346	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.16 Call	Bond Future	613.3100	0.6133	489.3400	0.4893	20.213	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.00 Call	Bond Future	1791.6300	1.7916	1522.1100	1.5221	15.043	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	
2023/10/03	2030	01/02/2024	11.00 Put	Bond Future	1844.4900	1.8445	2118.8600	2.1189	14.875	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.75 Call	Bond Future	3646.9600	3.6470	3251.0100	3.2510	10.857	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.75 Put	Bond Future	804.3400	0.8043	952.2800	0.9523	18.393	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.57 Put	Bond Future	6203.1500	6.2032	6684.2500	6.6843	7.756	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.57 Call	Bond Future	275.7800	0.2758	212.9900	0.2130	22.768	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.07 Put	Bond Future	4364.2000	4.3642	4795.6000	4.7956	9.885	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.07 Call	Bond Future	545.5300	0.5455	433.0400	0.4330	20.620	0.0000	0.0000
2023/10/03	2030	01/02/2024	12.10 Call	Bond Future	4689.6700	4.6897	4251.2400	4.2512	9.349	0.0000	0.0000
2023/10/03	2030	01/02/2024	12.10 Put	Bond Future	537.2300	0.5372	642.6900	0.6427	19.630	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.31 Call	Bond Future	2481.4700	2.4815	2154.9700	2.1550	13.158	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.31 Put	Bond Future	1322.6200	1.3226	1540.0100	1.5400	16.436	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.93 Put	Bond Future	4856.0800	4.8561	5303.7300	5.3037	9.218	0.0000	0.0000
2023/10/03	2030	01/02/2024	9.93 Call	Bond Future	453.0400	0.4530	356.8000	0.3568	21.243	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.36 Call	Bond Future	2604.1700	2.6042	2268.9900	2.2690	12.871	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.36 Put	Bond Future	1251.8700	1.2519	1460.5800	1.4606	16.672	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.37 Call	Bond Future	2628.9200	2.6289	2292.0200	2.2920	12.815	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.37 Put	Bond Future	1237.9900	1.2380	1444.9800	1.4450	16.720	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.35 Call	Bond Future	2579.3500	2.5794	2245.8900	2.2459	12.928	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.35 Put	Bond Future	1265.6900	1.2657	1476.1200	1.4761	16.626	0.0000	0.0000
2023/10/03	2030	01/02/2024		Bond Future	11.0134	87.1732	11.1520	86.6293	1.258	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.85 Call	Bond Future	3937.1700	3.9372	3527.9400	3.5279	10.394	0.0000	0.0000
2023/10/03	2030	01/02/2024	11.85 Put	Bond Future	717.6800	0.7177	852.3400	0.8523	18.763	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.00 Put	Bond Future	4607.7500	4.6078	5047.5000	5.0475	9.544	0.0000	0.0000
2023/10/03	2030	01/02/2024	10.00 Call	Bond Future	497.4800	0.4975	393.3400	0.3933	20.934	0.0000	0.0000
2023/10/03	2030	02/05/2024		Bond Future	11.1169	89.1456	11.2633	88.5894	1.317	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.66 Put	Bond Future	6331.0100	6.3310	6791.6800	6.7917	7.276	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.66 Call	Bond Future	547.3400	0.5473	451.8000	0.4518	17.455	0.0000	0.0000
2023/10/03	2030	02/05/2024	10.16 Put	Bond Future	4654.1900	4.6542	5065.1100	5.0651	8.829	0.0000	0.0000
2023/10/03	2030	02/05/2024	10.16 Call	Bond Future	907.9000	0.9079	762.6100	0.7626	16.003	0.0000	0.0000
2023/10/03	2030	02/05/2024	11.94 Call	Bond Future	4294.4800	4.2945	3906.9100	3.9069	9.025	0.0000	0.0000
2023/10/03	2030	02/05/2024	11.94 Put	Bond Future	1225.0100	1.2250	1393.6500	1.3937	13.766	0.0000	0.0000
2023/10/03	2030	02/05/2024	10.62 Put	Bond Future	3384.1500	3.3842	3733.5400	3.7335	10.324	0.0000	0.0000
2023/10/03	2030	02/05/2024	10.62 Call	Bond Future	1463.3800	1.4634	1256.5600	1.2566	14.133	0.0000	0.0000
2023/10/03	2030	02/05/2024	11.12 Put	Bond Future	2325.0100	2.3250	2600.5200	2.6005	11.850	0.0000	0.0000
2023/10/03	2030	02/05/2024	11.12 Call	Bond Future	2336.9400	2.3369	2056.2400	2.0562	12.011	0.0000	0.0000
2023/10/03	2030	02/05/2024	13.15 Call	Bond Future	7813.0800	7.8131	7330.0500	7.3301	6.182	0.0000	0.0000
2023/10/03	2030	02/05/2024	13.15 Put	Bond Future	473.5100	0.4735	546.6900	0.5467	15.455	0.0000	0.0000
2023/10/03	2030	02/05/2024	12.38 Call	Bond Future	5520.8200	5.5208	5090.2800	5.0903	7.798	0.0000	0.0000
2023/10/03	2030	02/05/2024	12.38 Put	Bond Future	866.1100	0.8661	991.7800	0.9918	14.510	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	
2023/10/03	2030	02/05/2024	10.82 Put	Bond Future	2918.0900	2.9181	3238.1700	3.2382	10.969	0.0000	0.0000
2023/10/03	2030	02/05/2024	10.82 Call	Bond Future	1776.7600	1.7768	1540.6300	1.5406	13.290	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.82 Call	Bond Future	646.2300	0.6462	536.3800	0.5364	16.999	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.82 Put	Bond Future	5771.8200	5.7718	6218.1800	6.2182	7.733	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.83 Call	Bond Future	652.7400	0.6527	541.9500	0.5420	16.973	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.83 Put	Bond Future	5737.3900	5.7374	6182.8100	6.1828	7.763	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.81 Call	Bond Future	639.5900	0.6396	530.6800	0.5307	17.028	0.0000	0.0000
2023/10/03	2030	02/05/2024	9.81 Put	Bond Future	5806.1400	5.8061	6253.4400	6.2534	7.704	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.38 Call	Bond Future	1275.8500	1.2759	1098.3300	1.0983	13.914	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.38 Put	Bond Future	4487.2900	4.4873	4878.3600	4.8784	8.715	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.39 Call	Bond Future	1286.4300	1.2864	1107.7800	1.1078	13.887	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.39 Put	Bond Future	4459.3900	4.4594	4849.3300	4.8493	8.744	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.37 Call	Bond Future	1265.3400	1.2653	1088.9600	1.0890	13.939	0.0000	0.0000
2023/10/03	2030	01/08/2024	10.37 Put	Bond Future	4515.2700	4.5153	4907.4800	4.9075	8.686	0.0000	0.0000
2023/10/03	2030	01/08/2024		Bond Future	11.2334	87.1508	11.3886	86.5822	1.381	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.75 Call	Bond Future	1746.7700	1.7468	1529.1800	1.5292	12.457	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.75 Put	Bond Future	4004.0000	4.0040	4368.1200	4.3681	9.094	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.76 Call	Bond Future	1761.2500	1.7613	1542.4400	1.5424	12.424	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.76 Put	Bond Future	3982.0000	3.9820	4344.9000	4.3449	9.114	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.74 Call	Bond Future	1732.3700	1.7324	1515.9800	1.5160	12.491	0.0000	0.0000
2023/10/03	2030	07/11/2024	10.74 Put	Bond Future	4026.1100	4.0261	4391.4300	4.3914	9.074	0.0000	0.0000
2023/10/03	2030	07/11/2024		Bond Future	11.3784	89.2101	11.5436	88.6284	1.452	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.85 Put	Bond Future	4550.5200	4.5505	5005.8800	5.0059	10.007	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.85 Call	Bond Future	1.2900	0.0013	0.3900	0.0004	69.767	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.78 Call	Bond Future	884.9300	0.8849	667.0400	0.6670	24.622	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.78 Put	Bond Future	1022.8200	1.0228	1261.1900	1.2612	23.305	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.28 Call	Bond Future	89.6100	0.0896	48.5800	0.0486	45.787	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.28 Put	Bond Future	2561.2600	2.5613	2976.4900	2.9765	16.212	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.71 Put	Bond Future	5240.4500	5.2405	5696.4900	5.6965	8.702	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.71 Call	Bond Future	0.2900	0.0003	0.0700	0.0001	75.862	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.50 Call	Bond Future	322.6800	0.3227	211.6200	0.2116	34.418	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.50 Put	Bond Future	1756.8100	1.7568	2102.0100	2.1020	19.649	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.00 Call	Bond Future	5.2700	0.0053	1.8500	0.0019	64.896	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.00 Put	Bond Future	3822.1900	3.8222	4275.0300	4.2750	11.848	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.58 Put	Bond Future	5888.3000	5.8883	6344.5100	6.3445	7.748	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.58 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.60 Call	Bond Future	488.7200	0.4887	339.8000	0.3398	30.471	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.60 Put	Bond Future	1456.8200	1.4568	1764.1600	1.7642	21.097	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	
2023/10/03	2032	02/11/2023	10.35 Put	Bond Future	7050.4000	7.0504	7506.6600	7.5067	6.471	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.90 Put	Bond Future	799.0000	0.7990	995.0700	0.9951	24.539	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.90 Call	Bond Future	1208.4600	1.2085	948.2700	0.9483	21.531	0.0000	0.0000
