



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2023 TO 27/10/2023

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
2023/10/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/27	2025	02/11/2023		Bond Future	172.3945	172.3945	172.3823	0.007	0.0000	0.0000
2023/10/27	2025	01/02/2024		Bond Future	174.4444	174.4444	174.4286	0.009	0.0000	0.0000
2023/10/27	2025	02/05/2024		Bond Future	178.3777	178.3777	178.3527	0.014	0.0000	0.0000
2023/10/27	2025	01/08/2024		Bond Future	180.6407	180.6407	180.5348	0.059	0.0000	0.0000
2023/10/27	2025	07/11/2024		Bond Future	185.0493	185.0493	184.9117	0.074	0.0000	0.0000
2023/10/27	2029	02/11/2023		Bond Future	123.8027	123.8027	124.1035	0.243	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	
2023/10/27	2029	01/02/2024		Bond Future	126.5652	126.5652	126.8704	126.8704	0.241	0.0000	0.0000
2023/10/27	2029	02/05/2024		Bond Future	128.0515	128.0515	128.3571	128.3571	0.239	0.0000	0.0000
2023/10/27	2029	01/08/2024		Bond Future	130.9950	130.9950	131.2495	131.2495	0.194	0.0000	0.0000
2023/10/27	2029	07/11/2024		Bond Future	132.7913	132.7913	133.0312	133.0312	0.181	0.0000	0.0000
2023/10/27	2030	02/11/2023		Bond Future	10.7076	90.0412	10.6516	90.2720	0.523	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.81 Call	Bond Future	641.6100	0.6416	807.4000	0.8074	25.840	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.81 Put	Bond Future	221.1200	0.2211	156.1000	0.1561	29.405	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.82 Call	Bond Future	670.3400	0.6703	838.9300	0.8389	25.150	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.82 Put	Bond Future	208.9300	0.2089	146.7100	0.1467	29.780	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.80 Call	Bond Future	613.4400	0.6134	776.3800	0.7764	26.562	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.80 Put	Bond Future	233.8900	0.2339	166.0200	0.1660	29.018	0.0000	0.0000
2023/10/27	2030	02/11/2023	9.57 Put	Bond Future	4844.9400	4.8449	4614.1300	4.6141	4.764	0.0000	0.0000
2023/10/27	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.07 Put	Bond Future	2675.3600	2.6754	2444.6500	2.4447	8.624	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.07 Call	Bond Future	0.0100	0.0000	0.1100	0.0001	1,000.000	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.57 Call	Bond Future	3463.9300	3.4639	3694.2400	3.6942	6.649	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.57 Put	Bond Future	0.8300	0.0008	0.3300	0.0003	60.241	0.0000	0.0000
2023/10/27	2030	02/11/2023	9.89 Put	Bond Future	3449.0300	3.4490	3218.2200	3.2182	6.692	0.0000	0.0000
2023/10/27	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.39 Put	Bond Future	1339.5700	1.3396	1132.8800	1.1329	15.430	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.39 Call	Bond Future	19.5200	0.0195	43.6400	0.0436	123.566	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.43 Call	Bond Future	2915.4600	2.9155	3144.7800	3.1448	7.866	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.43 Put	Bond Future	2.7200	0.0027	1.2300	0.0012	54.779	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.62 Put	Bond Future	577.2100	0.5772	446.0700	0.4461	22.720	0.0000	0.0000
2023/10/27	2030	02/11/2023	10.62 Call	Bond Future	215.6400	0.2156	315.3100	0.3153	46.221	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.12 Put	Bond Future	29.9100	0.0299	17.4600	0.0175	41.625	0.0000	0.0000
2023/10/27	2030	02/11/2023	11.12 Call	Bond Future	1707.8400	1.7078	1926.2000	1.9262	12.786	0.0000	0.0000
2023/10/27	2030	02/11/2023	12.27 Call	Bond Future	6148.5300	6.1485	6379.3400	6.3793	3.754	0.0000	0.0000
2023/10/27	2030	02/11/2023	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.89 Put	Bond Future	4164.6900	4.1647	3967.0600	3.9671	4.745	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.89 Call	Bond Future	442.8100	0.4428	479.3700	0.4794	8.256	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.39 Put	Bond Future	2607.0300	2.6070	2465.8900	2.4659	5.414	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.39 Call	Bond Future	955.6600	0.9557	1048.7100	1.0487	9.737	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.86 Call	Bond Future	4531.5700	4.5316	4750.9700	4.7510	4.842	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.86 Put	Bond Future	425.5300	0.4255	410.7400	0.4107	3.476	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.16 Put	Bond Future	3273.1800	3.2732	3104.6500	3.1047	5.149	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.16 Call	Bond Future	676.7000	0.6767	742.3600	0.7424	9.703	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.00 Call	Bond Future	2098.0600	2.0981	2267.7600	2.2678	8.088	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	
