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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2023 TO 16/10/2023

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
2023/10/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	2025	02/11/2023		Bond Future	172.7769	172.7769	172.8071	0.017	0.0000	0.0000
2023/10/16	2025	01/02/2024		Bond Future	174.8364	174.8364	174.8669	0.017	0.0000	0.0000
2023/10/16	2025	02/05/2024		Bond Future	178.7940	178.7940	178.8254	0.018	0.0000	0.0000
2023/10/16	2025	01/08/2024		Bond Future	181.0652	181.0652	181.0981	0.018	0.0000	0.0000
2023/10/16	2025	07/11/2024		Bond Future	185.4630	185.4630	185.4973	0.018	0.0000	0.0000
2023/10/16	2029	02/11/2023		Bond Future	124.6798	124.6798	124.7016	0.017	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	
2023/10/16	2029	01/02/2024		Bond Future	127.4595	127.4595	127.4816	127.4816	0.017	0.0000	0.0000
2023/10/16	2029	02/05/2024		Bond Future	128.9794	128.9794	129.0022	129.0022	0.018	0.0000	0.0000
2023/10/16	2029	01/08/2024		Bond Future	131.9433	131.9433	131.9666	131.9666	0.018	0.0000	0.0000
2023/10/16	2029	07/11/2024		Bond Future	133.7481	133.7481	133.7723	133.7723	0.018	0.0000	0.0000
2023/10/16	2030	02/11/2023		Bond Future	10.7262	89.9646	10.7453	89.8859	0.179	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.81 Call	Bond Future	863.0600	0.8631	765.6700	0.7657	11.284	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.81 Put	Bond Future	519.1700	0.5192	500.5000	0.5005	3.596	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.82 Call	Bond Future	889.3000	0.8893	791.2300	0.7912	11.028	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.82 Put	Bond Future	504.4900	0.5045	485.1400	0.4851	3.836	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.80 Call	Bond Future	837.1800	0.8372	740.5000	0.7405	11.548	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.80 Put	Bond Future	534.2300	0.5342	516.2700	0.5163	3.362	0.0000	0.0000
2023/10/16	2030	02/11/2023	9.57 Put	Bond Future	4921.5400	4.9215	5000.2600	5.0003	1.599	0.0000	0.0000
2023/10/16	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.07 Put	Bond Future	2755.5300	2.7555	2832.0800	2.8321	2.778	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.07 Call	Bond Future	3.5800	0.0036	1.4100	0.0014	60.615	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.57 Call	Bond Future	3432.8500	3.4329	3341.5800	3.3416	2.659	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.57 Put	Bond Future	46.3500	0.0464	33.8000	0.0338	27.077	0.0000	0.0000
2023/10/16	2030	02/11/2023	9.89 Put	Bond Future	3525.8800	3.5259	3604.4100	3.6044	2.227	0.0000	0.0000
2023/10/16	2030	02/11/2023	9.89 Call	Bond Future	0.2500	0.0003	0.0600	0.0001	76.000	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.39 Put	Bond Future	1517.4000	1.5174	1559.3600	1.5594	2.765	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.39 Call	Bond Future	120.7500	0.1208	83.9900	0.0840	30.443	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.43 Call	Bond Future	2910.6800	2.9107	2815.2800	2.8153	3.278	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.43 Put	Bond Future	74.5400	0.0745	57.8600	0.0579	22.377	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.62 Put	Bond Future	872.6400	0.8726	874.7800	0.8748	0.245	0.0000	0.0000
2023/10/16	2030	02/11/2023	10.62 Call	Bond Future	434.4700	0.4345	357.8900	0.3579	17.626	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.12 Put	Bond Future	204.0200	0.2040	178.9800	0.1790	12.273	0.0000	0.0000
2023/10/16	2030	02/11/2023	11.12 Call	Bond Future	1805.3500	1.8054	1701.5900	1.7016	5.747	0.0000	0.0000
2023/10/16	2030	02/11/2023	12.27 Call	Bond Future	6075.7500	6.0758	5995.1600	5.9952	1.326	0.0000	0.0000
2023/10/16	2030	02/11/2023	12.27 Put	Bond Future	3.8200	0.0038	1.9500	0.0020	48.953	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.89 Put	Bond Future	4352.1000	4.3521	4397.6000	4.3976	1.045	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.89 Call	Bond Future	550.3800	0.5504	515.2900	0.5153	6.376	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.39 Put	Bond Future	2786.6800	2.7867	2816.2000	2.8162	1.059	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.39 Call	Bond Future	1055.4700	1.0555	1004.4000	1.0044	4.839	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.86 Call	Bond Future	4534.9000	4.5349	4451.8700	4.4519	1.831	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.86 Put	Bond Future	508.7000	0.5087	506.2600	0.5063	0.480	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.16 Put	Bond Future	3456.7700	3.4568	3494.0600	3.4941	1.079	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.16 Call	Bond Future	780.4500	0.7805	737.1500	0.7372	5.548	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.00 Call	Bond Future	2165.0400	2.1650	2095.0900	2.0951	3.231	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	
2023/10/16	2030	01/02/2024	11.00 Put	Bond Future	1448.7600	1.4488	1459.4000	1.4594	0.734	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.75 Call	Bond Future	4195.1600	4.1952	4112.9200	4.1129	1.960	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.75 Put	Bond Future	583.4000	0.5834	581.7500	0.5818	0.283	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.57 Put	Bond Future	5513.9700	5.5140	5568.1700	5.5682	0.983	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.57 Call	Bond Future	355.7400	0.3557	329.3500	0.3294	7.418	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.07 Put	Bond Future	3745.6300	3.7456	3785.7200	3.7857	1.070	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.07 Call	Bond Future	696.1000	0.6961	655.6000	0.6556	5.818	0.0000	0.0000
2023/10/16	2030	01/02/2024	12.10 Call	Bond Future	5296.9600	5.2970	5212.8200	5.2128	1.588	0.0000	0.0000
2023/10/16	2030	01/02/2024	12.10 Put	Bond Future	375.3800	0.3754	371.8300	0.3718	0.946	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.31 Call	Bond Future	2932.4900	2.9325	2855.8300	2.8558	2.614	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.31 Put	Bond Future	1004.5000	1.0045	1008.4300	1.0084	0.391	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.93 Put	Bond Future	4214.1700	4.2142	4258.4900	4.2585	1.052	0.0000	0.0000
2023/10/16	2030	01/02/2024	9.93 Call	Bond Future	580.2700	0.5803	544.0000	0.5440	6.251	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.36 Call	Bond Future	3067.2900	3.0673	2989.7600	2.9898	2.528	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.36 Put	Bond Future	945.8500	0.9459	948.9100	0.9489	0.324	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.37 Call	Bond Future	3094.4300	3.0944	3016.7500	3.0168	2.510	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.37 Put	Bond Future	934.3600	0.9344	937.2700	0.9373	0.311	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.35 Call	Bond Future	3040.0700	3.0401	2962.7100	2.9627	2.545	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.35 Put	Bond Future	957.2700	0.9573	960.5000	0.9605	0.337	0.0000	0.0000
2023/10/16	2030	01/02/2024		Bond Future	10.8193	87.9423	10.8395	87.8617	0.187	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.85 Call	Bond Future	4503.6900	4.5037	4420.7200	4.4207	1.842	0.0000	0.0000
2023/10/16	2030	01/02/2024	11.85 Put	Bond Future	515.0600	0.5151	512.6800	0.5127	0.462	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.00 Put	Bond Future	3977.0700	3.9771	4019.3000	4.0193	1.062	0.0000	0.0000
2023/10/16	2030	01/02/2024	10.00 Call	Bond Future	635.9400	0.6359	597.5800	0.5976	6.032	0.0000	0.0000
2023/10/16	2030	02/05/2024		Bond Future	10.9170	89.9120	10.9383	89.8297	0.196	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.66 Put	Bond Future	5724.1800	5.7242	5776.1900	5.7762	0.909	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.66 Call	Bond Future	706.9900	0.7070	676.6600	0.6767	4.290	0.0000	0.0000
2023/10/16	2030	02/05/2024	10.16 Put	Bond Future	4123.2800	4.1233	4164.5700	4.1646	1.001	0.0000	0.0000
2023/10/16	2030	02/05/2024	10.16 Call	Bond Future	1143.4700	1.1435	1102.4200	1.1024	3.590	0.0000	0.0000
2023/10/16	2030	02/05/2024	11.94 Call	Bond Future	4849.4800	4.8495	4773.1300	4.7731	1.574	0.0000	0.0000
2023/10/16	2030	02/05/2024	11.94 Put	Bond Future	1013.5300	1.0135	1019.5200	1.0195	0.591	0.0000	0.0000
2023/10/16	2030	02/05/2024	10.62 Put	Bond Future	2939.7000	2.9397	2969.6800	2.9697	1.020	0.0000	0.0000
2023/10/16	2030	02/05/2024	10.62 Call	Bond Future	1785.4100	1.7854	1733.0500	1.7331	2.933	0.0000	0.0000
2023/10/16	2030	02/05/2024	11.12 Put	Bond Future	1978.7500	1.9788	1997.3900	1.9974	0.942	0.0000	0.0000
2023/10/16	2030	02/05/2024	11.12 Call	Bond Future	2757.1600	2.7572	2693.4600	2.6935	2.310	0.0000	0.0000
2023/10/16	2030	02/05/2024	13.15 Call	Bond Future	8486.2100	8.4862	8402.9700	8.4030	0.981	0.0000	0.0000
2023/10/16	2030	02/05/2024	13.15 Put	Bond Future	380.1600	0.3802	379.2600	0.3793	0.237	0.0000	0.0000
2023/10/16	2030	02/05/2024	12.38 Call	Bond Future	6128.9000	6.1289	6048.8300	6.0488	1.306	0.0000	0.0000
2023/10/16	2030	02/05/2024	12.38 Put	Bond Future	707.7100	0.7077	709.9800	0.7100	0.321	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	
2023/10/16	2030	02/05/2024	10.82 Put	Bond Future	2513.1400	2.5131	2538.3600	2.5384	1.004	0.0000	0.0000
2023/10/16	2030	02/05/2024	10.82 Call	Bond Future	2138.2900	2.1383	2081.1700	2.0812	2.671	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.82 Call	Bond Future	828.0200	0.8280	794.4000	0.7944	4.060	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.82 Put	Bond Future	5187.1300	5.1871	5235.8500	5.2359	0.939	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.83 Call	Bond Future	836.2100	0.8362	802.3800	0.8024	4.046	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.83 Put	Bond Future	5154.3800	5.1544	5202.8900	5.2029	0.941	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.81 Call	Bond Future	820.1000	0.8201	786.6900	0.7867	4.074	0.0000	0.0000