2023/10/03	2032	02/11/2023		Bond Future	11.8101	82.1952	11.9103	81.7389	0.848	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.23 Call	Bond Future	61.1500	0.0612	31.2800	0.0313	48.847	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.23 Put	Bond Future	2770.9800	2.7710	3197.3700	3.1974	15.388	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.24 Call	Bond Future	66.2500	0.0663	34.3100	0.0343	48.211	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.24 Put	Bond Future	2728.3700	2.7284	3152.6900	3.1527	15.552	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.22 Call	Bond Future	56.3700	0.0564	28.4800	0.0285	49.477	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.22 Put	Bond Future	2813.9400	2.8139	3242.3100	3.2423	15.223	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.59 Put	Bond Future	5838.2300	5.8382	6294.4400	6.2944	7.814	0.0000	0.0000
2023/10/03	2032	02/11/2023	10.59 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.09 Put	Bond Future	3397.6000	3.3976	3844.4500	3.8445	13.152	0.0000	0.0000
2023/10/03	2032	02/11/2023	11.09 Call	Bond Future	16.1500	0.0162	6.7400	0.0067	58.266	0.0000	0.0000
2023/10/03	2032	02/11/2023	12.26 Call	Bond Future	2392.3600	2.3924	2035.7900	2.0358	14.905	0.0000	0.0000
2023/10/03	2032	02/11/2023	12.26 Put	Bond Future	369.6400	0.3696	469.3300	0.4693	26.969	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.59 Put	Bond Future	6645.9800	6.6460	7051.1300	7.0511	6.096	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.59 Call	Bond Future	340.3400	0.3403	279.0300	0.2790	18.014	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.09 Put	Bond Future	4615.0000	4.6150	4968.3800	4.9684	7.657	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.09 Call	Bond Future	726.3100	0.7263	613.2300	0.6132	15.569	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.73 Call	Bond Future	4451.0300	4.4510	4106.1600	4.1062	7.748	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.73 Put	Bond Future	999.6000	0.9996	1121.1900	1.1212	12.164	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.78 Put	Bond Future	5832.9800	5.8330	6221.2700	6.2213	6.657	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.78 Call	Bond Future	456.1700	0.4562	378.0000	0.3780	17.136	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.75 Call	Bond Future	1781.1600	1.7812	1569.5600	1.5696	11.880	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.75 Put	Bond Future	2611.0100	2.6110	2865.8700	2.8659	9.761	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.50 Call	Bond Future	3734.8600	3.7349	3415.9600	3.4160	8.538	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.50 Put	Bond Future	1261.3000	1.2613	1408.8600	1.4089	11.699	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.01 Put	Bond Future	9349.6100	9.3496	9789.6900	9.7897	4.707	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.01 Call	Bond Future	127.4600	0.1275	101.0800	0.1011	20.697	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.76 Put	Bond Future	5916.5800	5.9166	6306.7900	6.3068	6.595	0.0000	0.0000
2023/10/03	2032	01/02/2024	10.76 Call	Bond Future	442.6100	0.4426	366.3600	0.3664	17.227	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.62 Call	Bond Future	4103.4800	4.1035	3770.5600	3.7706	8.113	0.0000	0.0000
2023/10/03	2032	01/02/2024	12.62 Put	Bond Future	1117.7100	1.1177	1251.2500	1.2513	11.948	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.84 Call	Bond Future	1977.7400	1.9777	1751.9900	1.7520	11.415	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.84 Put	Bond Future	2401.6900	2.4017	2642.4000	2.6424	10.023	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.85 Call	Bond Future	2000.2500	2.0003	1772.9400	1.7729	11.364	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.85 Put	Bond Future	2379.2600	2.3793	2618.4100	2.6184	10.051	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	
2023/10/03	2032	01/02/2024	11.83 Call	Bond Future	1955.3600	1.9554	1731.1800	1.7312	11.465	0.0000	0.0000
2023/10/03	2032	01/02/2024	11.83 Put	Bond Future	2424.2800	2.4243	2666.5600	2.6666	9.994	0.0000	0.0000
2023/10/03	2032	01/02/2024		Bond Future	11.9346	84.0156	12.0395	83.5492	0.879	0.0000	0.0000
2023/10/03	2032	02/05/2024		Bond Future	12.0592	81.7536	12.1690	81.2766	0.911	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.36 Put	Bond Future	8393.9800	8.3940	8799.2200	8.7992	4.828	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.36 Call	Bond Future	525.8400	0.5258	454.1000	0.4541	13.643	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.86 Put	Bond Future	6355.7600	6.3558	6721.4900	6.7215	5.754	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.86 Call	Bond Future	902.1500	0.9022	790.9000	0.7909	12.332	0.0000	0.0000
2023/10/03	2032	02/05/2024	12.90 Call	Bond Future	5098.4400	5.0984	4763.8000	4.7638	6.564	0.0000	0.0000
2023/10/03	2032	02/05/2024	12.90 Put	Bond Future	1540.0100	1.5400	1682.3500	1.6824	9.243	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.59 Put	Bond Future	7425.4100	7.4254	7813.9200	7.8139	5.232	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.59 Call	Bond Future	678.6400	0.6786	590.1700	0.5902	13.036	0.0000	0.0000
2023/10/03	2032	02/05/2024	11.09 Put	Bond Future	5506.6000	5.5066	5850.3500	5.8504	6.243	0.0000	0.0000
2023/10/03	2032	02/05/2024	11.09 Call	Bond Future	1135.1800	1.1352	1001.9500	1.0020	11.736	0.0000	0.0000
2023/10/03	2032	02/05/2024	13.18 Call	Bond Future	5954.3300	5.9543	5596.9300	5.5969	6.002	0.0000	0.0000
2023/10/03	2032	02/05/2024	13.18 Put	Bond Future	1256.6100	1.2566	1376.1900	1.3762	9.516	0.0000	0.0000
2023/10/03	2032	02/05/2024	13.35 Call	Bond Future	6488.9900	6.4890	6119.3100	6.1193	5.697	0.0000	0.0000
2023/10/03	2032	02/05/2024	13.35 Put	Bond Future	1110.3300	1.1103	1217.6300	1.2176	9.664	0.0000	0.0000
2023/10/03	2032	02/05/2024	11.35 Put	Bond Future	4639.8400	4.6398	4955.3700	4.9554	6.800	0.0000	0.0000
2023/10/03	2032	02/05/2024	11.35 Call	Bond Future	1470.6800	1.4707	1309.2300	1.3092	10.978	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.65 Put	Bond Future	7181.1900	7.1812	7564.9300	7.5649	5.344	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.65 Call	Bond Future	723.9400	0.7239	630.7000	0.6307	12.880	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.55 Call	Bond Future	649.7500	0.6498	564.3500	0.5644	13.144	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.55 Put	Bond Future	7590.2200	7.5902	7981.8000	7.9818	5.159	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.56 Call	Bond Future	656.7900	0.6568	570.6400	0.5706	13.117	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.56 Put	Bond Future	7548.7900	7.5488	7939.6200	7.9396	5.177	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.54 Call	Bond Future	642.6000	0.6426	557.9700	0.5580	13.170	0.0000	0.0000
2023/10/03	2032	02/05/2024	10.54 Put	Bond Future	7631.5900	7.6316	8023.9400	8.0239	5.141	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.14 Call	Bond Future	1305.0400	1.3050	1165.1400	1.1651	10.720	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.14 Put	Bond Future	5946.2100	5.9462	6293.9000	6.2939	5.847	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.15 Call	Bond Future	1316.4100	1.3164	1175.5800	1.1756	10.698	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.15 Put	Bond Future	5911.9000	5.9119	6258.6600	6.2587	5.865	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.13 Call	Bond Future	1293.7400	1.2937	1154.7700	1.1548	10.742	0.0000	0.0000
2023/10/03	2032	01/08/2024	11.13 Put	Bond Future	5980.6200	5.9806	6329.2400	6.3292	5.829	0.0000	0.0000
2023/10/03	2032	01/08/2024		Bond Future	12.1930	83.5975	12.3081	83.1099	0.945	0.0000	0.0000
2023/10/03	2032	07/11/2024		Bond Future	12.3632	81.4063	12.4845	80.9074	0.982	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.48 Call	Bond Future	1701.4000	1.7014	1534.2100	1.5342	9.827	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.48 Put	Bond Future	5455.5300	5.4555	5787.1600	5.7872	6.079	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.49 Call	Bond Future	1714.4600	1.7145	1546.3100	1.5463	9.808	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	
2023/10/03	2032	07/11/2024	11.49 Put	Bond Future	5424.8400	5.4248	5755.5100	5.7555	6.095	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.47 Call	Bond Future	1688.4100	1.6884	1522.1700	1.5222	9.846	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.47 Put	Bond Future	5486.3300	5.4863	5818.9100	5.8189	6.062	0.0000	0.0000
2023/10/03	2032	07/11/2024	13.36 Call	Bond Future	5910.3500	5.9104	5566.0300	5.5660	5.826	0.0000	0.0000
2023/10/03	2032	07/11/2024	13.36 Put	Bond Future	1929.5300	1.9295	2084.0300	2.0840	8.007	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.64 Put	Bond Future	5003.4900	5.0035	5318.8900	5.3189	6.304	0.0000	0.0000
2023/10/03	2032	07/11/2024	11.64 Call	Bond Future	1945.9800	1.9460	1762.5600	1.7626	9.426	0.0000	0.0000
2023/10/03	2033	02/11/2023		Bond Future	116.8889	116.8889	116.5234	116.5234	0.313	0.0000	0.0000
2023/10/03	2033	01/02/2024		Bond Future	119.5063	119.5063	119.1326	119.1326	0.313	0.0000	0.0000
2023/10/03	2033	02/05/2024		Bond Future	120.7771	120.7771	120.3950	120.3950	0.316	0.0000	0.0000
2023/10/03	2033	01/08/2024		Bond Future	123.5299	123.5299	123.1393	123.1393	0.316	0.0000	0.0000
2023/10/03	2033	07/11/2024		Bond Future	124.9852	124.9852	124.5863	124.5863	0.319	0.0000	0.0000