2023/10/27	2030	01/02/2024	11.00 Put	Bond Future	1301.9400	1.3019	1237.4500	1.2375	4.953	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.75 Call	Bond Future	4185.5900	4.1856	4401.2200	4.4012	5.152	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.75 Put	Bond Future	493.9900	0.4940	475.4300	0.4754	3.757	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.57 Put	Bond Future	5348.1100	5.3481	5126.0000	5.1260	4.153	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.57 Call	Bond Future	269.7200	0.2697	281.8000	0.2818	4.479	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.07 Put	Bond Future	3555.3800	3.5554	3380.5500	3.3806	4.917	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.07 Call	Bond Future	585.6900	0.5857	645.0500	0.6451	10.135	0.0000	0.0000
2023/10/27	2030	01/02/2024	12.10 Call	Bond Future	5307.4200	5.3074	5532.7700	5.5328	4.246	0.0000	0.0000
2023/10/27	2030	01/02/2024	12.10 Put	Bond Future	306.0000	0.3060	297.1600	0.2972	2.889	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.31 Call	Bond Future	2890.5000	2.8905	3085.3100	3.0853	6.740	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.31 Put	Bond Future	882.6700	0.8827	843.2900	0.8433	4.461	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.93 Put	Bond Future	4024.2600	4.0243	3832.7900	3.8328	4.758	0.0000	0.0000
2023/10/27	2030	01/02/2024	9.93 Call	Bond Future	470.2000	0.4702	512.9200	0.5129	9.085	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.36 Call	Bond Future	3028.7500	3.0288	3227.0600	3.2271	6.548	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.36 Put	Bond Future	827.4700	0.8275	791.5900	0.7916	4.336	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.37 Call	Bond Future	3056.7900	3.0568	3255.6200	3.2556	6.505	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.37 Put	Bond Future	816.8800	0.8169	781.5200	0.7815	4.329	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.35 Call	Bond Future	3000.9700	3.0010	3198.4300	3.1984	6.580	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.35 Put	Bond Future	838.3300	0.8383	801.6000	0.8016	4.381	0.0000	0.0000
2023/10/27	2030	01/02/2024		Bond Future	10.7993	88.0222	10.7406	88.2564	0.543	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.85 Call	Bond Future	4499.8000	4.4998	4718.9400	4.7189	4.870	0.0000	0.0000
2023/10/27	2030	01/02/2024	11.85 Put	Bond Future	431.3300	0.4313	416.2800	0.4163	3.489	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.00 Put	Bond Future	3782.9100	3.7829	3603.2200	3.6032	4.750	0.0000	0.0000
2023/10/27	2030	01/02/2024	10.00 Call	Bond Future	521.6200	0.5216	576.1200	0.5761	10.448	0.0000	0.0000
2023/10/27	2030	02/05/2024		Bond Future	10.8979	89.9856	10.8371	90.2205	0.558	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.66 Put	Bond Future	5538.5100	5.5385	5351.3900	5.3514	3.379	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.66 Call	Bond Future	594.9200	0.5949	642.6900	0.6427	8.030	0.0000	0.0000
2023/10/27	2030	02/05/2024	10.16 Put	Bond Future	3937.8200	3.9378	3772.9300	3.7729	4.187	0.0000	0.0000
2023/10/27	2030	02/05/2024	10.16 Call	Bond Future	1031.6100	1.0316	1101.6100	1.1016	6.786	0.0000	0.0000
2023/10/27	2030	02/05/2024	11.94 Call	Bond Future	4825.2200	4.8252	4993.2800	4.9933	3.483	0.0000	0.0000
2023/10/27	2030	02/05/2024	11.94 Put	Bond Future	915.6700	0.9157	848.8400	0.8488	7.298	0.0000	0.0000
2023/10/27	2030	02/05/2024	10.62 Put	Bond Future	2771.2500	2.7713	2630.6700	2.6307	5.073	0.0000	0.0000
2023/10/27	2030	02/05/2024	10.62 Call	Bond Future	1690.5600	1.6906	1784.8700	1.7849	5.579	0.0000	0.0000
2023/10/27	2030	02/05/2024	11.12 Put	Bond Future	1840.5000	1.8405	1729.9000	1.7299	6.009	0.0000	0.0000
2023/10/27	2030	02/05/2024	11.12 Call	Bond Future	2692.5100	2.6925	2816.8000	2.8168	4.616	0.0000	0.0000
2023/10/27	2030	02/05/2024	13.15 Call	Bond Future	8487.6500	8.4877	8696.0200	8.6960	2.455	0.0000	0.0000
2023/10/27	2030	02/05/2024	13.15 Put	Bond Future	308.0000	0.3080	281.4800	0.2815	8.610	0.0000	0.0000
2023/10/27	2030	02/05/2024	12.38 Call	Bond Future	6121.8800	6.1219	6307.7600	6.3078	3.036	0.0000	0.0000
2023/10/27	2030	02/05/2024	12.38 Put	Bond Future	627.0900	0.6271	578.0800	0.5781	7.815	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	
2023/10/27	2030	02/05/2024	10.82 Put	Bond Future	2358.6900	2.3587	2230.0000	2.2300	5.456	0.0000	0.0000
2023/10/27	2030	02/05/2024	10.82 Call	Bond Future	2057.4400	2.0574	2163.6400	2.1636	5.162	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.82 Call	Bond Future	706.6900	0.7067	760.9800	0.7610	7.682	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.82 Put	Bond Future	4992.2000	4.9922	4811.6000	4.8116	3.618	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.83 Call	Bond Future	714.2300	0.7142	768.8000	0.7688	7.640	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.83 Put	Bond Future	4958.8000	4.9588	4778.4800	4.7785	3.636	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.81 Call	Bond Future	699.2200	0.6992	753.0400	0.7530	7.697	0.0000	0.0000