2023/10/16	2030	02/05/2024	9.81 Put	Bond Future	5220.1700	5.2202	5269.1000	5.2691	0.937	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.38 Call	Bond Future	1597.6400	1.5976	1554.0700	1.5541	2.727	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.38 Put	Bond Future	4008.2200	4.0082	4048.8100	4.0488	1.013	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.39 Call	Bond Future	1611.8000	1.6118	1568.0100	1.5680	2.717	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.39 Put	Bond Future	3983.9000	3.9839	4024.2700	4.0243	1.013	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.37 Call	Bond Future	1583.2700	1.5833	1539.9200	1.5399	2.738	0.0000	0.0000
2023/10/16	2030	01/08/2024	10.37 Put	Bond Future	4032.3400	4.0323	4073.1500	4.0732	1.012	0.0000	0.0000
2023/10/16	2030	01/08/2024		Bond Future	11.0169	87.9517	11.0396	87.8675	0.205	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.75 Call	Bond Future	2180.4000	2.1804	2132.4800	2.1325	2.198	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.75 Put	Bond Future	3583.9800	3.5840	3621.9300	3.6219	1.059	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.76 Call	Bond Future	2196.7300	2.1967	2148.6100	2.1486	2.191	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.76 Put	Bond Future	3563.8300	3.5638	3601.5800	3.6016	1.059	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.74 Call	Bond Future	2164.1300	2.1641	2116.4100	2.1164	2.205	0.0000	0.0000
2023/10/16	2030	07/11/2024	10.74 Put	Bond Future	3604.2200	3.6042	3642.3700	3.6424	1.058	0.0000	0.0000
2023/10/16	2030	07/11/2024		Bond Future	11.1384	90.0638	11.1624	89.9779	0.216	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.85 Put	Bond Future	3703.5700	3.7036	3906.9100	3.9069	5.490	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.85 Call	Bond Future	0.8100	0.0008	0.1700	0.0002	79.012	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.78 Call	Bond Future	1176.9700	1.1770	991.0100	0.9910	15.800	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.78 Put	Bond Future	468.3900	0.4684	486.4100	0.4864	3.847	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.28 Call	Bond Future	113.4300	0.1134	64.6200	0.0646	43.031	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.28 Put	Bond Future	1738.6100	1.7386	1893.7800	1.8938	8.925	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.71 Put	Bond Future	4393.8300	4.3938	4597.6900	4.5977	4.640	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.71 Call	Bond Future	0.1400	0.0001	0.0200	0.0000	85.714	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.50 Call	Bond Future	434.5600	0.4346	315.5500	0.3156	27.386	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.50 Put	Bond Future	1022.2200	1.0222	1107.1900	1.1072	8.312	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.00 Call	Bond Future	4.4100	0.0044	1.2800	0.0013	70.975	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.00 Put	Bond Future	2974.8600	2.9749	3175.7100	3.1757	6.752	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.58 Put	Bond Future	5041.7900	5.0418	5245.7500	5.2458	4.045	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.58 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.60 Call	Bond Future	659.5900	0.6596	511.7600	0.5118	22.412	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.60 Put	Bond Future	781.2200	0.7812	837.3700	0.8374	7.187	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	
2023/10/16	2032	02/11/2023	10.35 Put	Bond Future	6203.9300	6.2039	6407.9100	6.4079	3.288	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.90 Put	Bond Future	327.0300	0.3270	329.9800	0.3300	0.902	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.90 Call	Bond Future	1582.9600	1.5830	1381.9300	1.3819	12.700	0.0000	0.0000
2023/10/16	2032	02/11/2023		Bond Future	11.6262	83.0417	11.6703	82.8377	0.379	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.23 Call	Bond Future	74.7300	0.0747	39.2300	0.0392	47.504	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.23 Put	Bond Future	1938.0900	1.9381	2106.5700	2.1066	8.693	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.24 Call	Bond Future	81.5600	0.0816	43.5700	0.0436	46.579	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.24 Put	Bond Future	1897.2100	1.8972	2063.2000	2.0632	8.749	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.22 Call	Bond Future	68.2800	0.0683	35.2100	0.0352	48.433	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.22 Put	Bond Future	1979.3800	1.9794	2150.2900	2.1503	8.635	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.59 Put	Bond Future	4991.7100	4.9917	5195.6700	5.1957	4.086	0.0000	0.0000
2023/10/16	2032	02/11/2023	10.59 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.09 Put	Bond Future	2551.5500	2.5516	2745.3400	2.7453	7.595	0.0000	0.0000
2023/10/16	2032	02/11/2023	11.09 Call	Bond Future	16.5700	0.0166	6.3800	0.0064	61.497	0.0000	0.0000
2023/10/16	2032	02/11/2023	12.26 Call	Bond Future	2974.9000	2.9749	2760.2500	2.7603	7.215	0.0000	0.0000
2023/10/16	2032	02/11/2023	12.26 Put	Bond Future	105.7100	0.1057	95.0400	0.0950	10.094	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.59 Put	Bond Future	5864.4500	5.8645	6024.9500	6.0250	2.737	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.59 Call	Bond Future	415.7700	0.4158	367.6700	0.3677	11.569	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.09 Put	Bond Future	3914.8900	3.9149	4042.0900	4.0421	3.249	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.09 Call	Bond Future	883.1600	0.8832	801.7600	0.8018	9.217	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.73 Call	Bond Future	5026.5900	5.0266	4840.0300	4.8400	3.711	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.73 Put	Bond Future	718.2000	0.7182	740.2400	0.7402	3.069	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.78 Put	Bond Future	5077.2200	5.0772	5226.3300	5.2263	2.937	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.78 Call	Bond Future	557.3700	0.5574	497.8800	0.4979	10.673	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.75 Call	Bond Future	2106.0600	2.1061	1972.0000	1.9720	6.365	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.75 Put	Bond Future	2078.9500	2.0790	2153.4900	2.1535	3.585	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.50 Call	Bond Future	4259.0100	4.2590	4080.9600	4.0810	4.181	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.50 Put	Bond Future	928.4900	0.9285	959.0400	0.9590	3.290	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.01 Put	Bond Future	8519.8100	8.5198	8705.9600	8.7060	2.185	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.01 Call	Bond Future	154.6200	0.1546	132.1700	0.1322	14.519	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.76 Put	Bond Future	5157.7900	5.1578	5308.1700	5.3082	2.916	0.0000	0.0000
2023/10/16	2032	01/02/2024	10.76 Call	Bond Future	540.7800	0.5408	482.5600	0.4826	10.766	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.62 Call	Bond Future	4655.1700	4.6552	4472.4200	4.4724	3.926	0.0000	0.0000
2023/10/16	2032	01/02/2024	12.62 Put	Bond Future	812.4400	0.8124	838.2900	0.8383	3.182	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.84 Call	Bond Future	2327.8100	2.3278	2187.1800	2.1872	6.041	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.84 Put	Bond Future	1894.8000	1.8948	1962.7700	1.9628	3.587	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.85 Call	Bond Future	2353.1200	2.3531	2211.7800	2.2118	6.006	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.85 Put	Bond Future	1875.1700	1.8752	1942.4300	1.9424	3.587	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	
2023/10/16	2032	01/02/2024	11.83 Call	Bond Future	2302.6300	2.3026	2162.7200	2.1627	6.076	0.0000	0.0000
2023/10/16	2032	01/02/2024	11.83 Put	Bond Future	1914.5900	1.9146	1983.2800	1.9833	3.588	0.0000	0.0000
2023/10/16	2032	01/02/2024		Bond Future	11.7440	84.8726	11.7902	84.6640	0.393	0.0000	0.0000
2023/10/16	2032	02/05/2024		Bond Future	11.8638	82.6111	11.9121	82.3979	0.407	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.36 Put	Bond Future	7649.0500	7.6491	7812.4300	7.8124	2.136	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.36 Call	Bond Future	638.4500	0.6385	588.6000	0.5886	7.808	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.86 Put	Bond Future	5675.9600	5.6760	5816.3700	5.8164	2.474	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.86 Call	Bond Future	1079.8900	1.0799	1007.0700	1.0071	6.743	0.0000	0.0000
2023/10/16	2032	02/05/2024	12.90 Call	Bond Future	5668.3200	5.6683	5492.8900	5.4929	3.095	0.0000	0.0000
2023/10/16	2032	02/05/2024	12.90 Put	Bond Future	1252.3500	1.2524	1290.1500	1.2902	3.018	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.59 Put	Bond Future	6707.9200	6.7079	6861.3200	6.8613	2.287	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.59 Call	Bond Future	818.6900	0.8187	758.8600	0.7589	7.308	0.0000	0.0000
2023/10/16	2032	02/05/2024	11.09 Put	Bond Future	4864.0600	4.8641	4992.4900	4.9925	2.640	0.0000	0.0000
2023/10/16	2032	02/05/2024	11.09 Call	Bond Future	1350.1800	1.3502	1265.3800	1.2654	6.281	0.0000	0.0000
2023/10/16	2032	02/05/2024	13.18 Call	Bond Future	6565.7000	6.5657	6382.1400	6.3821	2.796	0.0000	0.0000
2023/10/16	2032	02/05/2024	13.18 Put	Bond Future	1010.4400	1.0104	1040.1100	1.0401	2.936	0.0000	0.0000
2023/10/16	2032	02/05/2024	13.35 Call	Bond Future	7123.2000	7.1232	6935.4700	6.9355	2.635	0.0000	0.0000
2023/10/16	2032	02/05/2024	13.35 Put	Bond Future	887.0000	0.8870	912.5000	0.9125	2.875	0.0000	0.0000
2023/10/16	2032	02/05/2024	11.35 Put	Bond Future	4045.5100	4.0455	4159.2200	4.1592	2.811	0.0000	0.0000
2023/10/16	2032	02/05/2024	11.35 Call	Bond Future	1733.8900	1.7339	1634.3700	1.6344	5.740	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.65 Put	Bond Future	6471.5500	6.4716	6622.1700	6.6222	2.327	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.65 Call	Bond Future	871.8400	0.8718	809.2300	0.8092	7.181	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.55 Call	Bond Future	784.6700	0.7847	726.6600	0.7267	7.393	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.55 Put	Bond Future	6867.6000	6.8676	7022.8200	7.0228	2.260	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.56 Call	Bond Future	793.0200	0.7930	734.5600	0.7346	7.372	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.56 Put	Bond Future	6827.4800	6.8275	6982.2500	6.9823	2.267	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.54 Call	Bond Future	776.3900	0.7764	718.8200	0.7188	7.415	0.0000	0.0000