2023/10/03	2037	02/11/2023		Bond Future	12.8248	75.0427	12.8740	74.7983	0.383	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.56 Call	Bond Future	8.6600	0.0087	5.7200	0.0057	33.949	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.56 Put	Bond Future	6736.4100	6.7364	6977.8900	6.9779	3.585	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.57 Call	Bond Future	9.1600	0.0092	6.0700	0.0061	33.734	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.57 Put	Bond Future	6680.2000	6.6802	6921.5300	6.9215	3.613	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.55 Call	Bond Future	8.1800	0.0082	5.3900	0.0054	34.108	0.0000	0.0000
2023/10/03	2037	02/11/2023	11.55 Put	Bond Future	6792.7000	6.7927	7034.3300	7.0343	3.557	0.0000	0.0000
2023/10/03	2037	02/11/2023	13.89 Call	Bond Future	5120.3500	5.1204	4884.4700	4.8845	4.607	0.0000	0.0000
2023/10/03	2037	02/11/2023	13.89 Put	Bond Future	89.0400	0.0890	97.5800	0.0976	9.591	0.0000	0.0000
2023/10/03	2037	02/11/2023	12.52 Put	Bond Future	2086.1500	2.0862	2244.4900	2.2445	7.590	0.0000	0.0000
2023/10/03	2037	02/11/2023	12.52 Call	Bond Future	543.8200	0.5438	457.7400	0.4577	15.829	0.0000	0.0000
2023/10/03	2037	02/11/2023	12.02 Put	Bond Future	4263.2100	4.2632	4486.6800	4.4867	5.242	0.0000	0.0000
2023/10/03	2037	02/11/2023	12.02 Call	Bond Future	84.1800	0.0842	63.2300	0.0632	24.887	0.0000	0.0000
2023/10/03	2037	01/02/2024	13.93 Call	Bond Future	5515.3200	5.5153	5316.8500	5.3169	3.599	0.0000	0.0000
2023/10/03	2037	01/02/2024	13.93 Put	Bond Future	1006.4400	1.0064	1057.8600	1.0579	5.109	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.93 Call	Bond Future	2400.1900	2.4002	2265.4100	2.2654	5.615	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.93 Put	Bond Future	2560.9500	2.5610	2676.0600	2.6761	4.495	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.09 Put	Bond Future	5229.6800	5.2297	5414.9500	5.4150	3.543	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.09 Call	Bond Future	768.1000	0.7681	703.4800	0.7035	8.413	0.0000	0.0000
2023/10/03	2037	01/02/2024		Bond Future	12.9628	72.4485	13.0141	72.1986	0.395	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.32 Call	Bond Future	1103.1100	1.1031	1019.9300	1.0199	7.540	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.32 Put	Bond Future	4350.5500	4.3506	4517.2600	4.5173	3.832	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.33 Call	Bond Future	1119.3900	1.1194	1035.3900	1.0354	7.504	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.33 Put	Bond Future	4314.6800	4.3147	4480.5700	4.4806	3.845	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.31 Call	Bond Future	1086.9700	1.0870	1004.6300	1.0046	7.575	0.0000	0.0000
2023/10/03	2037	01/02/2024	12.31 Put	Bond Future	4386.6100	4.3866	4554.1600	4.5542	3.820	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	
2023/10/03	2037	02/05/2024		Bond Future	13.1017	74.0877	13.1550	73.8322	0.407	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.44 Call	Bond Future	554.8500	0.5549	513.8200	0.5138	7.395	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.44 Put	Bond Future	9236.6900	9.2367	9451.1600	9.4512	2.322	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.45 Call	Bond Future	562.0800	0.5621	520.6200	0.5206	7.376	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.45 Put	Bond Future	9187.2200	9.1872	9401.2600	9.4013	2.330	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.43 Call	Bond Future	547.8300	0.5478	507.2100	0.5072	7.415	0.0000	0.0000
2023/10/03	2037	02/05/2024	11.43 Put	Bond Future	9286.4200	9.2864	9501.3000	9.5013	2.314	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.10 Call	Bond Future	1496.2500	1.4963	1417.6000	1.4176	5.256	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.10 Put	Bond Future	7240.2800	7.2403	7422.8200	7.4228	2.521	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.11 Call	Bond Future	1509.0700	1.5091	1429.9300	1.4299	5.244	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.11 Put	Bond Future	7200.3800	7.2004	7382.4300	7.3824	2.528	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.09 Call	Bond Future	1483.5000	1.4835	1405.3500	1.4054	5.268	0.0000	0.0000
2023/10/03	2037	01/08/2024	12.09 Put	Bond Future	7280.3000	7.2803	7463.3400	7.4633	2.514	0.0000	0.0000
2023/10/03	2037	01/08/2024		Bond Future	13.2519	71.5027	13.3075	71.2415	0.419	0.0000	0.0000
2023/10/03	2037	07/11/2024		Bond Future	13.4233	73.1906	13.4814	72.9236	0.432	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.58 Call	Bond Future	2289.0100	2.2890	2187.6800	2.1877	4.427	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.58 Put	Bond Future	6341.6100	6.3416	6507.3700	6.5074	2.614	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.59 Call	Bond Future	2306.7300	2.3067	2204.8800	2.2049	4.415	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.59 Put	Bond Future	6309.3200	6.3093	6474.5600	6.4746	2.619	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.57 Call	Bond Future	2271.3700	2.2714	2170.5600	2.1706	4.438	0.0000	0.0000
2023/10/03	2037	07/11/2024	12.57 Put	Bond Future	6374.0200	6.3740	6540.3000	6.5403	2.609	0.0000	0.0000
2023/10/03	2038	02/11/2023		Bond Future	126.2069	126.2069	125.9419	125.9419	0.210	0.0000	0.0000
2023/10/03	2038	01/02/2024		Bond Future	127.0161	127.0161	126.7452	126.7452	0.213	0.0000	0.0000
2023/10/03	2038	02/05/2024		Bond Future	129.9196	129.9196	129.6426	129.6426	0.213	0.0000	0.0000
2023/10/03	2038	01/08/2024		Bond Future	130.8121	130.8121	130.5296	130.5296	0.216	0.0000	0.0000
2023/10/03	2038	07/11/2024		Bond Future	133.9399	133.9399	133.6511	133.6511	0.216	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.50 Put	Bond Future	8697.4900	8.6975	8953.4100	8.9534	2.942	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.50 Call	Bond Future	1.8000	0.0018	1.0900	0.0011	39.444	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.10 Put	Bond Future	5130.7400	5.1307	5373.2700	5.3733	4.727	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.10 Call	Bond Future	51.9100	0.0519	37.8100	0.0378	27.162	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.97 Call	Bond Future	1106.6500	1.1067	969.4400	0.9694	12.399	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.97 Put	Bond Future	1369.2900	1.3693	1488.7100	1.4887	8.721	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.59 Call	Bond Future	3.2300	0.0032	2.0200	0.0020	37.461	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.59 Put	Bond Future	8140.0200	8.1400	8395.4400	8.3954	3.138	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.60 Call	Bond Future	3.4400	0.0034	2.1600	0.0022	37.209	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.60 Put	Bond Future	8078.5000	8.0785	8333.8500	8.3339	3.161	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.58 Call	Bond Future	3.0300	0.0030	1.8900	0.0019	37.624	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.58 Put	Bond Future	8201.6300	8.2016	8457.1200	8.4571	3.115	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	
2023/10/03	2040	02/11/2023	11.80 Put	Bond Future	6866.7200	6.8667	7119.6200	7.1196	3.683	0.0000	0.0000
2023/10/03	2040	02/11/2023	11.80 Call	Bond Future	11.2500	0.0113	7.5200	0.0075	33.156	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.60 Put	Bond Future	2646.9800	2.6470	2833.5300	2.8335	7.048	0.0000	0.0000
2023/10/03	2040	02/11/2023	12.60 Call	Bond Future	394.9300	0.3949	324.8500	0.3249	17.745	0.0000	0.0000
2023/10/03	2040	02/11/2023	13.64 Call	Bond Future	3433.3800	3.4334	3207.1500	3.2072	6.589	0.0000	0.0000
2023/10/03	2040	02/11/2023	13.64 Put	Bond Future	300.1900	0.3002	330.5900	0.3306	10.127	0.0000	0.0000
2023/10/03	2040	02/11/2023		Bond Future	13.0200	75.4955	13.0692	75.2389	0.378	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.34 Call	Bond Future	871.5900	0.8716	799.6800	0.7997	8.250	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.34 Put	Bond Future	5280.6300	5.2806	5471.1000	5.4711	3.607	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.35 Call	Bond Future	886.0300	0.8860	813.2800	0.8133	8.211	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.35 Put	Bond Future	5238.7000	5.2387	5428.3300	5.4283	3.620	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.33 Call	Bond Future	857.3100	0.8573	786.2300	0.7862	8.291	0.0000	0.0000
2023/10/03	2040	01/02/2024	12.33 Put	Bond Future	5322.7800	5.3228	5514.0800	5.5141	3.594	0.0000	0.0000
2023/10/03	2040	01/02/2024		Bond Future	13.1589	72.6610	13.2101	72.3986	0.389	0.0000	0.0000
2023/10/03	2040	02/05/2024		Bond Future	13.2980	74.3050	13.3513	74.0367	0.401	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.61 Call	Bond Future	554.5400	0.5545	513.0600	0.5131	7.480	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.61 Put	Bond Future	9943.4300	9.9434	10170.2500	10.1703	2.281	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.62 Call	Bond Future	561.8300	0.5618	519.9100	0.5199	7.461	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.62 Put	Bond Future	9889.6100	9.8896	10115.9900	10.1160	2.289	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.60 Call	Bond Future	547.2000	0.5472	506.1600	0.5062	7.500	0.0000	0.0000
2023/10/03	2040	02/05/2024	11.60 Put	Bond Future	9997.2800	9.9973	10224.5400	10.2245	2.273	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.33 Call	Bond Future	1629.4000	1.6294	1544.7100	1.5447	5.198	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.33 Put	Bond Future	7525.7900	7.5258	7715.3000	7.7153	2.518	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.34 Call	Bond Future	1643.3100	1.6433	1558.0900	1.5581	5.186	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.34 Put	Bond Future	7483.6400	7.4836	7672.6200	7.6726	2.525	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.32 Call	Bond Future	1615.5600	1.6156	1531.4100	1.5314	5.209	0.0000	0.0000