2023/10/16	2032	02/05/2024	10.54 Put	Bond Future	6907.8400	6.9078	7063.5000	7.0635	2.253	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.14 Call	Bond Future	1600.7900	1.6008	1515.3800	1.5154	5.335	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.14 Put	Bond Future	5349.0700	5.3491	5481.6600	5.4817	2.479	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.15 Call	Bond Future	1614.0000	1.6140	1528.1100	1.5281	5.322	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.15 Put	Bond Future	5316.6000	5.3166	5448.7100	5.4487	2.485	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.13 Call	Bond Future	1587.6700	1.5877	1502.7300	1.5027	5.350	0.0000	0.0000
2023/10/16	2032	01/08/2024	11.13 Put	Bond Future	5381.6600	5.3817	5514.7200	5.5147	2.472	0.0000	0.0000
2023/10/16	2032	01/08/2024		Bond Future	11.9844	84.4904	12.0350	84.2724	0.423	0.0000	0.0000
2023/10/16	2032	07/11/2024		Bond Future	12.1358	82.3518	12.1891	82.1288	0.439	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.48 Call	Bond Future	2089.0400	2.0890	1992.2300	1.9922	4.634	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.48 Put	Bond Future	4897.6300	4.8976	5023.8600	5.0239	2.577	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.49 Call	Bond Future	2104.0200	2.1040	2006.7500	2.0068	4.623	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	
2023/10/16	2032	07/11/2024	11.49 Put	Bond Future	4868.8600	4.8689	4994.6300	4.9946	2.583	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.47 Call	Bond Future	2074.4500	2.0745	1978.0900	1.9781	4.645	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.47 Put	Bond Future	4926.8300	4.9268	5053.5100	5.0535	2.571	0.0000	0.0000
2023/10/16	2032	07/11/2024	13.36 Call	Bond Future	6617.1600	6.6172	6444.1800	6.4442	2.614	0.0000	0.0000
2023/10/16	2032	07/11/2024	13.36 Put	Bond Future	1690.8000	1.6908	1740.8600	1.7409	2.961	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.64 Put	Bond Future	4478.4700	4.4785	4596.9900	4.5970	2.646	0.0000	0.0000
2023/10/16	2032	07/11/2024	11.64 Call	Bond Future	2366.5000	2.3665	2261.9800	2.2620	4.417	0.0000	0.0000
2023/10/16	2033	02/11/2023		Bond Future	117.0760	117.0760	116.7117	116.7117	0.311	0.0000	0.0000
2023/10/16	2033	01/02/2024		Bond Future	119.6861	119.6861	119.3136	119.3136	0.311	0.0000	0.0000
2023/10/16	2033	02/05/2024		Bond Future	120.9349	120.9349	120.5538	120.5538	0.315	0.0000	0.0000
2023/10/16	2033	01/08/2024		Bond Future	123.7139	123.7139	123.3242	123.3242	0.315	0.0000	0.0000
2023/10/16	2033	07/11/2024		Bond Future	125.2201	125.2201	124.8218	124.8218	0.318	0.0000	0.0000
2023/10/16	2037	02/11/2023		Bond Future	12.6442	75.9509	12.7082	75.6269	0.507	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.56 Call	Bond Future	3.6700	0.0037	0.9600	0.0010	73.842	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.56 Put	Bond Future	5823.2200	5.8232	6144.5800	6.1446	5.519	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.57 Call	Bond Future	3.9600	0.0040	1.0500	0.0011	73.485	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.57 Put	Bond Future	5766.8000	5.7668	6087.9600	6.0880	5.569	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.55 Call	Bond Future	3.4100	0.0034	0.8800	0.0009	74.194	0.0000	0.0000
2023/10/16	2037	02/11/2023	11.55 Put	Bond Future	5879.7300	5.8797	6201.2700	6.2013	5.469	0.0000	0.0000
2023/10/16	2037	02/11/2023	13.89 Call	Bond Future	5952.5700	5.9526	5625.5200	5.6255	5.494	0.0000	0.0000
2023/10/16	2037	02/11/2023	13.89 Put	Bond Future	13.0600	0.0131	10.0800	0.0101	22.818	0.0000	0.0000
2023/10/16	2037	02/11/2023	12.52 Put	Bond Future	1299.5900	1.2996	1434.5500	1.4346	10.385	0.0000	0.0000
2023/10/16	2037	02/11/2023	12.52 Call	Bond Future	665.4600	0.6655	476.3500	0.4764	28.418	0.0000	0.0000
2023/10/16	2037	02/11/2023	12.02 Put	Bond Future	3349.5100	3.3495	3632.7300	3.6327	8.456	0.0000	0.0000
2023/10/16	2037	02/11/2023	12.02 Call	Bond Future	78.6800	0.0787	37.8300	0.0378	51.919	0.0000	0.0000
2023/10/16	2037	01/02/2024	13.93 Call	Bond Future	6131.1400	6.1311	5838.4700	5.8385	4.774	0.0000	0.0000
2023/10/16	2037	01/02/2024	13.93 Put	Bond Future	701.4900	0.7015	740.1500	0.7402	5.511	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.93 Call	Bond Future	2753.7000	2.7537	2537.5800	2.5376	7.848	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.93 Put	Bond Future	1993.6900	1.9937	2108.9000	2.1089	5.779	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.09 Put	Bond Future	4434.8300	4.4348	4654.3900	4.6544	4.951	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.09 Call	Bond Future	894.0200	0.8940	782.2500	0.7823	12.502	0.0000	0.0000
2023/10/16	2037	01/02/2024		Bond Future	12.7763	73.3693	12.8430	73.0380	0.522	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.32 Call	Bond Future	1283.2600	1.2833	1142.0100	1.1420	11.007	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.32 Put	Bond Future	3609.9300	3.6099	3800.0100	3.8000	5.265	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.33 Call	Bond Future	1302.2000	1.3022	1159.6600	1.1597	10.946	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.33 Put	Bond Future	3576.7200	3.5767	3765.5100	3.7655	5.278	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.31 Call	Bond Future	1264.4800	1.2645	1124.5400	1.1245	11.067	0.0000	0.0000
2023/10/16	2037	01/02/2024	12.31 Put	Bond Future	3643.3500	3.6434	3834.7400	3.8347	5.253	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	
2023/10/16	2037	02/05/2024		Bond Future	12.9110	75.0126	12.9804	74.6739	0.538	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.44 Call	Bond Future	638.3400	0.6383	569.6300	0.5696	10.764	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.44 Put	Bond Future	8395.3000	8.3953	8665.3400	8.6653	3.217	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.45 Call	Bond Future	646.6800	0.6467	577.2800	0.5773	10.732	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.45 Put	Bond Future	8346.9400	8.3469	8616.2900	8.6163	3.227	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.43 Call	Bond Future	630.0900	0.6301	562.0500	0.5621	10.798	0.0000	0.0000
2023/10/16	2037	02/05/2024	11.43 Put	Bond Future	8443.8000	8.4438	8714.5100	8.7145	3.206	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.10 Call	Bond Future	1717.3100	1.7173	1593.0300	1.5930	7.237	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.10 Put	Bond Future	6501.2400	6.5012	6723.3500	6.7234	3.416	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.11 Call	Bond Future	1731.8000	1.7318	1606.7900	1.6068	7.219	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.11 Put	Bond Future	6463.0100	6.4630	6684.3900	6.6844	3.425	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.09 Call	Bond Future	1702.9000	1.7029	1579.3600	1.5794	7.255	0.0000	0.0000
2023/10/16	2037	01/08/2024	12.09 Put	Bond Future	6539.6000	6.5396	6762.4500	6.7625	3.408	0.0000	0.0000
2023/10/16	2037	01/08/2024		Bond Future	13.0501	72.4628	13.1224	72.1164	0.554	0.0000	0.0000
2023/10/16	2037	01/08/2024	13.82 Call	Bond Future	5880.4300	5.8804	5632.2100	5.6322	4.221	0.0000	0.0000
2023/10/16	2037	01/08/2024	13.82 Put	Bond Future	2316.1300	2.3161	2414.3000	2.4143	4.239	0.0000	0.0000
2023/10/16	2037	01/08/2024	13.17 Call	Bond Future	3997.3600	3.9974	3790.4200	3.7904	5.177	0.0000	0.0000
2023/10/16	2037	01/08/2024	13.17 Put	Bond Future	3424.5000	3.4245	3563.9500	3.5640	4.072	0.0000	0.0000
2023/10/16	2037	07/11/2024		Bond Future	13.2064	74.2018	13.2819	73.8473	0.572	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.58 Call	Bond Future	2598.0800	2.5981	2443.2300	2.4432	5.960	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.58 Put	Bond Future	5639.5300	5.6395	5839.1400	5.8391	3.539	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.59 Call	Bond Future	2617.6400	2.6176	2462.0500	2.4621	5.944	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.59 Put	Bond Future	5609.0800	5.6091	5807.9500	5.8080	3.546	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.57 Call	Bond Future	2578.6100	2.5786	2424.4900	2.4245	5.977	0.0000	0.0000
2023/10/16	2037	07/11/2024	12.57 Put	Bond Future	5670.1100	5.6701	5870.4500	5.8705	3.533	0.0000	0.0000
2023/10/16	2038	02/11/2023		Bond Future	125.9418	125.9418	126.1104	126.1104	0.134	0.0000	0.0000
2023/10/16	2038	01/02/2024		Bond Future	126.7331	126.7331	126.9052	126.9052	0.136	0.0000	0.0000
2023/10/16	2038	02/05/2024		Bond Future	129.6017	129.6017	129.7778	129.7778	0.136	0.0000	0.0000
2023/10/16	2038	01/08/2024		Bond Future	130.5127	130.5127	130.6937	130.6937	0.139	0.0000	0.0000
2023/10/16	2038	07/11/2024		Bond Future	133.6819	133.6819	133.8677	133.8677	0.139	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.50 Put	Bond Future	7955.3300	7.9553	8214.5200	8.2145	3.258	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.50 Call	Bond Future	0.3200	0.0003	0.0600	0.0001	81.250	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.10 Put	Bond Future	4370.3700	4.3704	4611.8900	4.6119	5.526	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.10 Call	Bond Future	32.2200	0.0322	14.2900	0.0143	55.649	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.97 Call	Bond Future	1274.1500	1.2742	1049.6700	1.0497	17.618	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.97 Put	Bond Future	796.1100	0.7961	831.0800	0.8311	4.393	0.0000	0.0000
2023/10/16	2040	02/11/2023	13.10 Call	Bond Future	1710.5800	1.7106	1463.9500	1.4640	14.418	0.0000	0.0000
2023/10/16	2040	02/11/2023	13.10 Put	Bond Future	553.3100	0.5533	566.1300	0.5661	2.317	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/16	2040	02/11/2023	13.90 Call	Bond Future		5159.5300	5.1595	4892.7300	4.8927	5.171	0.0000	0.0000
2023/10/16	2040	02/11/2023	13.90 Put	Bond Future		35.4500	0.0355	28.1000	0.0281	20.733	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.59 Call	Bond Future		0.7100	0.0007	0.1500	0.0002	78.873	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.59 Put	Bond Future		7396.8200	7.3968	7655.7100	7.6557	3.500	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.60 Call	Bond Future		0.7700	0.0008	0.1700	0.0002	77.922	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.60 Put	Bond Future		7335.1500	7.3352	7594.0000	7.5940	3.529	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.58 Call	Bond Future		0.6500	0.0007	0.1400	0.0001	78.462	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.58 Put	Bond Future		7458.5700	7.4586	7717.5100	7.7175	3.472	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.80 Put	Bond Future		6118.7200	6.1187	6375.4200	6.3754	4.195	0.0000	0.0000
2023/10/16	2040	02/11/2023	11.80 Call	Bond Future		3.9300	0.0039	1.1800	0.0012	69.975	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.60 Put	Bond Future		1918.3200	1.9183	2053.0100	2.0530	7.021	0.0000	0.0000
2023/10/16	2040	02/11/2023	12.60 Call	Bond Future		406.9500	0.4070	282.1900	0.2822	30.657	0.0000	0.0000
2023/10/16	2040	02/11/2023	13.64 Call	Bond Future		3967.7600	3.9678	3697.1400	3.6971	6.820	0.0000	0.0000
2023/10/16	2040	02/11/2023	13.64 Put	Bond Future		93.8900	0.0939	82.7200	0.0827	11.897	0.0000	0.0000
2023/10/16	2040	02/11/2023		Bond Future		12.8797	76.2362	12.9286	75.9767	0.380	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.34 Call	Bond Future		959.5100	0.9595	861.7500	0.8618	10.189	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.34 Put	Bond Future		4619.0500	4.6191	4786.5800	4.7866	3.627	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.35 Call	Bond Future		975.5900	0.9756	876.7700	0.8768	10.129	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.35 Put	Bond Future		4578.7600	4.5788	4745.2300	4.7452	3.636	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.33 Call	Bond Future		943.4700	0.9435	846.7700	0.8468	10.249	0.0000	0.0000
2023/10/16	2040	01/02/2024	12.33 Put	Bond Future		4659.4400	4.6594	4828.0300	4.8280	3.618	0.0000	0.0000
2023/10/16	2040	01/02/2024		Bond Future		13.0142	73.4105	13.0651	73.1452	0.391	0.0000	0.0000
2023/10/16	2040	02/05/2024		Bond Future		13.1508	75.0546	13.2038	74.7835	0.403	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.61 Call	Bond Future		607.7000	0.6077	552.9800	0.5530	9.004	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.61 Put	Bond Future		9246.9400	9.2469	9463.3800	9.4634	2.341	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.62 Call	Bond Future		615.9200	0.6159	560.6400	0.5606	8.975	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.62 Put	Bond Future		9194.0500	9.1941	9409.9300	9.4099	2.348	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.60 Call	Bond Future		599.5700	0.5996	545.4100	0.5454	9.033	0.0000	0.0000
2023/10/16	2040	02/05/2024	11.60 Put	Bond Future		9300.0000	9.3000	9517.0000	9.5170	2.333	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.33 Call	Bond Future		1818.2900	1.8183	1714.0200	1.7140	5.735	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.33 Put	Bond Future		6933.6700	6.9337	7106.6600	7.1067	2.495	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.34 Call	Bond Future		1833.5900	1.8336	1728.7200	1.7287	5.719	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.34 Put	Bond Future		6892.9100	6.8929	7065.3000	7.0653	2.501	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.32 Call	Bond Future		1803.0800	1.8031	1699.4000	1.6994	5.750	0.0000	0.0000
2023/10/16	2040	01/08/2024	12.32 Put	Bond Future		6974.5900	6.9746	7148.1700	7.1482	2.489	0.0000	0.0000
2023/10/16	2040	01/08/2024		Bond Future		13.2919	72.2554	13.3470	71.9781	0.415	0.0000	0.0000
2023/10/16	2040	07/11/2024		Bond Future		13.4494	73.9891	13.5070	73.7054	0.428	0.0000	0.0000
2023/10/16	2040	07/11/2024	12.85 Call	Bond Future		2906.4600	2.9065	2774.7400	2.7747	4.532	0.0000	0.0000
2023/10/16	2040	07/11/2024	12.85 Put	Bond Future		5968.1000	5.9681	6120.1300	6.1201	2.547	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	
2023/10/16	2040	07/11/2024	12.86 Call	Bond Future	2927.3200	2.9273	2795.0200	2.7950	4.519	0.0000	0.0000
2023/10/16	2040	07/11/2024	12.86 Put	Bond Future	5936.2100	5.9362	6087.6600	6.0877	2.551	0.0000	0.0000
2023/10/16	2040	07/11/2024	12.84 Call	Bond Future	2885.3800	2.8854	2754.2400	2.7542	4.545	0.0000	0.0000
2023/10/16	2040	07/11/2024	12.84 Put	Bond Future	5999.8300	5.9998	6152.4400	6.1524	2.544	0.0000	0.0000
2023/10/16	2044	02/11/2023	12.00 Put	Bond Future	5303.8900	5.3039	5529.6000	5.5296	4.256	0.0000	0.0000
2023/10/16	2044	02/11/2023	12.00 Call	Bond Future	10.5100	0.0105	3.9400	0.0039	62.512	0.0000	0.0000
2023/10/16	2044	02/11/2023	12.75 Call	Bond Future	541.6900	0.5417	400.8500	0.4009	26.000	0.0000	0.0000
2023/10/16	2044	02/11/2023	12.75 Put	Bond Future	1554.5200	1.5545	1645.9600	1.6460	5.882	0.0000	0.0000
2023/10/16	2044	02/11/2023	13.00 Call	Bond Future	1156.0700	1.1561	953.8300	0.9538	17.494	0.0000	0.0000
2023/10/16	2044	02/11/2023	13.00 Put	Bond Future	832.3100	0.8323	862.3500	0.8624	3.609	0.0000	0.0000
2023/10/16	2044	02/11/2023		Bond Future	12.9387	72.5087	12.9826	72.2764	0.340	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.56 Call	Bond Future	0.2900	0.0003	0.0600	0.0001	79.310	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.56 Put	Bond Future	8009.2600	8.0093	8241.3100	8.2413	2.897	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.57 Call	Bond Future	0.3200	0.0003	0.0600	0.0001	81.250	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.57 Put	Bond Future	7945.7900	7.9458	8177.8100	8.1778	2.920	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.55 Call	Bond Future	0.2600	0.0003	0.0500	0.0001	80.769	0.0000	0.0000
2023/10/16	2044	02/11/2023	11.55 Put	Bond Future	8072.8200	8.0728	8304.8900	8.3049	2.875	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.28 Call	Bond Future	788.2200	0.7882	708.5700	0.7086	10.105	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.28 Put	Bond Future	5112.6500	5.1127	5270.4700	5.2705	3.087	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.29 Call	Bond Future	802.4700	0.8025	721.8700	0.7219	10.044	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.29 Put	Bond Future	5069.2700	5.0693	5226.1400	5.2261	3.095	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.27 Call	Bond Future	774.1300	0.7741	695.4300	0.6954	10.166	0.0000	0.0000
2023/10/16	2044	01/02/2024	12.27 Put	Bond Future	5156.2700	5.1563	5315.0400	5.3150	3.079	0.0000	0.0000
2023/10/16	2044	01/02/2024		Bond Future	13.0688	69.7260	13.1146	69.4885	0.350	0.0000	0.0000
2023/10/16	2044	01/02/2024	13.25 Call	Bond Future	2978.6100	2.9786	2809.8000	2.8098	5.667	0.0000	0.0000
2023/10/16	2044	01/02/2024	13.25 Put	Bond Future	2045.6500	2.0457	2114.3100	2.1143	3.356	0.0000	0.0000
2023/10/16	2044	02/05/2024		Bond Future	13.2006	71.2876	13.2481	71.0449	0.360	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.66 Call	Bond Future	598.2200	0.5982	548.1500	0.5482	8.370	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.66 Put	Bond Future	9320.9200	9.3209	9513.6100	9.5136	2.067	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.67 Call	Bond Future	606.4600	0.6065	555.8800	0.5559	8.340	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.67 Put	Bond Future	9266.7200	9.2667	9458.9000	9.4589	2.074	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.65 Call	Bond Future	590.0700	0.5901	540.5100	0.5405	8.399	0.0000	0.0000
2023/10/16	2044	02/05/2024	11.65 Put	Bond Future	9375.2900	9.3753	9568.4900	9.5685	2.061	0.0000	0.0000
2023/10/16	2044	01/08/2024	12.29 Call	Bond Future	1687.6400	1.6876	1596.8100	1.5968	5.382	0.0000	0.0000
2023/10/16	2044	01/08/2024	12.29 Put	Bond Future	7314.2200	7.3142	7471.6100	7.4716	2.152	0.0000	0.0000
2023/10/16	2044	01/08/2024	12.30 Call	Bond Future	1702.3200	1.7023	1610.9500	1.6110	5.367	0.0000	0.0000
2023/10/16	2044	01/08/2024	12.30 Put	Bond Future	7271.4900	7.2715	7428.3400	7.4283	2.157	0.0000	0.0000
2023/10/16	2044	01/08/2024	12.28 Call	Bond Future	1672.8400	1.6728	1582.5500	1.5826	5.397	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	
2023/10/16	2044	01/08/2024	12.28 Put	Bond Future	7356.8900	7.3569	7514.8200	7.5148	2.147	0.0000	0.0000
2023/10/16	2044	01/08/2024		Bond Future	13.3364	68.5279	13.3859	68.2797	0.371	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.91 Call	Bond Future	2963.6400	2.9636	2842.3400	2.8423	4.093	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.91 Put	Bond Future	5918.7100	5.9187	6051.3800	6.0514	2.242	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.92 Call	Bond Future	2984.9200	2.9849	2863.1000	2.8631	4.081	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.92 Put	Bond Future	5886.9900	5.8870	6019.1400	6.0191	2.245	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.90 Call	Bond Future	2942.4300	2.9424	2821.6500	2.8217	4.105	0.0000	0.0000
2023/10/16	2044	07/11/2024	12.90 Put	Bond Future	5950.5700	5.9506	6083.7600	6.0838	2.238	0.0000	0.0000
2023/10/16	2044	07/11/2024		Bond Future	13.4875	70.1720	13.5391	69.9181	0.383	0.0000	0.0000
2023/10/16	2046	02/11/2023		Bond Future	108.0035	108.0035	107.3642	107.3642	0.592	0.0000	0.0000
2023/10/16	2046	01/02/2024		Bond Future	110.4114	110.4114	109.7577	109.7577	0.592	0.0000	0.0000
2023/10/16	2046	02/05/2024		Bond Future	110.7655	110.7655	110.0971	110.0971	0.603	0.0000	0.0000
2023/10/16	2046	01/08/2024		Bond Future	113.3105	113.3105	112.6269	112.6269	0.603	0.0000	0.0000
2023/10/16	2046	07/11/2024		Bond Future	113.8618	113.8618	113.1618	113.1618	0.615	0.0000	0.0000
2023/10/16	2050	02/11/2023		Bond Future	108.9318	108.9318	108.5880	108.5880	0.316	0.0000	0.0000
2023/10/16	2050	01/02/2024		Bond Future	109.1130	109.1130	108.7615	108.7615	0.322	0.0000	0.0000
2023/10/16	2050	02/05/2024		Bond Future	111.5829	111.5829	111.2234	111.2234	0.322	0.0000	0.0000
2023/10/16	2050	01/08/2024		Bond Future	111.8434	111.8434	111.4766	111.4766	0.328	0.0000	0.0000
2023/10/16	2050	07/11/2024		Bond Future	114.5590	114.5590	114.1836	114.1836	0.328	0.0000	0.0000
2023/10/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	AL37	02/11/2023		Index Future	898.1370	898.1370	897.5910	897.5910	0.061	0.0000	0.0000
2023/10/16	AL37	01/02/2024		Index Future	917.9390	917.9390	917.3770	917.3770	0.061	0.0000	0.0000
2023/10/16	AL37	02/05/2024		Index Future	938.5010	938.5010	937.9290	937.9290	0.061	0.0000	0.0000