2023/10/03	2040	01/08/2024	12.32 Put	Bond Future	7568.0800	7.5681	7758.1300	7.7581	2.511	0.0000	0.0000
2023/10/03	2040	01/08/2024		Bond Future	13.4482	71.4744	13.5037	71.2002	0.413	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.85 Call	Bond Future	2598.3000	2.5983	2486.8800	2.4869	4.288	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.85 Put	Bond Future	6487.8300	6.4878	6656.8300	6.6568	2.605	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.86 Call	Bond Future	2617.6100	2.6176	2505.6500	2.5057	4.277	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.86 Put	Bond Future	6454.3900	6.4544	6622.8500	6.6229	2.610	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.84 Call	Bond Future	2578.7700	2.5788	2467.9000	2.4679	4.299	0.0000	0.0000
2023/10/03	2040	07/11/2024	12.84 Put	Bond Future	6521.1100	6.5211	6690.6600	6.6907	2.600	0.0000	0.0000
2023/10/03	2040	07/11/2024		Bond Future	13.6184	73.1613	13.6764	72.8808	0.426	0.0000	0.0000
2023/10/03	2044	02/11/2023	12.00 Put	Bond Future	6206.0700	6.2061	6402.8100	6.4028	3.170	0.0000	0.0000
2023/10/03	2044	02/11/2023	12.00 Call	Bond Future	19.8900	0.0199	14.5000	0.0145	27.099	0.0000	0.0000
2023/10/03	2044	02/11/2023	12.75 Call	Bond Future	485.3900	0.4854	417.5400	0.4175	13.978	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	
2023/10/03	2044	02/11/2023	12.75 Put	Bond Future	2391.0200	2.3910	2525.3000	2.5253	5.616	0.0000	0.0000
2023/10/03	2044	02/11/2023	13.00 Call	Bond Future	968.4900	0.9685	863.7200	0.8637	10.818	0.0000	0.0000
2023/10/03	2044	02/11/2023	13.00 Put	Bond Future	1537.5300	1.5375	1634.8900	1.6349	6.332	0.0000	0.0000
2023/10/03	2044	02/11/2023		Bond Future	13.1089	71.6159	13.1480	71.4138	0.298	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.56 Call	Bond Future	1.3800	0.0014	0.8800	0.0009	36.232	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.56 Put	Bond Future	8903.1500	8.9032	9104.7800	9.1048	2.265	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.57 Call	Bond Future	1.4800	0.0015	0.9500	0.0010	35.811	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.57 Put	Bond Future	8839.7500	8.8398	9041.3500	9.0414	2.281	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.55 Call	Bond Future	1.2900	0.0013	0.8200	0.0008	36.434	0.0000	0.0000
2023/10/03	2044	02/11/2023	11.55 Put	Bond Future	8966.6500	8.9667	9168.3100	9.1683	2.249	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.28 Call	Bond Future	677.7800	0.6778	628.5900	0.6286	7.258	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.28 Put	Bond Future	5907.5700	5.9076	6065.0200	6.0650	2.665	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.29 Call	Bond Future	688.6900	0.6887	638.9100	0.6389	7.228	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.29 Put	Bond Future	5860.8500	5.8609	6017.7100	6.0177	2.676	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.27 Call	Bond Future	667.1100	0.6671	618.5000	0.6185	7.287	0.0000	0.0000
2023/10/03	2044	01/02/2024	12.27 Put	Bond Future	5954.6100	5.9546	6112.6400	6.1126	2.654	0.0000	0.0000
2023/10/03	2044	01/02/2024		Bond Future	13.2446	68.8206	13.2853	68.6140	0.307	0.0000	0.0000
2023/10/03	2044	01/02/2024	13.25 Call	Bond Future	2548.9500	2.5490	2432.4200	2.4324	4.572	0.0000	0.0000
2023/10/03	2044	01/02/2024	13.25 Put	Bond Future	2521.3500	2.5214	2611.4600	2.6115	3.574	0.0000	0.0000
2023/10/03	2044	02/05/2024		Bond Future	13.3802	70.3778	13.4226	70.1664	0.316	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.66 Call	Bond Future	521.0600	0.5211	488.7700	0.4888	6.197	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.66 Put	Bond Future	10153.6300	10.1536	10332.6900	10.3327	1.764	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.67 Call	Bond Future	528.2300	0.5282	495.5900	0.4956	6.179	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.67 Put	Bond Future	10098.3600	10.0984	10277.0700	10.2771	1.770	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.65 Call	Bond Future	513.9700	0.5140	482.0200	0.4820	6.216	0.0000	0.0000
2023/10/03	2044	02/05/2024	11.65 Put	Bond Future	10209.0600	10.2091	10388.4600	10.3885	1.757	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.29 Call	Bond Future	1465.7500	1.4658	1402.4600	1.4025	4.318	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.29 Put	Bond Future	8036.4700	8.0365	8189.1800	8.1892	1.900	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.30 Call	Bond Future	1478.7700	1.4788	1415.0600	1.4151	4.308	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.30 Put	Bond Future	7992.0800	7.9921	8144.3700	8.1444	1.906	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.28 Call	Bond Future	1452.8100	1.4528	1389.9300	1.3899	4.328	0.0000	0.0000
2023/10/03	2044	01/08/2024	12.28 Put	Bond Future	8081.0000	8.0810	8234.1200	8.2341	1.895	0.0000	0.0000
2023/10/03	2044	01/08/2024		Bond Future	13.5263	67.5837	13.5704	67.3677	0.326	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.91 Call	Bond Future	2582.5100	2.5825	2493.5600	2.4936	3.444	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.91 Put	Bond Future	6531.0100	6.5310	6662.9000	6.6629	2.019	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.92 Call	Bond Future	2601.9200	2.6019	2512.5300	2.5125	3.436	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.92 Put	Bond Future	6497.4200	6.4974	6628.8700	6.6289	2.023	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.90 Call	Bond Future	2563.1800	2.5632	2474.6600	2.4747	3.454	0.0000	0.0000
2023/10/03	2044	07/11/2024	12.90 Put	Bond Future	6564.7500	6.5648	6697.0700	6.6971	2.016	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	
2023/10/03	2044	07/11/2024		Bond Future	13.6913	69.1786	13.7373	68.9578	0.336	0.0000	0.0000
2023/10/03	2046	02/11/2023		Bond Future	108.6505	108.6505	108.0874	108.0874	0.518	0.0000	0.0000
2023/10/03	2046	01/02/2024		Bond Future	111.0835	111.0835	110.5076	110.5076	0.518	0.0000	0.0000
2023/10/03	2046	02/05/2024		Bond Future	111.4765	111.4765	110.8877	110.8877	0.528	0.0000	0.0000
2023/10/03	2046	01/08/2024		Bond Future	114.0169	114.0169	113.4149	113.4149	0.528	0.0000	0.0000
2023/10/03	2046	07/11/2024		Bond Future	114.5408	114.5408	113.9255	113.9255	0.537	0.0000	0.0000
2023/10/03	2050	02/11/2023		Bond Future	110.0430	110.0430	109.4160	109.4160	0.570	0.0000	0.0000
2023/10/03	2050	01/02/2024		Bond Future	110.2595	110.2595	109.6186	109.6186	0.581	0.0000	0.0000
2023/10/03	2050	02/05/2024		Bond Future	112.7801	112.7801	112.1245	112.1245	0.581	0.0000	0.0000
2023/10/03	2050	01/08/2024		Bond Future	113.0453	113.0453	112.3754	112.3754	0.593	0.0000	0.0000
2023/10/03	2050	07/11/2024		Bond Future	115.7479	115.7479	115.0623	115.0623	0.592	0.0000	0.0000
2023/10/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	AL37	02/11/2023		Index Future	892.7730	892.7730	888.4740	888.4740	0.482	0.0000	0.0000
2023/10/03	AL37	01/02/2024		Index Future	912.5450	912.5450	908.1500	908.1500	0.482	0.0000	0.0000
2023/10/03	AL37	02/05/2024		Index Future	933.1920	933.1920	928.6970	928.6970	0.482	0.0000	0.0000
2023/10/03	AL37	01/08/2024		Index Future	954.2580	954.2580	949.6640	949.6640	0.481	0.0000	0.0000
2023/10/03	AL37	07/11/2024		Index Future	976.8880	976.8880	972.1880	972.1880	0.481	0.0000	0.0000
2023/10/03	AL7T	02/11/2023		Index Future	997.9700	997.9700	993.0040	993.0040	0.498	0.0000	0.0000
2023/10/03	AL7T	01/02/2024		Index Future	1020.0710	1020.0710	1014.9940	1014.9940	0.498	0.0000	0.0000
2023/10/03	AL7T	02/05/2024		Index Future	1043.1510	1043.1510	1037.9590	1037.9590	0.498	0.0000	0.0000
2023/10/03	AL7T	01/08/2024		Index Future	1066.7000	1066.7000	1061.3930	1061.3930	0.498	0.0000	0.0000
2023/10/03	AL7T	07/11/2024		Index Future	1091.9960	1091.9960	1086.5660	1086.5660	0.497	0.0000	0.0000
2023/10/03	ALBI	02/11/2023		Index Future	874.1870	874.1870	870.4050	870.4050	0.433	0.0000	0.0000
2023/10/03	ALBI	01/02/2024		Index Future	893.5460	893.5460	889.6810	889.6810	0.433	0.0000	0.0000
2023/10/03	ALBI	02/05/2024		Index Future	913.7630	913.7630	909.8110	909.8110	0.432	0.0000	0.0000
2023/10/03	ALBI	01/08/2024		Index Future	934.3920	934.3920	930.3510	930.3510	0.432	0.0000	0.0000
2023/10/03	ALBI	07/11/2024		Index Future	956.5500	956.5500	952.4170	952.4170	0.432	0.0000	0.0000
2023/10/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	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	
2023/10/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/03	ES33	02/11/2023		Bond Future	13.3073	69.6879	13.3663	69.4419	0.443	0.0000
2023/10/03	ES33	01/02/2024		Bond Future	13.4823	71.2484	13.5440	70.9968	0.457	0.0000
2023/10/03	ES33	02/05/2024		Bond Future	13.6553	69.0772	13.7197	68.8199	0.472	0.0000
2023/10/03	ES33	01/08/2024		Bond Future	13.8380	70.6507	13.9054	70.3876	0.487	0.0000
2023/10/03	ES33	07/11/2024		Bond Future	14.0654	68.5334	14.1361	68.2643	0.503	0.0000
2023/10/03	ES42	02/11/2023		Bond Future	13.7742	65.2749	13.8231	65.0476	0.355	0.0000
2023/10/03	ES42	01/02/2024		Bond Future	13.9336	66.7367	13.9846	66.5042	0.366	0.0000
2023/10/03	ES42	02/05/2024		Bond Future	14.0973	63.9994	14.1505	63.7617	0.377	0.0000
2023/10/03	ES42	01/08/2024		Bond Future	14.2657	65.4565	14.3212	65.2135	0.389	0.0000