2023/10/16	AL37	01/08/2024		Index Future	959.8570	959.8570	959.2730	959.2730	0.061	0.0000	0.0000
2023/10/16	AL37	07/11/2024		Index Future	982.9600	982.9600	982.3710	982.3710	0.060	0.0000	0.0000
2023/10/16	AL7T	02/11/2023		Index Future	1007.5410	1007.5410	1005.0970	1005.0970	0.243	0.0000	0.0000
2023/10/16	AL7T	01/02/2024		Index Future	1029.7550	1029.7550	1027.2540	1027.2540	0.243	0.0000	0.0000
2023/10/16	AL7T	02/05/2024		Index Future	1052.8220	1052.8220	1050.2670	1050.2670	0.243	0.0000	0.0000
2023/10/16	AL7T	01/08/2024		Index Future	1076.7790	1076.7790	1074.1680	1074.1680	0.242	0.0000	0.0000
2023/10/16	AL7T	07/11/2024		Index Future	1102.6970	1102.6970	1100.0310	1100.0310	0.242	0.0000	0.0000
2023/10/16	ALBI	02/11/2023		Index Future	882.1290	882.1290	880.1370	880.1370	0.226	0.0000	0.0000
2023/10/16	ALBI	01/02/2024		Index Future	901.5780	901.5780	899.5390	899.5390	0.226	0.0000	0.0000
2023/10/16	ALBI	02/05/2024		Index Future	921.7740	921.7740	919.6910	919.6910	0.226	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	
2023/10/16	ALBI	01/08/2024		Index Future	942.7490	942.7490	940.6200	940.6200	0.226	0.0000	0.0000
2023/10/16	ALBI	07/11/2024		Index Future	965.4400	965.4400	963.2680	963.2680	0.225	0.0000	0.0000
2023/10/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	C431	31/01/2031		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
2023/10/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/16	ES33	02/11/2023		Bond Future	13.1368	70.4056	13.1653	70.2853	0.216	0.0000
2023/10/16	ES33	01/02/2024		Bond Future	13.3058	71.9753	13.3355	71.8522	0.223	0.0000
2023/10/16	ES33	02/05/2024		Bond Future	13.4747	69.8050	13.5058	69.6791	0.230	0.0000
2023/10/16	ES33	01/08/2024		Bond Future	13.6457	71.4087	13.6782	71.2800	0.238	0.0000
2023/10/16	ES33	07/11/2024		Bond Future	13.8564	69.3362	13.8905	69.2046	0.246	0.0000
2023/10/16	ES42	02/11/2023		Bond Future	13.6036	66.0788	13.6574	65.8237	0.395	0.0000
2023/10/16	ES42	01/02/2024		Bond Future	13.7573	67.5520	13.8133	67.2911	0.407	0.0000
2023/10/16	ES42	02/05/2024		Bond Future	13.9166	64.8185	13.9751	64.5517	0.420	0.0000
2023/10/16	ES42	01/08/2024		Bond Future	14.0744	66.3073	14.1353	66.0345	0.433	0.0000
2023/10/16	ES42	07/11/2024		Bond Future	14.2643	63.6464	14.3281	63.3672	0.447	0.0000
2023/10/16	GOVI	02/11/2023		GOVI	869.4170	869.4170	867.4530	867.4530	0.226	0.0000
2023/10/16	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	02/11/2023	885.81 Put	GOVI	163930.0000	16.3930	183570.0000	18.3570	11.981	0.0000
2023/10/16	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	02/11/2023	885.82 Put	GOVI	164030.0000	16.4030	183670.0000	18.3670	11.973	0.0000
2023/10/16	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	02/11/2023	885.80 Put	GOVI	163830.0000	16.3830	183470.0000	18.3470	11.988	0.0000
2023/10/16	GOVI	01/02/2024	879.99 Call	GOVI	85960.0000	8.5960	65850.0000	6.5850	23.395	0.0000
2023/10/16	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	01/02/2024	880.00 Call	GOVI	85860.0000	8.5860	65750.0000	6.5750	23.422	0.0000
2023/10/16	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	01/02/2024	879.98 Call	GOVI	86060.0000	8.6060	65950.0000	6.5950	23.367	0.0000
2023/10/16	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	01/02/2024		GOVI	888.5860	888.5860	886.5750	886.5750	0.226	0.0000
2023/10/16	GOVI	02/05/2024		GOVI	908.4910	908.4910	906.4360	906.4360	0.226	0.0000
2023/10/16	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/16	GOVI	02/05/2024	950.98 Put	GOVI	424890.0000	42.4890	445440.0000	44.5440	4.837	0.0000
2023/10/16	GOVI	02/05/2024	950.99 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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/16	GOVI	02/05/2024	950.99 Put	GOVI		424990.0000	42.4990	445540.0000	44.5540	4.835	0.0000	0.0000
2023/10/16	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	02/05/2024	950.97 Put	GOVI		424790.0000	42.4790	445340.0000	44.5340	4.838	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.38 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.38 Put	GOVI		142160.0000	14.2160	163160.0000	16.3160	14.772	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.39 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.39 Put	GOVI		142260.0000	14.2260	163260.0000	16.3260	14.762	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	01/08/2024	943.37 Put	GOVI		142060.0000	14.2060	163060.0000	16.3060	14.782	0.0000	0.0000
2023/10/16	GOVI	01/08/2024		GOVI		929.1640	929.1640	927.0640	927.0640	0.226	0.0000	0.0000
2023/10/16	GOVI	07/11/2024		GOVI		951.5280	951.5280	949.3860	949.3860	0.225	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.79 Call	GOVI		27380.0000	2.7380	5960.0000	0.5960	78.232	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.80 Call	GOVI		27280.0000	2.7280	5860.0000	0.5860	78.519	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.78 Call	GOVI		27480.0000	2.7480	6060.0000	0.6060	77.948	0.0000	0.0000
2023/10/16	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/16	IGOV	02/11/2023		Index Future		327.5480	327.5480	327.2290	327.2290	0.097	0.0000	0.0000
2023/10/16	IGOV	01/02/2024		Index Future		334.8510	334.8510	334.5230	334.5230	0.098	0.0000	0.0000
2023/10/16	IGOV	02/05/2024		Index Future		342.4310	342.4310	342.0970	342.0970	0.098	0.0000	0.0000
2023/10/16	IGOV	01/08/2024		Index Future		350.3000	350.3000	349.9590	349.9590	0.097	0.0000	0.0000
2023/10/16	IGOV	07/11/2024		Index Future		358.8120	358.8120	358.4670	358.4670	0.096	0.0000	0.0000
2023/10/16	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/16	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/16	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/16	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/16	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/16	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/16	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/16	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/16	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/16	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/16	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/16	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/16	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	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	
2023/10/16	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3400	91.6600	0.120	0.0000	0.0000
2023/10/16	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/10/16	JBAF	20/12/2023		Jibar Tradeable Future	8.5000	91.5000	8.5100	91.4900	0.118	0.0000	0.0000
2023/10/16	JBAF	17/01/2024		Jibar Tradeable Future	8.5000	91.5000	8.5200	91.4800	0.235	0.0000	0.0000
2023/10/16	JBAF	21/02/2024		Jibar Tradeable Future	8.5300	91.4700	8.5500	91.4500	0.234	0.0000	0.0000
2023/10/16	JBAF	20/03/2024		Jibar Tradeable Future	8.5200	91.4800	8.5500	91.4500	0.352	0.0000	0.0000
2023/10/16	JBAF	19/06/2024		Jibar Tradeable Future	8.4400	91.5600	8.4800	91.5200	0.474	0.0000	0.0000
2023/10/16	JBAF	18/09/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000	0.0000
2023/10/16	JBAF	18/12/2024		Jibar Tradeable Future	8.2100	91.7900	8.2600	91.7400	0.609	0.0000	0.0000
2023/10/16	JBAF	19/03/2025		Jibar Tradeable Future	8.1500	91.8500	8.1900	91.8100	0.491	0.0000	0.0000
2023/10/16	JBAF	18/06/2025		Jibar Tradeable Future	8.0700	91.9300	8.1000	91.9000	0.372	0.0000	0.0000
2023/10/16	JBAF	17/09/2025		Jibar Tradeable Future	8.1000	91.9000	8.1300	91.8700	0.370	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.70 Put	Bond Future	3406.1200	3.4061	3620.9600	3.6210	6.307	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.70 Call	Bond Future	70.3800	0.0704	36.2300	0.0362	48.522	0.0000	0.0000
2023/10/16	R035	02/11/2023	13.59 Call	Bond Future	6060.5400	6.0605	5808.2500	5.8083	4.163	0.0000	0.0000
2023/10/16	R035	02/11/2023	13.59 Put	Bond Future	10.9400	0.0109	7.6400	0.0076	30.165	0.0000	0.0000
2023/10/16	R035	02/11/2023	12.24 Put	Bond Future	1204.9400	1.2049	1283.9400	1.2839	6.556	0.0000	0.0000
2023/10/16	R035	02/11/2023	12.24 Call	Bond Future	717.8300	0.7178	547.8400	0.5478	23.681	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.74 Put	Bond Future	3207.7600	3.2078	3415.9400	3.4159	6.490	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.74 Call	Bond Future	87.9200	0.0879	47.1100	0.0471	46.417	0.0000	0.0000
2023/10/16	R035	02/11/2023		Bond Future	12.3351	80.8280	12.3840	80.5790	0.397	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.42 Call	Bond Future	11.7800	0.0118	4.3600	0.0044	62.988	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.42 Put	Bond Future	4881.3300	4.8813	5122.9000	5.1229	4.949	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.43 Call	Bond Future	12.6000	0.0126	4.7300	0.0047	62.460	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.43 Put	Bond Future	4826.6800	4.8267	5067.8000	5.0678	4.996	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.41 Call	Bond Future	11.0200	0.0110	4.0300	0.0040	63.430	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.41 Put	Bond Future	4936.0800	4.9361	5178.0800	5.1781	4.903	0.0000	0.0000
2023/10/16	R035	02/11/2023	10.62 Put	Bond Future	9477.9700	9.4780	9726.9500	9.7270	2.627	0.0000	0.0000
2023/10/16	R035	02/11/2023	10.62 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.12 Put	Bond Future	6558.9000	6.5589	6806.9400	6.8069	3.782	0.0000	0.0000
2023/10/16	R035	02/11/2023	11.12 Call	Bond Future	1.2600	0.0013	0.3100	0.0003	75.397	0.0000	0.0000
2023/10/16	R035	02/11/2023	12.85 Call	Bond Future	2764.5200	2.7645	2506.7300	2.5067	9.325	0.0000	0.0000
2023/10/16	R035	02/11/2023	12.85 Put	Bond Future	198.6600	0.1987	189.8600	0.1899	4.430	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	
2023/10/16	R035	01/02/2024	10.62 Put	Bond Future	10164.4800	10.1645	10403.1300	10.4031	2.348	0.0000	0.0000
2023/10/16	R035	01/02/2024	10.62 Call	Bond Future	88.7200	0.0887	72.8200	0.0728	17.922	0.0000	0.0000
2023/10/16	R035	01/02/2024	11.12 Put	Bond Future	7452.8700	7.4529	7668.9500	7.6690	2.899	0.0000	0.0000
2023/10/16	R035	01/02/2024	11.12 Call	Bond Future	267.4100	0.2674	228.9400	0.2289	14.386	0.0000	0.0000
2023/10/16	R035	01/02/2024	13.46 Call	Bond Future	5538.5200	5.5385	5313.6500	5.3137	4.060	0.0000	0.0000
2023/10/16	R035	01/02/2024	13.46 Put	Bond Future	811.1900	0.8112	840.8700	0.8409	3.659	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.19 Call	Bond Future	1612.1900	1.6122	1479.9100	1.4799	8.205	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.19 Put	Bond Future	3038.0100	3.0380	3160.2800	3.1603	4.025	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.20 Call	Bond Future	1634.0800	1.6341	1500.7900	1.5008	8.157	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.20 Put	Bond Future	3008.6700	3.0087	3129.9300	3.1299	4.030	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.18 Call	Bond Future	1590.6400	1.5906	1459.3700	1.4594	8.253	0.0000	0.0000
2023/10/16	R035	01/02/2024	12.18 Put	Bond Future	3067.7500	3.0678	3191.0300	3.1910	4.019	0.0000	0.0000
2023/10/16	R035	01/02/2024		Bond Future	12.4717	82.6101	12.5227	82.3555	0.409	0.0000	0.0000
2023/10/16	R035	02/05/2024		Bond Future	12.5999	79.9476	12.6531	79.6873	0.422	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.20 Call	Bond Future	690.0800	0.6901	630.3500	0.6304	8.656	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.20 Put	Bond Future	7999.3400	7.9993	8199.8700	8.1999	2.507	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.21 Call	Bond Future	698.9000	0.6989	638.6100	0.6386	8.626	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.21 Put	Bond Future	7952.6500	7.9527	8152.6200	8.1526	2.515	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.19 Call	Bond Future	681.3500	0.6814	622.1800	0.6222	8.684	0.0000	0.0000
2023/10/16	R035	02/05/2024	11.19 Put	Bond Future	8046.1800	8.0462	8247.2700	8.2473	2.499	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.80 Call	Bond Future	1684.9000	1.6849	1586.1100	1.5861	5.863	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.80 Put	Bond Future	6333.4400	6.3334	6500.7600	6.5008	2.642	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.81 Call	Bond Future	1699.3800	1.6994	1600.0100	1.6000	5.847	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.81 Put	Bond Future	6295.8000	6.2958	6462.5400	6.4625	2.648	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.79 Call	Bond Future	1670.5100	1.6705	1572.3000	1.5723	5.879	0.0000	0.0000
2023/10/16	R035	01/08/2024	11.79 Put	Bond Future	6371.2100	6.3712	6539.1100	6.5391	2.635	0.0000	0.0000
2023/10/16	R035	01/08/2024		Bond Future	12.7282	81.7663	12.7837	81.5002	0.436	0.0000	0.0000
2023/10/16	R035	07/11/2024		Bond Future	12.8901	79.2126	12.9482	78.9403	0.450	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.18 Call	Bond Future	2300.2900	2.3003	2184.9200	2.1849	5.015	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.18 Put	Bond Future	5741.2900	5.7413	5898.1800	5.8982	2.733	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.19 Call	Bond Future	2318.7000	2.3187	2202.7500	2.2028	5.001	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.19 Put	Bond Future	5709.7800	5.7098	5866.0900	5.8661	2.738	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.17 Call	Bond Future	2281.6500	2.2817	2166.8800	2.1669	5.030	0.0000	0.0000
2023/10/16	R035	07/11/2024	12.17 Put	Bond Future	5772.6100	5.7726	5930.1000	5.9301	2.728	0.0000	0.0000
2023/10/16	R053	02/11/2023	12.82 Call	Bond Future	1216.4000	1.2164	974.2100	0.9742	19.910	0.0000	0.0000
2023/10/16	R053	02/11/2023	12.82 Put	Bond Future	1443.7800	1.4438	1505.2600	1.5053	4.258	0.0000	0.0000
2023/10/16	R053	02/11/2023	12.83 Call	Bond Future	1250.7800	1.2508	1005.6100	1.0056	19.601	0.0000	0.0000
2023/10/16	R053	02/11/2023	12.83 Put	Bond Future	1408.6200	1.4086	1467.1200	1.4671	4.153	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	
2023/10/16	R053	02/11/2023	12.81 Call	Bond Future	1182.5600	1.1826	943.4000	0.9434	20.224	0.0000	0.0000
2023/10/16	R053	02/11/2023	12.81 Put	Bond Future	1479.5700	1.4796	1544.0800	1.5441	4.360	0.0000	0.0000
2023/10/16	R053	02/11/2023		Bond Future	12.8528	91.8703	12.8967	91.5666	0.342	0.0000	0.0000
2023/10/16	R053	01/02/2024		Bond Future	12.9787	93.8958	13.0245	93.5854	0.353	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.93 Call	Bond Future	3139.5400	3.1395	2941.4400	2.9414	6.310	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.93 Put	Bond Future	3472.0100	3.4720	3584.3700	3.5844	3.236	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.94 Call	Bond Future	3175.0800	3.1751	2975.9000	2.9759	6.273	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.94 Put	Bond Future	3439.1200	3.4391	3550.4000	3.5504	3.236	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.92 Call	Bond Future	3103.9700	3.1040	2906.9800	2.9070	6.346	0.0000	0.0000
2023/10/16	R053	01/02/2024	12.92 Put	Bond Future	3504.9600	3.5050	3618.4300	3.6184	3.237	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.03 Call	Bond Future	4097.3500	4.0974	3906.5700	3.9066	4.656	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.03 Put	Bond Future	4607.6000	4.6076	4734.1900	4.7342	2.747	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.04 Call	Bond Future	4132.5400	4.1325	3940.9400	3.9409	4.636	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.04 Put	Bond Future	4575.3700	4.5754	4701.1400	4.7011	2.749	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.02 Call	Bond Future	4062.5300	4.0625	3872.5900	3.8726	4.675	0.0000	0.0000
2023/10/16	R053	02/05/2024	13.02 Put	Bond Future	4640.3000	4.6403	4767.7300	4.7677	2.746	0.0000	0.0000
2023/10/16	R053	02/05/2024		Bond Future	13.1060	90.1336	13.1537	89.8162	0.364	0.0000	0.0000
2023/10/16	R053	01/08/2024		Bond Future	13.2330	92.1839	13.2827	91.8594	0.375	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.14 Call	Bond Future	4832.8700	4.8329	4643.2100	4.6432	3.924	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.14 Put	Bond Future	5446.7000	5.4467	5581.5400	5.5815	2.476	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.15 Call	Bond Future	4866.9700	4.8670	4676.6200	4.6766	3.911	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.15 Put	Bond Future	5414.4400	5.4144	5548.5900	5.5486	2.478	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.13 Call	Bond Future	4798.8500	4.7989	4609.9000	4.6099	3.937	0.0000	0.0000
2023/10/16	R053	01/08/2024	13.13 Put	Bond Future	5479.1400	5.4791	5614.6900	5.6147	2.474	0.0000	0.0000
2023/10/16	R053	07/11/2024		Bond Future	13.3849	88.5236	13.4369	88.1915	0.388	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.80 Call	Bond Future	3973.4100	3.9734	3813.4300	3.8134	4.026	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.80 Put	Bond Future	7882.4400	7.8824	8054.4900	8.0545	2.183	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.81 Call	Bond Future	4001.2000	4.0012	3840.5500	3.8406	4.015	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.81 Put	Bond Future	7840.6700	7.8407	8012.0500	8.0121	2.186	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.79 Call	Bond Future	3945.7100	3.9457	3786.4000	3.7864	4.038	0.0000	0.0000
2023/10/16	R053	07/11/2024	12.79 Put	Bond Future	7924.3900	7.9244	8097.1100	8.0971	2.180	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.39 Call	Bond Future	470.0600	0.4701	410.6500	0.4107	12.639	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.39 Put	Bond Future	296.7500	0.2968	291.0300	0.2910	1.928	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.40 Call	Bond Future	487.2100	0.4872	427.2100	0.4272	12.315	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.40 Put	Bond Future	286.8800	0.2869	280.5700	0.2806	2.200	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.38 Call	Bond Future	453.2000	0.4532	394.4100	0.3944	12.972	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.38 Put	Bond Future	306.9200	0.3069	301.8200	0.3018	1.662	0.0000	0.0000
2023/10/16	R186	02/11/2023		Bond Future	9.3259	107.0821	9.3458	107.0284	0.213	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	
2023/10/16	R186	02/11/2023	10.42 Call	Bond Future	2915.0700	2.9151	2859.4400	2.8594	1.908	0.0000	0.0000
2023/10/16	R186	02/11/2023	10.42 Put	Bond Future	4.7500	0.0048	2.8100	0.0028	40.842	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.15 Put	Bond Future	629.4700	0.6295	646.9700	0.6470	2.780	0.0000	0.0000
2023/10/16	R186	02/11/2023	9.15 Call	Bond Future	151.5600	0.1516	115.3700	0.1154	23.878	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.51 Call	Bond Future	1101.4700	1.1015	1058.2300	1.0582	3.926	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.51 Put	Bond Future	731.0500	0.7311	742.8300	0.7428	1.611	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.52 Call	Bond Future	1116.4500	1.1165	1072.9900	1.0730	3.893	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.52 Put	Bond Future	721.0100	0.7210	732.5700	0.7326	1.603	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.50 Call	Bond Future	1086.5900	1.0866	1043.5800	1.0436	3.958	0.0000	0.0000
2023/10/16	R186	01/02/2024	9.50 Put	Bond Future	741.2000	0.7412	753.2100	0.7532	1.620	0.0000	0.0000
2023/10/16	R186	01/02/2024		Bond Future	9.3623	104.1333	9.3842	104.0783	0.234	0.0000	0.0000
2023/10/16	R186	02/05/2024		Bond Future	9.3898	106.4658	9.4140	106.4096	0.258	0.0000	0.0000
2023/10/16	R186	02/05/2024	10.40 Call	Bond Future	2759.1600	2.7592	2708.6800	2.7087	1.830	0.0000	0.0000
2023/10/16	R186	02/05/2024	10.40 Put	Bond Future	452.1300	0.4521	457.8400	0.4578	1.263	0.0000	0.0000
2023/10/16	R186	02/05/2024	9.73 Put	Bond Future	819.7900	0.8198	833.4100	0.8334	1.661	0.0000	0.0000
2023/10/16	R186	02/05/2024	9.73 Call	Bond Future	1604.2200	1.6042	1561.6500	1.5617	2.654	0.0000	0.0000
2023/10/16	R186	02/05/2024	8.00 Call	Bond Future	153.6700	0.1537	143.3300	0.1433	6.729	0.0000	0.0000
2023/10/16	R186	02/05/2024	8.00 Put	Bond Future	3439.0500	3.4391	3484.9000	3.4849	1.333	0.0000	0.0000
2023/10/16	R186	02/05/2024	8.01 Call	Bond Future	156.0900	0.1561	145.6300	0.1456	6.701	0.0000	0.0000
2023/10/16	R186	02/05/2024	8.01 Put	Bond Future	3417.3500	3.4174	3463.0800	3.4631	1.338	0.0000	0.0000
2023/10/16	R186	02/05/2024	7.99 Call	Bond Future	151.2800	0.1513	141.0700	0.1411	6.749	0.0000	0.0000