2023/10/03	ES42	07/11/2024		Bond Future	14.4708	62.7498	14.5289	62.5012	0.402	0.0000
2023/10/03	GOVI	02/11/2023		GOVI	861.5440	861.5440	857.7670	857.7670	0.438	0.0000
2023/10/03	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/11/2023	885.81 Put	GOVI	242660.0000	24.2660	280430.0000	28.0430	15.565	0.0000
2023/10/03	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/11/2023	885.82 Put	GOVI	242760.0000	24.2760	280530.0000	28.0530	15.559	0.0000
2023/10/03	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/11/2023	885.80 Put	GOVI	242560.0000	24.2560	280330.0000	28.0330	15.571	0.0000
2023/10/03	GOVI	01/02/2024	879.99 Call	GOVI	6340.0000	0.6340	0.0000	0.0000	(100.000)	0.0000
2023/10/03	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	32270.0000	3.2270	100.000	0.0000
2023/10/03	GOVI	01/02/2024	880.00 Call	GOVI	6240.0000	0.6240	0.0000	0.0000	(100.000)	0.0000
2023/10/03	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	32370.0000	3.2370	100.000	0.0000
2023/10/03	GOVI	01/02/2024	879.98 Call	GOVI	6440.0000	0.6440	0.0000	0.0000	(100.000)	0.0000
2023/10/03	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	32170.0000	3.2170	100.000	0.0000
2023/10/03	GOVI	01/02/2024		GOVI	880.6240	880.6240	876.7630	876.7630	0.438	0.0000
2023/10/03	GOVI	02/05/2024		GOVI	900.5490	900.5490	896.6000	896.6000	0.439	0.0000
2023/10/03	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/05/2024	950.98 Put	GOVI	504310.0000	50.4310	543800.0000	54.3800	7.831	0.0000
2023/10/03	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/05/2024	950.99 Put	GOVI	504410.0000	50.4410	543900.0000	54.3900	7.829	0.0000
2023/10/03	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	02/05/2024	950.97 Put	GOVI	504210.0000	50.4210	543700.0000	54.3700	7.832	0.0000
2023/10/03	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	01/08/2024	943.38 Put	GOVI	225010.0000	22.5010	265380.0000	26.5380	17.941	0.0000
2023/10/03	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/03	GOVI	01/08/2024	943.39 Put	GOVI	225110.0000	22.5110	265480.0000	26.5480	17.933	0.0000
2023/10/03	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	
2023/10/03	GOVI	01/08/2024	943.37 Put	GOVI	224910.0000	22.4910	265280.0000	26.5280	17.949	0.0000	0.0000
2023/10/03	GOVI	01/08/2024		GOVI		920.8790	920.8790	916.8420	0.438	0.0000	0.0000
2023/10/03	GOVI	07/11/2024		GOVI	942.7160	942.7160	938.5880	938.5880	0.438	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.79 Put	GOVI	60740.0000	6.0740	102020.0000	10.2020	67.962	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.80 Put	GOVI	60840.0000	6.0840	102120.0000	10.2120	67.850	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	GOVI	07/11/2024	948.78 Put	GOVI	60640.0000	6.0640	101920.0000	10.1920	68.074	0.0000	0.0000
2023/10/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/03	IGOV	02/11/2023		Index Future	328.6740	328.6740	327.8920	327.8920	0.238	0.0000	0.0000
2023/10/03	IGOV	01/02/2024		Index Future	336.0340	336.0340	335.2340	335.2340	0.238	0.0000	0.0000
2023/10/03	IGOV	02/05/2024		Index Future	343.7160	343.7160	342.8980	342.8980	0.238	0.0000	0.0000
2023/10/03	IGOV	01/08/2024		Index Future	351.5520	351.5520	350.7160	350.7160	0.238	0.0000	0.0000
2023/10/03	IGOV	07/11/2024		Index Future	359.9700	359.9700	359.1150	359.1150	0.238	0.0000	0.0000
2023/10/03	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/10/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/03	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/10/03	JBAF	18/10/2023		Jibar Tradeable Future	8.3600	91.6400	8.3550	91.6450	0.060	0.0000	0.0000
2023/10/03	JBAF	15/11/2023		Jibar Tradeable Future	8.4000	91.6000	8.3950	91.6050	0.060	0.0000	0.0000
2023/10/03	JBAF	20/12/2023		Jibar Tradeable Future	8.6100	91.3900	8.5820	91.4180	0.325	0.0000	0.0000
2023/10/03	JBAF	17/01/2024		Jibar Tradeable Future	8.6400	91.3600	8.6350	91.3650	0.058	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	
2023/10/03	JBAF	21/02/2024		Jibar Tradeable Future	8.6900	91.3100	8.6850	91.3150	0.058	0.0000	0.0000
2023/10/03	JBAF	20/03/2024		Jibar Tradeable Future	8.7000	91.3000	8.6960	91.3040	0.046	0.0000	0.0000
2023/10/03	JBAF	19/06/2024		Jibar Tradeable Future	8.6400	91.3600	8.6370	91.3630	0.035	0.0000	0.0000
2023/10/03	JBAF	18/09/2024		Jibar Tradeable Future	8.5500	91.4500	8.5450	91.4550	0.058	0.0000	0.0000
2023/10/03	JBAF	18/12/2024		Jibar Tradeable Future	8.4800	91.5200	8.4750	91.5250	0.059	0.0000	0.0000
2023/10/03	JBAF	19/03/2025		Jibar Tradeable Future	8.4200	91.5800	8.4150	91.5850	0.059	0.0000	0.0000
2023/10/03	JBAF	18/06/2025		Jibar Tradeable Future	8.3800	91.6200	8.3750	91.6250	0.060	0.0000	0.0000
2023/10/03	JBAF	17/09/2025		Jibar Tradeable Future	8.4300	91.5700	8.4250	91.5750	0.059	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.70 Put	Bond Future	4187.4400	4.1874	4484.3600	4.4844	7.091	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.70 Call	Bond Future	87.6400	0.0876	61.5000	0.0615	29.827	0.0000	0.0000
2023/10/03	R035	02/11/2023	13.59 Call	Bond Future	5356.9500	5.3570	5045.2900	5.0453	5.818	0.0000	0.0000
2023/10/03	R035	02/11/2023	13.59 Put	Bond Future	71.4100	0.0714	82.8100	0.0828	15.964	0.0000	0.0000
2023/10/03	R035	02/11/2023	12.24 Put	Bond Future	1878.7100	1.8787	2083.1800	2.0832	10.884	0.0000	0.0000
2023/10/03	R035	02/11/2023	12.24 Call	Bond Future	627.5400	0.6275	508.9500	0.5090	18.898	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.74 Put	Bond Future	3987.3900	3.9874	4280.4100	4.2804	7.349	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.74 Call	Bond Future	103.4900	0.1035	73.4500	0.0735	29.027	0.0000	0.0000
2023/10/03	R035	02/11/2023		Bond Future	12.4859	80.0639	12.5503	79.7409	0.516	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.42 Call	Bond Future	23.9600	0.0240	15.4200	0.0154	35.643	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.42 Put	Bond Future	5657.5700	5.6576	5972.0900	5.9721	5.559	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.43 Call	Bond Future	25.2000	0.0252	16.2700	0.0163	35.437	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.43 Put	Bond Future	5603.3400	5.6033	5917.4700	5.9175	5.606	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.41 Call	Bond Future	22.7700	0.0228	14.6100	0.0146	35.837	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.41 Put	Bond Future	5711.8900	5.7119	6026.7900	6.0268	5.513	0.0000	0.0000
2023/10/03	R035	02/11/2023	10.62 Put	Bond Future	10242.1700	10.2422	10565.1500	10.5652	3.153	0.0000	0.0000
2023/10/03	R035	02/11/2023	10.62 Call	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.12 Put	Bond Future	7326.2700	7.3263	7647.4100	7.6474	4.383	0.0000	0.0000
2023/10/03	R035	02/11/2023	11.12 Call	Bond Future	4.5700	0.0046	2.6500	0.0027	42.013	0.0000	0.0000
2023/10/03	R035	02/11/2023	12.85 Call	Bond Future	2320.1900	2.3202	2072.7400	2.0727	10.665	0.0000	0.0000
2023/10/03	R035	02/11/2023	12.85 Put	Bond Future	518.3900	0.5184	594.0000	0.5940	14.586	0.0000	0.0000
2023/10/03	R035	01/02/2024	10.62 Put	Bond Future	10934.9100	10.9349	11251.4100	11.2514	2.894	0.0000	0.0000
2023/10/03	R035	01/02/2024	10.62 Call	Bond Future	86.2600	0.0863	72.4700	0.0725	15.987	0.0000	0.0000
2023/10/03	R035	01/02/2024	11.12 Put	Bond Future	8206.1800	8.2062	8502.7800	8.5028	3.614	0.0000	0.0000
2023/10/03	R035	01/02/2024	11.12 Call	Bond Future	247.8300	0.2478	214.1400	0.2141	13.594	0.0000	0.0000
2023/10/03	R035	01/02/2024	13.46 Call	Bond Future	5061.8500	5.0619	4810.9900	4.8110	4.956	0.0000	0.0000
2023/10/03	R035	01/02/2024	13.46 Put	Bond Future	1107.4100	1.1074	1186.8400	1.1868	7.173	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	
2023/10/03	R035	01/02/2024	12.19 Call	Bond Future	1437.7400	1.4377	1310.2700	1.3103	8.866	0.0000	0.0000
2023/10/03	R035	01/02/2024	12.19 Put	Bond Future	3636.4500	3.6365	3839.2700	3.8393	5.577	0.0000	0.0000
2023/10/03	R035	01/02/2024	12.20 Call	Bond Future	1457.1700	1.4572	1328.5700	1.3286	8.825	0.0000	0.0000
2023/10/03	R035	01/02/2024	12.20 Put	Bond Future	3604.6500	3.6047	3806.3400	3.8063	5.595	0.0000	0.0000
2023/10/03	R035	01/02/2024	12.18 Call	Bond Future	1418.4600	1.4185	1292.1200	1.2921	8.907	0.0000	0.0000
2023/10/03	R035	01/02/2024	12.18 Put	Bond Future	3668.4600	3.6685	3872.4100	3.8724	5.560	0.0000	0.0000
2023/10/03	R035	01/02/2024		Bond Future	12.6274	81.8372	12.6946	81.5069	0.532	0.0000	0.0000
2023/10/03	R035	02/05/2024		Bond Future	12.7585	79.1752	12.8286	78.8374	0.549	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.20 Call	Bond Future	622.4200	0.6224	564.8600	0.5649	9.248	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.20 Put	Bond Future	8704.0800	8.7041	8984.2500	8.9843	3.219	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.21 Call	Bond Future	630.3100	0.6303	572.1700	0.5722	9.224	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.21 Put	Bond Future	8656.4600	8.6565	8936.0500	8.9361	3.230	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.19 Call	Bond Future	614.6000	0.6146	557.6100	0.5576	9.273	0.0000	0.0000
2023/10/03	R035	02/05/2024	11.19 Put	Bond Future	8751.8300	8.7518	9032.5700	9.0326	3.208	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.80 Call	Bond Future	1475.6200	1.4756	1373.6900	1.3737	6.908	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.80 Put	Bond Future	6929.4200	6.9294	7172.6800	7.1727	3.511	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.81 Call	Bond Future	1488.6100	1.4886	1386.0100	1.3860	6.892	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.81 Put	Bond Future	6890.2900	6.8903	7132.8800	7.1329	3.521	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.79 Call	Bond Future	1462.7100	1.4627	1361.4500	1.3615	6.923	0.0000	0.0000