2023/10/16	R186	02/05/2024	7.99 Put	Bond Future	3460.7800	3.4608	3506.7600	3.5068	1.329	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.69 Call	Bond Future	552.3400	0.5523	529.9600	0.5300	4.052	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.69 Put	Bond Future	2082.8500	2.0829	2117.8400	2.1178	1.680	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.70 Call	Bond Future	558.4000	0.5584	535.8500	0.5359	4.038	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.70 Put	Bond Future	2067.3300	2.0673	2102.1500	2.1022	1.684	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.68 Call	Bond Future	546.0100	0.5460	523.8000	0.5238	4.068	0.0000	0.0000
2023/10/16	R186	01/08/2024	8.68 Put	Bond Future	2098.1000	2.0981	2133.2600	2.1333	1.676	0.0000	0.0000
2023/10/16	R186	01/08/2024		Bond Future	9.4060	103.5774	9.4331	103.5200	0.288	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.14 Call	Bond Future	996.2800	0.9963	966.4900	0.9665	2.990	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.14 Put	Bond Future	1595.6800	1.5957	1624.3300	1.6243	1.795	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.15 Call	Bond Future	1006.0400	1.0060	976.1000	0.9761	2.976	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.15 Put	Bond Future	1586.3400	1.5863	1614.8400	1.6148	1.797	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.13 Call	Bond Future	986.9900	0.9870	957.3500	0.9574	3.003	0.0000	0.0000
2023/10/16	R186	07/11/2024	9.13 Put	Bond Future	1605.5000	1.6055	1634.3000	1.6343	1.794	0.0000	0.0000
2023/10/16	R186	07/11/2024		Bond Future	9.4549	106.0655	9.4857	106.0070	0.326	0.0000	0.0000
2023/10/16	R197	02/11/2023		Bond Future	342.6256	342.6256	342.7110	342.7110	0.025	0.0000	0.0000
2023/10/16	R202	02/11/2023		Bond Future	252.5840	252.5840	252.6319	252.6319	0.019	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	
2023/10/16	R202	01/02/2024		Bond Future	253.2438	253.2438	253.2923	253.2923	0.019	0.0000	0.0000
2023/10/16	R202	02/05/2024		Bond Future	258.9762	258.9762	259.0260	259.0260	0.019	0.0000	0.0000
2023/10/16	R202	01/08/2024		Bond Future	259.8343	259.8343	259.8867	259.8867	0.020	0.0000	0.0000
2023/10/16	R202	07/11/2024		Bond Future	266.1441	266.1441	266.1985	266.1985	0.020	0.0000	0.0000
2023/10/16	R209	02/11/2023		Bond Future	12.3960	62.2173	12.4551	61.9546	0.477	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.34 Call	Bond Future	3.6300	0.0036	1.0100	0.0010	72.176	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.34 Put	Bond Future	4972.0600	4.9721	5232.1800	5.2322	5.232	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.35 Call	Bond Future	3.9100	0.0039	1.1100	0.0011	71.611	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.35 Put	Bond Future	4922.7200	4.9227	5182.6600	5.1827	5.280	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.33 Call	Bond Future	3.3700	0.0034	0.9200	0.0009	72.700	0.0000	0.0000
2023/10/16	R209	02/11/2023	11.33 Put	Bond Future	5021.4700	5.0215	5281.7600	5.2818	5.184	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.13 Call	Bond Future	1226.4200	1.2264	1102.9900	1.1030	10.064	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.13 Put	Bond Future	2940.3400	2.9403	3085.5500	3.0856	4.939	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.14 Call	Bond Future	1244.0400	1.2440	1119.5500	1.1196	10.007	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.14 Put	Bond Future	2912.3800	2.9124	3056.5300	3.0565	4.950	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.12 Call	Bond Future	1208.9400	1.2089	1086.5800	1.0866	10.121	0.0000	0.0000
2023/10/16	R209	01/02/2024	12.12 Put	Bond Future	2968.5000	2.9685	3114.7800	3.1148	4.928	0.0000	0.0000
2023/10/16	R209	01/02/2024		Bond Future	12.5130	63.5891	12.5744	63.3204	0.491	0.0000	0.0000
2023/10/16	R209	02/05/2024		Bond Future	12.6312	61.8600	12.6949	61.5853	0.505	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.18 Call	Bond Future	558.8700	0.5589	501.8500	0.5019	10.203	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.18 Put	Bond Future	7305.1400	7.3051	7522.7600	7.5228	2.979	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.19 Call	Bond Future	566.0900	0.5661	508.5100	0.5085	10.172	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.19 Put	Bond Future	7262.4600	7.2625	7479.5200	7.4795	2.989	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.17 Call	Bond Future	551.6100	0.5516	495.1500	0.4952	10.235	0.0000	0.0000
2023/10/16	R209	02/05/2024	11.17 Put	Bond Future	7347.8400	7.3478	7566.0200	7.5660	2.969	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.79 Call	Bond Future	1455.4700	1.4555	1355.3800	1.3554	6.877	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.79 Put	Bond Future	5736.6100	5.7366	5917.3200	5.9173	3.150	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.80 Call	Bond Future	1468.0800	1.4681	1367.3800	1.3674	6.859	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.80 Put	Bond Future	5702.4900	5.7025	5882.5900	5.8826	3.158	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.78 Call	Bond Future	1442.9400	1.4429	1343.4500	1.3435	6.895	0.0000	0.0000
2023/10/16	R209	01/08/2024	11.78 Put	Bond Future	5770.8500	5.7709	5952.1600	5.9522	3.142	0.0000	0.0000
2023/10/16	R209	01/08/2024		Bond Future	12.7492	63.2672	12.8154	62.9864	0.519	0.0000	0.0000
2023/10/16	R209	07/11/2024		Bond Future	12.8919	61.6292	12.9608	61.3418	0.535	0.0000	0.0000
2023/10/16	R209	07/11/2024	12.22 Call	Bond Future	2160.8900	2.1609	2037.5300	2.0375	5.709	0.0000	0.0000
2023/10/16	R209	07/11/2024	12.22 Put	Bond Future	5063.6800	5.0637	5227.7100	5.2277	3.239	0.0000	0.0000
2023/10/16	R209	07/11/2024	12.23 Call	Bond Future	2177.9100	2.1779	2053.9400	2.0539	5.692	0.0000	0.0000
2023/10/16	R209	07/11/2024	12.23 Put	Bond Future	5036.1200	5.0361	5199.5400	5.1995	3.245	0.0000	0.0000
2023/10/16	R209	07/11/2024	12.21 Call	Bond Future	2144.1900	2.1442	2021.4400	2.0214	5.725	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	
2023/10/16	R209	07/11/2024	12.21 Put	Bond Future	5091.6100	5.0916	5256.2500	5.2563	3.234	0.0000	0.0000
2023/10/16	R210	02/11/2023		Bond Future	225.8037	225.8037	225.8435	225.8435	0.018	0.0000	0.0000
2023/10/16	R210	01/02/2024		Bond Future	230.8380	230.8380	230.8783	230.8783	0.017	0.0000	0.0000
2023/10/16	R210	02/05/2024		Bond Future	232.8111	232.8111	232.8526	232.8526	0.018	0.0000	0.0000
2023/10/16	R210	01/08/2024		Bond Future	238.1608	238.1608	238.2034	238.2034	0.018	0.0000	0.0000
2023/10/16	R210	07/11/2024		Bond Future	240.6099	240.6099	240.6539	240.6539	0.018	0.0000	0.0000
2023/10/16	R213	02/11/2023		Bond Future	11.2909	80.3117	11.3300	80.1473	0.346	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.12 Call	Bond Future	361.6100	0.3616	265.3600	0.2654	26.617	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.12 Put	Bond Future	1085.3500	1.0854	1153.5100	1.1535	6.280	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.13 Call	Bond Future	378.4600	0.3785	279.6800	0.2797	26.101	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.13 Put	Bond Future	1059.6100	1.0596	1125.2400	1.1252	6.194	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.11 Call	Bond Future	345.2800	0.3453	251.5500	0.2516	27.146	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.11 Put	Bond Future	1111.6400	1.1116	1182.3200	1.1823	6.358	0.0000	0.0000
2023/10/16	R213	02/11/2023	12.70 Call	Bond Future	5671.3600	5.6714	5503.7700	5.5038	2.955	0.0000	0.0000
2023/10/16	R213	02/11/2023	12.70 Put	Bond Future	8.6700	0.0087	5.4900	0.0055	36.678	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.44 Put	Bond Future	472.1200	0.4721	478.7100	0.4787	1.396	0.0000	0.0000
2023/10/16	R213	02/11/2023	11.44 Call	Bond Future	1097.0800	1.0971	939.2600	0.9393	14.385	0.0000	0.0000
2023/10/16	R213	02/11/2023	10.94 Put	Bond Future	1627.9400	1.6279	1742.1000	1.7421	7.013	0.0000	0.0000
2023/10/16	R213	02/11/2023	10.94 Call	Bond Future	132.6700	0.1327	82.4200	0.0824	37.876	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.71 Call	Bond Future	2572.6500	2.5727	2445.5700	2.4456	4.940	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.71 Put	Bond Future	1341.5600	1.3416	1382.5900	1.3826	3.058	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.72 Call	Bond Future	2597.8600	2.5979	2470.2700	2.4703	4.911	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.72 Put	Bond Future	1326.5700	1.3266	1367.0900	1.3671	3.054	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.70 Call	Bond Future	2547.5500	2.5476	2420.9800	2.4210	4.968	0.0000	0.0000
2023/10/16	R213	01/02/2024	11.70 Put	Bond Future	1356.6900	1.3567	1398.2300	1.3982	3.062	0.0000	0.0000
2023/10/16	R213	01/02/2024		Bond Future	11.4069	82.0824	11.4479	81.9143	0.360	0.0000	0.0000
2023/10/16	R213	02/05/2024		Bond Future	11.5142	80.3615	11.5572	80.1897	0.374	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.29 Call	Bond Future	753.0800	0.7531	702.4800	0.7025	6.719	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.29 Put	Bond Future	5842.3100	5.8423	5963.5700	5.9636	2.076	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.30 Call	Bond Future	761.0300	0.7610	710.0500	0.7101	6.699	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.30 Put	Bond Future	5807.0500	5.8071	5927.9300	5.9279	2.082	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.28 Call	Bond Future	745.3800	0.7454	695.1500	0.6952	6.739	0.0000	0.0000
2023/10/16	R213	02/05/2024	10.28 Put	Bond Future	5877.8400	5.8778	5999.4700	5.9995	2.069	0.0000	0.0000
2023/10/16	R213	01/08/2024	10.87 Call	Bond Future	1579.7600	1.5798	1505.6100	1.5056	4.694	0.0000	0.0000
2023/10/16	R213	01/08/2024	10.87 Put	Bond Future	4568.8300	4.5688	4670.3700	4.6704	2.222	0.0000	0.0000
2023/10/16	R213	01/08/2024	10.88 Call	Bond Future	1592.0700	1.5921	1517.5400	1.5175	4.681	0.0000	0.0000
2023/10/16	R213	01/08/2024	10.88 Put	Bond Future	4540.4000	4.5404	4641.5600	4.6416	2.228	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	
2023/10/16	R213	01/08/2024	10.86 Call	Bond Future	1567.2500	1.5673	1493.4900	1.4935	4.706	0.0000	0.0000
2023/10/16	R213	01/08/2024	10.86 Put	Bond Future	4597.0900	4.5971	4699.0200	4.6990	2.217	0.0000	0.0000
2023/10/16	R213	01/08/2024		Bond Future	11.6205	82.1898	11.6657	82.0141	0.389	0.0000	0.0000
2023/10/16	R213	07/11/2024		Bond Future	11.7645	80.6016	11.8123	80.4219	0.406	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.22 Call	Bond Future	2124.4000	2.1244	2040.1900	2.0402	3.964	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.22 Put	Bond Future	4211.0700	4.2111	4306.5700	4.3066	2.268	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.23 Call	Bond Future	2140.3300	2.1403	2055.7400	2.0557	3.952	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.23 Put	Bond Future	4188.0700	4.1881	4283.1900	4.2832	2.271	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.21 Call	Bond Future	2108.2200	2.1082	2024.3900	2.0244	3.976	0.0000	0.0000
2023/10/16	R213	07/11/2024	11.21 Put	Bond Future	4233.8500	4.2339	4329.7300	4.3297	2.265	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.46 Call	Bond Future	0.5300	0.0005	0.1100	0.0001	79.245	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.46 Put	Bond Future	6248.3700	6.2484	6488.7400	6.4887	3.847	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.47 Call	Bond Future	0.5800	0.0006	0.1200	0.0001	79.310	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.47 Put	Bond Future	6195.8300	6.1958	6436.1600	6.4362	3.879	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.45 Call	Bond Future	0.4800	0.0005	0.1000	0.0001	79.167	0.0000	0.0000
2023/10/16	R214	02/11/2023	11.45 Put	Bond Future	6300.9700	6.3010	6541.3800	6.5414	3.815	0.0000	0.0000
2023/10/16	R214	02/11/2023		Bond Future	12.7474	57.9581	12.8015	57.7173	0.424	0.0000	0.0000
2023/10/16	R214	01/02/2024		Bond Future	12.8716	59.2359	12.9277	58.9898	0.436	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.15 Call	Bond Future	739.5900	0.7396	656.1800	0.6562	11.278	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.15 Put	Bond Future	4062.3300	4.0623	4225.0800	4.2251	4.006	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.16 Call	Bond Future	752.5100	0.7525	668.1300	0.6681	11.213	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.16 Put	Bond Future	4027.1200	4.0271	4188.9000	4.1889	4.017	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.14 Call	Bond Future	726.8200	0.7268	644.3600	0.6444	11.345	0.0000	0.0000
2023/10/16	R214	01/02/2024	12.14 Put	Bond Future	4097.7400	4.0977	4261.4400	4.2614	3.995	0.0000	0.0000
2023/10/16	R214	02/05/2024		Bond Future	12.9877	57.2575	13.0458	57.0059	0.448	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.47 Call	Bond Future	511.8300	0.5118	461.9800	0.4620	9.740	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.47 Put	Bond Future	7758.2900	7.7583	7960.0900	7.9601	2.601	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.48 Call	Bond Future	518.8300	0.5188	468.4700	0.4685	9.706	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.48 Put	Bond Future	7712.9100	7.7129	7914.2000	7.9142	2.610	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.46 Call	Bond Future	505.0000	0.5050	455.6600	0.4557	9.770	0.0000	0.0000
2023/10/16	R214	02/05/2024	11.46 Put	Bond Future	7803.9000	7.8039	8006.2100	8.0062	2.592	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.17 Call	Bond Future	1539.6300	1.5396	1443.6800	1.4437	6.232	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.17 Put	Bond Future	5769.3600	5.7694	5930.7300	5.9307	2.797	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.18 Call	Bond Future	1552.8000	1.5528	1456.2800	1.4563	6.216	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.18 Put	Bond Future	5734.5900	5.7346	5895.3900	5.8954	2.804	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.16 Call	Bond Future	1526.3500	1.5264	1430.9600	1.4310	6.250	0.0000	0.0000
2023/10/16	R214	01/08/2024	12.16 Put	Bond Future	5804.0800	5.8041	5966.0100	5.9660	2.790	0.0000	0.0000
2023/10/16	R214	01/08/2024		Bond Future	13.1030	58.5601	13.1633	58.3028	0.460	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	
2023/10/16	R214	07/11/2024	12.61 Call	Bond Future	2375.6100	2.3756	2256.4600	2.2565	5.016	0.0000	0.0000
2023/10/16	R214	07/11/2024	12.61 Put	Bond Future	5154.4500	5.1545	5298.6200	5.2986	2.797	0.0000	0.0000
2023/10/16	R214	07/11/2024	12.62 Call	Bond Future	2393.3700	2.3934	2273.6800	2.2737	5.001	0.0000	0.0000
2023/10/16	R214	07/11/2024	12.62 Put	Bond Future	5126.7800	5.1268	5270.4100	5.2704	2.802	0.0000	0.0000
2023/10/16	R214	07/11/2024	12.60 Call	Bond Future	2358.1500	2.3582	2239.5500	2.2396	5.029	0.0000	0.0000
2023/10/16	R214	07/11/2024	12.60 Put	Bond Future	5182.4600	5.1825	5327.1800	5.3272	2.792	0.0000	0.0000
2023/10/16	R214	07/11/2024		Bond Future	13.2451	56.6578	13.3078	56.3945	0.474	0.0000	0.0000
2023/10/16	R248	02/11/2023		Bond Future	12.8486	71.2578	12.8976	70.9943	0.381	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.48 Call	Bond Future	0.3200	0.0003	0.0600	0.0001	81.250	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.48 Put	Bond Future	8153.2900	8.1533	8416.5700	8.4166	3.229	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.49 Call	Bond Future	0.3500	0.0004	0.0700	0.0001	80.000	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.49 Put	Bond Future	8087.7200	8.0877	8350.9800	8.3510	3.255	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.47 Call	Bond Future	0.2900	0.0003	0.0500	0.0001	82.759	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.47 Put	Bond Future	8218.9500	8.2190	8482.2500	8.4823	3.204	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.80 Put	Bond Future	6105.6100	6.1056	6365.8300	6.3658	4.262	0.0000	0.0000
2023/10/16	R248	02/11/2023	11.80 Call	Bond Future	4.8200	0.0048	1.5000	0.0015	68.880	0.0000	0.0000
2023/10/16	R248	02/11/2023	12.50 Put	Bond Future	2240.5000	2.2405	2398.4500	2.3985	7.050	0.0000	0.0000
2023/10/16	R248	02/11/2023	12.50 Call	Bond Future	312.0600	0.3121	206.4700	0.2065	33.836	0.0000	0.0000
2023/10/16	R248	02/11/2023	13.60 Call	Bond Future	3953.9700	3.9540	3679.0300	3.6790	6.954	0.0000	0.0000
2023/10/16	R248	02/11/2023	13.60 Put	Bond Future	99.6800	0.0997	88.2800	0.0883	11.437	0.0000	0.0000
2023/10/16	R248	01/02/2024		Bond Future	12.9785	72.8289	13.0295	72.5595	0.393	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.15 Call	Bond Future	747.6500	0.7477	664.5400	0.6645	11.116	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.15 Put	Bond Future	5402.8000	5.4028	5589.0900	5.5891	3.448	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.16 Call	Bond Future	760.0400	0.7600	675.9700	0.6760	11.061	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.16 Put	Bond Future	5355.7000	5.3557	5541.0300	5.5410	3.460	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.14 Call	Bond Future	735.4200	0.7354	653.2500	0.6533	11.173	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.14 Put	Bond Future	5450.1400	5.4501	5637.3700	5.6374	3.435	0.0000	0.0000
2023/10/16	R248	01/02/2024	11.50 Put	Bond Future	8925.3600	8.9254	9162.0300	9.1620	2.652	0.0000	0.0000
2023/10/16	R248	01/02/2024	11.50 Call	Bond Future	214.5200	0.2145	181.7900	0.1818	15.257	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.30 Put	Bond Future	4729.9800	4.7300	4901.0800	4.9011	3.617	0.0000	0.0000
2023/10/16	R248	01/02/2024	12.30 Call	Bond Future	958.3300	0.9583	860.0300	0.8600	10.257	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.37 Call	Bond Future	3688.9300	3.6889	3485.0800	3.4851	5.526	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.37 Put	Bond Future	1668.1900	1.6682	1733.7400	1.7337	3.929	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.10 Call	Bond Future	2832.2500	2.8323	2650.4300	2.6504	6.420	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.10 Put	Bond Future	2193.4300	2.1934	2281.0100	2.2810	3.993	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.90 Call	Bond Future	5562.4000	5.5624	5327.7000	5.3277	4.219	0.0000	0.0000
2023/10/16	R248	01/02/2024	13.90 Put	Bond Future	971.3200	0.9713	1006.0200	1.0060	3.572	0.0000	0.0000
2023/10/16	R248	02/05/2024		Bond Future	13.1001	70.0107	13.1531	69.7353	0.405	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	
2023/10/16	R248	02/05/2024	11.47 Call	Bond Future	538.1400	0.5381	488.0000	0.4880	9.317	0.0000	0.0000
2023/10/16	R248	02/05/2024	11.47 Put	Bond Future	10082.1400	10.0821	10307.4100	10.3074	2.234	0.0000	0.0000
2023/10/16	R248	02/05/2024	11.48 Call	Bond Future	545.8500	0.5459	495.1600	0.4952	9.286	0.0000	0.0000
2023/10/16	R248	02/05/2024	11.48 Put	Bond Future	10024.2900	10.0243	10249.0100	10.2490	2.242	0.0000	0.0000
2023/10/16	R248	02/05/2024	11.46 Call	Bond Future	530.6300	0.5306	481.0200	0.4810	9.349	0.0000	0.0000
2023/10/16	R248	02/05/2024	11.46 Put	Bond Future	10140.2900	10.1403	10366.0900	10.3661	2.227	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.31 Call	Bond Future	1927.7100	1.9277	1818.8100	1.8188	5.649	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.31 Put	Bond Future	6904.8400	6.9048	7077.5800	7.0776	2.502	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.32 Call	Bond Future	1944.0100	1.9440	1834.4900	1.8345	5.634	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.32 Put	Bond Future	6863.0400	6.8630	7035.1600	7.0352	2.508	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.30 Call	Bond Future	1911.4900	1.9115	1803.2200	1.8032	5.664	0.0000	0.0000
2023/10/16	R248	01/08/2024	12.30 Put	Bond Future	6946.8000	6.9468	7120.1700	7.1202	2.496	0.0000	0.0000
2023/10/16	R248	01/08/2024		Bond Future	13.2213	71.6035	13.2764	71.3218	0.417	0.0000	0.0000
2023/10/16	R248	07/11/2024		Bond Future	13.3702	68.8687	13.4278	68.5806	0.430	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.79 Call	Bond Future	3048.7600	3.0488	2912.5200	2.9125	4.469	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.79 Put	Bond Future	6083.0100	6.0830	6234.9300	6.2349	2.497	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.80 Call	Bond Future	3070.4300	3.0704	2933.6100	2.9336	4.456	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.80 Put	Bond Future	6050.3300	6.0503	6201.6700	6.2017	2.501	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.78 Call	Bond Future	3027.1500	3.0272	2891.5000	2.8915	4.481	0.0000	0.0000
2023/10/16	R248	07/11/2024	12.78 Put	Bond Future	6115.8300	6.1158	6268.3400	6.2683	2.494	0.0000	0.0000
2023/10/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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