2023/10/03	R035	01/08/2024	11.79 Put	Bond Future	6968.6700	6.9687	7212.6000	7.2126	3.500	0.0000	0.0000
2023/10/03	R035	01/08/2024		Bond Future	12.8969	80.9611	12.9699	80.6159	0.567	0.0000	0.0000
2023/10/03	R035	07/11/2024		Bond Future	13.0733	78.3579	13.1499	78.0048	0.585	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.18 Call	Bond Future	1985.0500	1.9851	1861.6000	1.8616	6.219	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.18 Put	Bond Future	6280.7300	6.2807	6510.3500	6.5104	3.656	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.19 Call	Bond Future	1999.9200	1.9999	1875.8000	1.8758	6.206	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.19 Put	Bond Future	6245.6800	6.2457	6474.6300	6.4746	3.666	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.17 Call	Bond Future	1970.5500	1.9706	1847.7600	1.8478	6.231	0.0000	0.0000
2023/10/03	R035	07/11/2024	12.17 Put	Bond Future	6316.1900	6.3162	6546.4700	6.5465	3.646	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.82 Call	Bond Future	1217.0200	1.2170	1070.5300	1.0705	12.037	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.82 Put	Bond Future	2192.0600	2.1921	2346.0900	2.3461	7.027	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.83 Call	Bond Future	1247.0400	1.2470	1098.4100	1.0984	11.919	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.83 Put	Bond Future	2152.5400	2.1525	2304.4300	2.3044	7.056	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.81 Call	Bond Future	1187.4300	1.1874	1043.0800	1.0431	12.157	0.0000	0.0000
2023/10/03	R053	02/11/2023	12.81 Put	Bond Future	2232.1000	2.2321	2388.2700	2.3883	6.997	0.0000	0.0000
2023/10/03	R053	02/11/2023		Bond Future	12.9615	91.1226	13.0057	90.8221	0.341	0.0000	0.0000
2023/10/03	R053	01/02/2024		Bond Future	13.0906	93.1408	13.1367	92.8336	0.352	0.0000	0.0000
2023/10/03	R053	01/02/2024	12.93 Call	Bond Future	2859.7800	2.8598	2704.9300	2.7049	5.415	0.0000	0.0000
2023/10/03	R053	01/02/2024	12.93 Put	Bond Future	3947.2700	3.9473	4099.6900	4.0997	3.861	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	
2023/10/03	R053	01/02/2024	12.94 Call	Bond Future	2892.8100	2.8928	2736.9300	2.7369	5.389	0.0000	0.0000
2023/10/03	R053	01/02/2024	12.94 Put	Bond Future	3911.8700	3.9119	4063.2600	4.0633	3.870	0.0000	0.0000
2023/10/03	R053	01/02/2024	12.92 Call	Bond Future	2826.9300	2.8269	2673.1100	2.6731	5.441	0.0000	0.0000
2023/10/03	R053	01/02/2024	12.92 Put	Bond Future	3982.9400	3.9829	4136.3900	4.1364	3.853	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.03 Call	Bond Future	3848.8300	3.8488	3689.5600	3.6896	4.138	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.03 Put	Bond Future	5110.4500	5.1105	5265.3900	5.2654	3.032	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.04 Call	Bond Future	3882.2900	3.8823	3722.2300	3.7222	4.123	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.04 Put	Bond Future	5076.4900	5.0765	5230.6400	5.2306	3.037	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.02 Call	Bond Future	3815.7600	3.8158	3657.2800	3.6573	4.153	0.0000	0.0000
2023/10/03	R053	02/05/2024	13.02 Put	Bond Future	5144.9000	5.1449	5300.6300	5.3006	3.027	0.0000	0.0000
2023/10/03	R053	02/05/2024		Bond Future	13.2195	89.3822	13.2675	89.0680	0.363	0.0000	0.0000
2023/10/03	R053	01/08/2024		Bond Future	13.3539	91.3978	13.4039	91.0766	0.374	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.14 Call	Bond Future	4501.6900	4.5017	4339.0900	4.3391	3.612	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.14 Put	Bond Future	5901.5600	5.9016	6060.1300	6.0601	2.687	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.15 Call	Bond Future	4534.2300	4.5342	4370.9500	4.3710	3.601	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.15 Put	Bond Future	5867.7400	5.8677	6025.6300	6.0256	2.691	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.13 Call	Bond Future	4469.5700	4.4696	4307.6500	4.3077	3.623	0.0000	0.0000
2023/10/03	R053	01/08/2024	13.13 Put	Bond Future	5935.9000	5.9359	6095.1500	6.0952	2.683	0.0000	0.0000
2023/10/03	R053	07/11/2024		Bond Future	13.5169	87.6843	13.5692	87.3559	0.387	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.80 Call	Bond Future	3580.3100	3.5803	3444.3400	3.4443	3.798	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.80 Put	Bond Future	8328.5700	8.3286	8521.0700	8.5211	2.311	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.81 Call	Bond Future	3606.4700	3.6065	3469.8600	3.4699	3.788	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.81 Put	Bond Future	8285.1700	8.2852	8477.0300	8.4770	2.316	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.79 Call	Bond Future	3554.2500	3.5543	3418.9200	3.4189	3.808	0.0000	0.0000
2023/10/03	R053	07/11/2024	12.79 Put	Bond Future	8372.1600	8.3722	8565.3000	8.5653	2.307	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.39 Call	Bond Future	327.9500	0.3280	180.7500	0.1808	44.885	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.39 Put	Bond Future	588.2100	0.5882	855.6500	0.8557	45.467	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.40 Call	Bond Future	340.8700	0.3409	189.6300	0.1896	44.369	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.40 Put	Bond Future	574.1100	0.5741	837.5100	0.8375	45.880	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.38 Call	Bond Future	315.1800	0.3152	172.0300	0.1720	45.418	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.38 Put	Bond Future	602.4700	0.6025	873.9600	0.8740	45.063	0.0000	0.0000
2023/10/03	R186	02/11/2023		Bond Future	9.4865	106.6485	9.6408	106.2339	1.627	0.0000	0.0000
2023/10/03	R186	02/11/2023	10.42 Call	Bond Future	2508.3700	2.5084	2117.1700	2.1172	15.596	0.0000	0.0000
2023/10/03	R186	02/11/2023	10.42 Put	Bond Future	31.6200	0.0316	55.0600	0.0551	74.130	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.15 Put	Bond Future	1010.8200	1.0108	1366.8200	1.3668	35.219	0.0000	0.0000
2023/10/03	R186	02/11/2023	9.15 Call	Bond Future	99.3400	0.0993	40.7000	0.0407	59.030	0.0000	0.0000
2023/10/03	R186	01/02/2024	9.51 Call	Bond Future	869.7000	0.8697	672.8100	0.6728	22.639	0.0000	0.0000
2023/10/03	R186	01/02/2024	9.51 Put	Bond Future	932.0400	0.9320	1159.0600	1.1591	24.357	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/03	R186	01/02/2024	9.52 Call	Bond Future	882.8400	0.8828	684.0500	0.6841	22.517	0.0000	0.0000
2023/10/03	R186	01/02/2024	9.52 Put	Bond Future	920.1600	0.9202	1145.2800	1.1453	24.465	0.0000	0.0000
2023/10/03	R186	01/02/2024	9.50 Call	Bond Future	856.6700	0.8567	661.6700	0.6617	22.763	0.0000	0.0000
2023/10/03	R186	01/02/2024	9.50 Put	Bond Future	944.0400	0.9440	1172.9500	1.1730	24.248	0.0000	0.0000
2023/10/03	R186	01/02/2024		Bond Future	9.5349	103.7006	9.7049	103.2766	1.783	0.0000	0.0000
2023/10/03	R186	02/05/2024		Bond Future	9.5711	106.0468	9.7597	105.6134	1.970	0.0000	0.0000
2023/10/03	R186	02/05/2024	10.40 Call	Bond Future	2435.0700	2.4351	2126.8400	2.1268	12.658	0.0000	0.0000
2023/10/03	R186	02/05/2024	10.40 Put	Bond Future	546.9900	0.5470	672.2400	0.6722	22.898	0.0000	0.0000
2023/10/03	R186	02/05/2024	9.73 Put	Bond Future	977.9000	0.9779	1180.6900	1.1807	20.737	0.0000	0.0000
2023/10/03	R186	02/05/2024	9.73 Call	Bond Future	1343.3800	1.3434	1112.6900	1.1127	17.172	0.0000	0.0000
2023/10/03	R186	02/05/2024	8.00 Call	Bond Future	103.8600	0.1039	70.8900	0.0709	31.745	0.0000	0.0000
2023/10/03	R186	02/05/2024	8.00 Put	Bond Future	3808.1900	3.8082	4208.7000	4.2087	10.517	0.0000	0.0000
2023/10/03	R186	02/05/2024	8.01 Call	Bond Future	105.6000	0.1056	72.1400	0.0721	31.686	0.0000	0.0000
2023/10/03	R186	02/05/2024	8.01 Put	Bond Future	3785.8100	3.7858	4185.8300	4.1858	10.566	0.0000	0.0000
2023/10/03	R186	02/05/2024	7.99 Call	Bond Future	102.1400	0.1021	69.6600	0.0697	31.799	0.0000	0.0000
2023/10/03	R186	02/05/2024	7.99 Put	Bond Future	3830.5900	3.8306	4231.5900	4.2316	10.468	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.69 Call	Bond Future	388.1200	0.3881	290.3400	0.2903	25.193	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.69 Put	Bond Future	2367.2200	2.3672	2712.5200	2.7125	14.587	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.70 Call	Bond Future	393.2000	0.3932	294.3900	0.2944	25.130	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.70 Put	Bond Future	2350.7200	2.3507	2694.9900	2.6950	14.645	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.68 Call	Bond Future	383.3900	0.3834	286.5800	0.2866	25.251	0.0000	0.0000
2023/10/03	R186	01/08/2024	8.68 Put	Bond Future	2384.0700	2.3841	2730.3400	2.7303	14.524	0.0000	0.0000
2023/10/03	R186	01/08/2024		Bond Future	9.6185	103.1288	9.8296	102.6857	2.194	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.14 Call	Bond Future	707.9100	0.7079	556.3600	0.5564	21.408	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.14 Put	Bond Future	1806.2500	1.8063	2107.8600	2.1079	16.698	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.15 Call	Bond Future	715.8500	0.7159	563.1600	0.5632	21.330	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.15 Put	Bond Future	1795.0900	1.7951	2095.5600	2.0956	16.738	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.13 Call	Bond Future	699.6000	0.6996	549.2300	0.5492	21.494	0.0000	0.0000
2023/10/03	R186	07/11/2024	9.13 Put	Bond Future	1817.0500	1.8171	2119.8400	2.1198	16.664	0.0000	0.0000
2023/10/03	R186	07/11/2024		Bond Future	9.7189	105.5665	9.9601	105.1134	2.482	0.0000	0.0000
2023/10/03	R197	02/11/2023		Bond Future	341.9510	341.9510	341.9932	341.9932	0.012	0.0000	0.0000
2023/10/03	R202	02/11/2023		Bond Future	253.0124	253.0124	253.0602	253.0602	0.019	0.0000	0.0000
2023/10/03	R202	01/02/2024		Bond Future	253.7061	253.7061	253.7547	253.7547	0.019	0.0000	0.0000
2023/10/03	R202	02/05/2024		Bond Future	259.5058	259.5058	259.5555	259.5555	0.019	0.0000	0.0000
2023/10/03	R202	01/08/2024		Bond Future	260.3232	260.3232	260.3756	260.3756	0.020	0.0000	0.0000
2023/10/03	R202	07/11/2024		Bond Future	266.5483	266.5483	266.6029	266.6029	0.021	0.0000	0.0000
2023/10/03	R209	02/11/2023		Bond Future	12.5592	61.4962	12.6186	61.2366	0.473	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	
2023/10/03	R209	02/11/2023	11.34 Put	Bond Future	5698.5100	5.6985	5954.8000	5.9548	4.497	0.0000	0.0000
2023/10/03	R209	02/11/2023	11.35 Call	Bond Future	9.4700	0.0095	5.9500	0.0060	37.170	0.0000	0.0000
2023/10/03	R209	02/11/2023	11.35 Put	Bond Future	5649.4100	5.6494	5905.5200	5.9055	4.533	0.0000	0.0000
2023/10/03	R209	02/11/2023	11.33 Call	Bond Future	8.4700	0.0085	5.2900	0.0053	37.544	0.0000	0.0000
2023/10/03	R209	02/11/2023	11.33 Put	Bond Future	5747.7000	5.7477	6004.1500	6.0042	4.462	0.0000	0.0000
2023/10/03	R209	02/11/2023	11.34 Call	Bond Future	8.9500	0.0090	5.6100	0.0056	37.318	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.13 Call	Bond Future	1075.8400	1.0758	982.3800	0.9824	8.687	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.13 Put	Bond Future	3520.6700	3.5207	3692.6200	3.6926	4.884	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.14 Call	Bond Future	1091.2600	1.0913	996.9000	0.9969	8.647	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.14 Put	Bond Future	3490.5100	3.4905	3661.5600	3.6616	4.900	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.12 Call	Bond Future	1060.4300	1.0604	967.8700	0.9679	8.729	0.0000	0.0000
2023/10/03	R209	01/02/2024	12.12 Put	Bond Future	3550.9000	3.5509	3723.7500	3.7238	4.868	0.0000	0.0000
2023/10/03	R209	01/02/2024		Bond Future	12.6810	62.8582	12.7426	62.5927	0.486	0.0000	0.0000
2023/10/03	R209	02/05/2024		Bond Future	12.8022	61.1266	12.8663	60.8552	0.500	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.18 Call	Bond Future	495.0400	0.4950	451.4900	0.4515	8.797	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.18 Put	Bond Future	7974.6500	7.9747	8202.5500	8.2026	2.858	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.19 Call	Bond Future	501.3900	0.5014	457.3900	0.4574	8.776	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.19 Put	Bond Future	7931.1000	7.9311	8158.5500	8.1586	2.868	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.17 Call	Bond Future	488.6500	0.4887	445.5400	0.4455	8.822	0.0000	0.0000
2023/10/03	R209	02/05/2024	11.17 Put	Bond Future	8018.2200	8.0182	8246.5600	8.2466	2.848	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.79 Call	Bond Future	1278.0000	1.2780	1196.6100	1.1966	6.369	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.79 Put	Bond Future	6321.0100	6.3210	6517.1100	6.5171	3.102	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.80 Call	Bond Future	1289.2500	1.2893	1207.3300	1.2073	6.354	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.80 Put	Bond Future	6285.5300	6.2855	6481.1000	6.4811	3.111	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.78 Call	Bond Future	1266.6200	1.2666	1185.7600	1.1858	6.384	0.0000	0.0000
2023/10/03	R209	01/08/2024	11.78 Put	Bond Future	6356.4000	6.3564	6553.0300	6.5530	3.093	0.0000	0.0000
2023/10/03	R209	01/08/2024		Bond Future	12.9297	62.5053	12.9962	62.2279	0.514	0.0000	0.0000
2023/10/03	R209	07/11/2024		Bond Future	13.0857	60.8257	13.1551	60.5419	0.530	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.22 Call	Bond Future	1881.0000	1.8810	1777.3900	1.7774	5.508	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.22 Put	Bond Future	5587.2900	5.5873	5767.4700	5.7675	3.225	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.23 Call	Bond Future	1894.5500	1.8946	1790.4000	1.7904	5.497	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.23 Put	Bond Future	5556.2600	5.5563	5735.9000	5.7359	3.233	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.21 Call	Bond Future	1867.5200	1.8675	1764.4400	1.7644	5.520	0.0000	0.0000
2023/10/03	R209	07/11/2024	12.21 Put	Bond Future	5618.4400	5.6184	5799.1500	5.7992	3.216	0.0000	0.0000
2023/10/03	R210	02/11/2023		Bond Future	226.6134	226.6134	226.1817	226.1817	0.191	0.0000	0.0000
2023/10/03	R210	01/02/2024		Bond Future	231.6879	231.6879	231.2464	231.2464	0.191	0.0000	0.0000
2023/10/03	R210	02/05/2024		Bond Future	233.7305	233.7305	233.2792	233.2792	0.193	0.0000	0.0000
2023/10/03	R210	01/08/2024		Bond Future	239.0574	239.0574	238.5963	238.5963	0.193	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	
2023/10/03	R210	07/11/2024		Bond Future	241.4367	241.4367	240.9666	240.9666	0.195	0.0000	0.0000
2023/10/03	R213	02/11/2023		Bond Future	11.4696	79.5636	11.5800	79.1056	0.963	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.12 Call	Bond Future	284.4800	0.2845	181.1100	0.1811	36.336	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.12 Put	Bond Future	1756.3500	1.7564	2110.9700	2.1110	20.191	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.13 Call	Bond Future	297.2300	0.2972	190.4600	0.1905	35.922	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.13 Put	Bond Future	1726.5100	1.7265	2077.7300	2.0777	20.343	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.11 Call	Bond Future	272.1400	0.2721	172.1200	0.1721	36.753	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.11 Put	Bond Future	1786.6300	1.7866	2144.6000	2.1446	20.036	0.0000	0.0000
2023/10/03	R213	02/11/2023	12.70 Call	Bond Future	4978.0900	4.9781	4539.8100	4.5398	8.804	0.0000	0.0000
2023/10/03	R213	02/11/2023	12.70 Put	Bond Future	63.5300	0.0635	83.2400	0.0832	31.025	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.44 Put	Bond Future	977.3300	0.9773	1217.3400	1.2173	24.558	0.0000	0.0000
2023/10/03	R213	02/11/2023	11.44 Call	Bond Future	854.1600	0.8542	636.1800	0.6362	25.520	0.0000	0.0000
2023/10/03	R213	02/11/2023	10.94 Put	Bond Future	2354.4200	2.3544	2762.7200	2.7627	17.342	0.0000	0.0000
2023/10/03	R213	02/11/2023	10.94 Call	Bond Future	111.0200	0.1110	61.3300	0.0613	44.758	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.71 Call	Bond Future	2203.8100	2.2038	1946.9500	1.9470	11.655	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.71 Put	Bond Future	1729.4500	1.7295	1940.7200	1.9407	12.216	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.72 Call	Bond Future	2226.5200	2.2265	1968.1400	1.9681	11.605	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.72 Put	Bond Future	1711.9600	1.7120	1921.7100	1.9217	12.252	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.70 Call	Bond Future	2181.2000	2.1812	1925.8800	1.9259	11.705	0.0000	0.0000
2023/10/03	R213	01/02/2024	11.70 Put	Bond Future	1747.0700	1.7471	1959.8800	1.9599	12.181	0.0000	0.0000
2023/10/03	R213	01/02/2024		Bond Future	11.5925	81.3257	11.7085	80.8576	1.000	0.0000	0.0000
2023/10/03	R213	02/05/2024		Bond Future	11.7044	79.6057	11.8261	79.1270	1.040	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.29 Call	Bond Future	625.2100	0.6252	535.2200	0.5352	14.394	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.29 Put	Bond Future	6470.2300	6.4702	6859.0100	6.8590	6.009	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.30 Call	Bond Future	631.9400	0.6319	541.1600	0.5412	14.365	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.30 Put	Bond Future	6433.7500	6.4338	6821.7400	6.8217	6.031	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.28 Call	Bond Future	618.7000	0.6187	529.4900	0.5295	14.419	0.0000	0.0000
2023/10/03	R213	02/05/2024	10.28 Put	Bond Future	6506.9500	6.5070	6896.5100	6.8965	5.987	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.87 Call	Bond Future	1284.6500	1.2847	1136.2400	1.1362	11.553	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.87 Put	Bond Future	5061.9200	5.0619	5402.9500	5.4030	6.737	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.88 Call	Bond Future	1295.5400	1.2955	1146.1800	1.1462	11.529	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.88 Put	Bond Future	5032.0700	5.0321	5372.1500	5.3722	6.758	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.86 Call	Bond Future	1274.0800	1.2741	1126.6200	1.1266	11.574	0.0000	0.0000
2023/10/03	R213	01/08/2024	10.86 Put	Bond Future	5092.1200	5.0921	5434.1000	5.4341	6.716	0.0000	0.0000
2023/10/03	R213	01/08/2024		Bond Future	11.8243	81.4016	11.9522	80.9122	1.081	0.0000	0.0000
2023/10/03	R213	07/11/2024		Bond Future	11.9881	79.7643	12.1232	79.2636	1.127	0.0000	0.0000
2023/10/03	R213	07/11/2024	11.22 Call	Bond Future	1704.5400	1.7045	1526.1800	1.5262	10.464	0.0000	0.0000
2023/10/03	R213	07/11/2024	11.22 Put	Bond Future	4628.4900	4.6285	4950.8400	4.9508	6.964	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	
2023/10/03	R213	07/11/2024	11.23 Call	Bond Future	1717.0800	1.7171	1537.7600	1.5378	10.443	0.0000	0.0000
2023/10/03	R213	07/11/2024	11.23 Put	Bond Future	4602.1000	4.6021	4923.4900	4.9235	6.984	0.0000	0.0000
2023/10/03	R213	07/11/2024	11.21 Call	Bond Future	1692.0700	1.6921	1514.6600	1.5147	10.485	0.0000	0.0000
2023/10/03	R213	07/11/2024	11.21 Put	Bond Future	4654.9800	4.6550	4978.2800	4.9783	6.945	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.46 Call	Bond Future	2.1100	0.0021	1.3000	0.0013	38.389	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.46 Put	Bond Future	6976.4200	6.9764	7190.5600	7.1906	3.069	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.47 Call	Bond Future	2.2500	0.0023	1.3900	0.0014	38.222	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.47 Put	Bond Future	6923.9700	6.9240	7138.0600	7.1381	3.092	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.45 Call	Bond Future	1.9800	0.0020	1.2100	0.0012	38.889	0.0000	0.0000
2023/10/03	R214	02/11/2023	11.45 Put	Bond Future	7028.9400	7.0289	7243.1200	7.2431	3.047	0.0000	0.0000
2023/10/03	R214	02/11/2023		Bond Future	12.9116	57.2316	12.9608	57.0167	0.381	0.0000	0.0000
2023/10/03	R214	01/02/2024		Bond Future	13.0407	58.4991	13.0919	58.2794	0.392	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.15 Call	Bond Future	627.7200	0.6277	573.3100	0.5733	8.668	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.15 Put	Bond Future	4687.2900	4.6873	4852.6000	4.8526	3.527	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.16 Call	Bond Future	637.6300	0.6376	582.5800	0.5826	8.634	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.16 Put	Bond Future	4649.0700	4.6491	4813.7400	4.8137	3.542	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.14 Call	Bond Future	618.0200	0.6180	564.2500	0.5643	8.700	0.0000	0.0000
2023/10/03	R214	01/02/2024	12.14 Put	Bond Future	4725.7700	4.7258	4891.7200	4.8917	3.512	0.0000	0.0000
2023/10/03	R214	02/05/2024		Bond Future	13.1600	56.5170	13.2131	56.2923	0.403	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.47 Call	Bond Future	449.5900	0.4496	415.4900	0.4155	7.585	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.47 Put	Bond Future	8436.5800	8.4366	8627.1900	8.6272	2.259	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.48 Call	Bond Future	455.6300	0.4556	421.1600	0.4212	7.565	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.48 Put	Bond Future	8390.2400	8.3902	8580.4800	8.5805	2.267	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.46 Call	Bond Future	443.5200	0.4435	409.7900	0.4098	7.605	0.0000	0.0000
2023/10/03	R214	02/05/2024	11.46 Put	Bond Future	8482.9500	8.4830	8673.9300	8.6739	2.251	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.17 Call	Bond Future	1347.8400	1.3478	1277.3400	1.2773	5.231	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.17 Put	Bond Future	6345.9200	6.3459	6505.0900	6.5051	2.508	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.18 Call	Bond Future	1359.7900	1.3598	1288.8300	1.2888	5.218	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.18 Put	Bond Future	6309.9300	6.3099	6468.6400	6.4686	2.515	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.16 Call	Bond Future	1336.1500	1.3362	1266.1000	1.2661	5.243	0.0000	0.0000
2023/10/03	R214	01/08/2024	12.16 Put	Bond Future	6382.2300	6.3822	6541.8500	6.5419	2.501	0.0000	0.0000
2023/10/03	R214	01/08/2024		Bond Future	13.2844	57.7917	13.3394	57.5621	0.414	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.61 Call	Bond Future	2078.3100	2.0783	1987.4800	1.9875	4.370	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.61 Put	Bond Future	5665.4200	5.6654	5809.4800	5.8095	2.543	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.62 Call	Bond Future	2094.3000	2.0943	2003.0100	2.0030	4.359	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.62 Put	Bond Future	5635.9800	5.6360	5779.5800	5.7796	2.548	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.60 Call	Bond Future	2062.3800	2.0624	1972.0200	1.9720	4.381	0.0000	0.0000
2023/10/03	R214	07/11/2024	12.60 Put	Bond Future	5694.9600	5.6950	5839.4900	5.8395	2.538	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	
2023/10/03	R214	07/11/2024		Bond Future	13.4392	55.8495	13.4965	55.6147	0.426	0.0000	0.0000
2023/10/03	R248	02/11/2023		Bond Future	13.0035	70.4301	13.0578	70.1443	0.418	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.48 Call	Bond Future	1.6300	0.0016	0.9500	0.0010	41.718	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.48 Put	Bond Future	8982.2900	8.9823	9267.4200	9.2674	3.174	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.49 Call	Bond Future	1.7500	0.0018	1.0200	0.0010	41.714	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.49 Put	Bond Future	8916.8100	8.9168	9201.8900	9.2019	3.197	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.47 Call	Bond Future	1.5200	0.0015	0.8800	0.0009	42.105	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.47 Put	Bond Future	9047.8700	9.0479	9333.0400	9.3330	3.152	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.80 Put	Bond Future	6940.5100	6.9405	7222.1400	7.2221	4.058	0.0000	0.0000
2023/10/03	R248	02/11/2023	11.80 Call	Bond Future	12.0300	0.0120	7.8500	0.0079	34.746	0.0000	0.0000
2023/10/03	R248	02/11/2023	12.50 Put	Bond Future	3056.1200	3.0561	3280.1900	3.2802	7.332	0.0000	0.0000
2023/10/03	R248	02/11/2023	12.50 Call	Bond Future	299.9900	0.3000	238.2500	0.2383	20.581	0.0000	0.0000
2023/10/03	R248	02/11/2023	13.60 Call	Bond Future	3352.3300	3.3523	3104.4300	3.1044	7.395	0.0000	0.0000
2023/10/03	R248	02/11/2023	13.60 Put	Bond Future	325.7300	0.3257	363.6400	0.3636	11.638	0.0000	0.0000
2023/10/03	R248	01/02/2024		Bond Future	13.1385	71.9900	13.1950	71.6978	0.430	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.15 Call	Bond Future	662.8900	0.6629	598.8500	0.5989	9.661	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.15 Put	Bond Future	6156.9400	6.1569	6385.0700	6.3851	3.705	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.16 Call	Bond Future	673.6700	0.6737	608.8400	0.6088	9.623	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.16 Put	Bond Future	6108.2300	6.1082	6335.5700	6.3356	3.722	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.14 Call	Bond Future	652.2400	0.6522	588.9900	0.5890	9.697	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.14 Put	Bond Future	6205.8600	6.2059	6434.7800	6.4348	3.689	0.0000	0.0000
2023/10/03	R248	01/02/2024	11.50 Put	Bond Future	9746.7400	9.7467	10014.7100	10.0147	2.749	0.0000	0.0000
2023/10/03	R248	01/02/2024	11.50 Call	Bond Future	197.0000	0.1970	172.8000	0.1728	12.284	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.30 Put	Bond Future	5457.4900	5.4575	5672.8200	5.6728	3.946	0.0000	0.0000
2023/10/03	R248	01/02/2024	12.30 Call	Bond Future	846.9400	0.8469	770.1000	0.7701	9.073	0.0000	0.0000
2023/10/03	R248	01/02/2024	13.37 Call	Bond Future	3307.3300	3.3073	3127.0600	3.1271	5.451	0.0000	0.0000
2023/10/03	R248	01/02/2024	13.37 Put	Bond Future	2125.4900	2.1255	2237.3900	2.2374	5.265	0.0000	0.0000
2023/10/03	R248	02/05/2024		Bond Future	13.2634	69.1687	13.3222	68.8699	0.443	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.47 Call	Bond Future	477.9300	0.4779	437.7900	0.4378	8.399	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.47 Put	Bond Future	10863.9600	10.8640	11122.5900	11.1226	2.381	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.48 Call	Bond Future	484.7500	0.4848	444.1400	0.4441	8.378	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.48 Put	Bond Future	10805.2200	10.8052	11063.3800	11.0634	2.389	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.46 Call	Bond Future	471.1900	0.4712	431.5000	0.4315	8.423	0.0000	0.0000
2023/10/03	R248	02/05/2024	11.46 Put	Bond Future	10922.8800	10.9229	11181.9600	11.1820	2.372	0.0000	0.0000
2023/10/03	R248	01/08/2024	12.31 Call	Bond Future	1696.0100	1.6960	1600.5800	1.6006	5.627	0.0000	0.0000
2023/10/03	R248	01/08/2024	12.31 Put	Bond Future	7547.8000	7.5478	7757.8100	7.7578	2.782	0.0000	0.0000
2023/10/03	R248	01/08/2024	12.32 Call	Bond Future	1710.6700	1.7107	1614.6400	1.6146	5.614	0.0000	0.0000
2023/10/03	R248	01/08/2024	12.32 Put	Bond Future	7504.3600	7.5044	7713.7700	7.7138	2.791	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	
2023/10/03	R248	01/08/2024	12.30 Call	Bond Future	1681.4200	1.6814	1586.6100	1.5866	5.639	0.0000	0.0000
2023/10/03	R248	01/08/2024	12.30 Put	Bond Future	7591.3900	7.5914	7802.0200	7.8020	2.775	0.0000	0.0000
2023/10/03	R248	01/08/2024		Bond Future	13.3938	70.7288	13.4551	70.4234	0.457	0.0000	0.0000
2023/10/03	R248	07/11/2024		Bond Future	13.5559	67.9467	13.6199	67.6343	0.472	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.79 Call	Bond Future	2639.0500	2.6391	2514.8400	2.5148	4.707	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.79 Put	Bond Future	6595.3100	6.5953	6783.4800	6.7835	2.853	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.80 Call	Bond Future	2658.9100	2.6589	2534.0900	2.5341	4.694	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.80 Put	Bond Future	6560.8200	6.5608	6748.3800	6.7484	2.859	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.78 Call	Bond Future	2618.9900	2.6190	2495.4000	2.4954	4.719	0.0000	0.0000
2023/10/03	R248	07/11/2024	12.78 Put	Bond Future	6629.6800	6.6297	6818.4700	6.8185	2.848	0.0000	0.0000
2023/10/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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