2023/10/27	2030	02/05/2024	9.81 Put	Bond Future	5025.6900	5.0257	4844.6200	4.8446	3.603	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.38 Call	Bond Future	1555.2100	1.5552	1584.8000	1.5848	1.903	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.38 Put	Bond Future	3889.9100	3.8899	3720.4300	3.7204	4.357	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.39 Call	Bond Future	1569.3800	1.5694	1599.0500	1.5991	1.891	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.39 Put	Bond Future	3865.6000	3.8656	3696.2000	3.6962	4.382	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.37 Call	Bond Future	1541.1200	1.5411	1570.3400	1.5703	1.896	0.0000	0.0000
2023/10/27	2030	01/08/2024	10.37 Put	Bond Future	3914.3100	3.9143	3744.4600	3.7445	4.339	0.0000	0.0000
2023/10/27	2030	01/08/2024		Bond Future	10.9966	88.0275	10.9432	88.2266	0.485	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.75 Call	Bond Future	2174.4800	2.1745	2193.6500	2.1937	0.882	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.75 Put	Bond Future	3489.6500	3.4897	3319.0500	3.3191	4.889	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.76 Call	Bond Future	2191.2900	2.1913	2210.8200	2.2108	0.891	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.76 Put	Bond Future	3469.9800	3.4700	3299.7400	3.2997	4.906	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.74 Call	Bond Future	2158.0900	2.1581	2176.9100	2.1769	0.872	0.0000	0.0000
2023/10/27	2030	07/11/2024	10.74 Put	Bond Future	3509.7700	3.5098	3338.8200	3.3388	4.871	0.0000	0.0000
2023/10/27	2030	07/11/2024		Bond Future	11.1137	90.1522	11.0608	90.3420	0.476	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.85 Put	Bond Future	3717.4900	3.7175	3456.3400	3.4563	7.025	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.78 Call	Bond Future	916.0100	0.9160	1085.0900	1.0851	18.458	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.78 Put	Bond Future	222.1600	0.2222	130.0900	0.1301	41.443	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.28 Call	Bond Future	24.4400	0.0244	32.5600	0.0326	33.224	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.28 Put	Bond Future	1664.3500	1.6644	1411.3200	1.4113	15.203	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.71 Put	Bond Future	4408.4200	4.4084	4147.2700	4.1473	5.924	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.50 Call	Bond Future	211.3400	0.2113	269.3200	0.2693	27.434	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.50 Put	Bond Future	813.7300	0.8137	610.5600	0.6106	24.968	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.00 Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.00 Put	Bond Future	2985.2600	2.9853	2724.1300	2.7241	8.747	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.58 Put	Bond Future	5056.5000	5.0565	4795.3500	4.7954	5.165	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.60 Call	Bond Future	400.6300	0.4006	497.5500	0.4976	24.192	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.60 Put	Bond Future	536.9900	0.5370	372.7600	0.3728	30.583	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	
2023/10/27	2032	02/11/2023	10.35 Put	Bond Future	6218.6600	6.2187	5957.5100	5.9575	4.199	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.90 Put	Bond Future	112.7300	0.1127	57.9500	0.0580	48.594	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.90 Call	Bond Future	1353.9300	1.3539	1560.3000	1.5603	15.242	0.0000	0.0000
2023/10/27	2032	02/11/2023		Bond Future	11.6294	83.0269	11.5732	83.2881	0.484	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.23 Call	Bond Future	12.1500	0.0122	16.2300	0.0162	33.580	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.23 Put	Bond Future	1890.2400	1.8902	1633.1700	1.6332	13.600	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.24 Call	Bond Future	14.1200	0.0141	18.8700	0.0189	33.640	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.24 Put	Bond Future	1844.5000	1.8445	1588.1000	1.5881	13.901	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.22 Call	Bond Future	10.4000	0.0104	13.9000	0.0139	33.654	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.22 Put	Bond Future	1936.2300	1.9362	1678.5800	1.6786	13.307	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.59 Put	Bond Future	5006.4200	5.0064	4745.2700	4.7453	5.216	0.0000	0.0000
2023/10/27	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.09 Put	Bond Future	2550.5800	2.5506	2289.6900	2.2897	10.229	0.0000	0.0000
2023/10/27	2032	02/11/2023	11.09 Call	Bond Future	0.8700	0.0009	1.1300	0.0011	29.885	0.0000	0.0000
2023/10/27	2032	02/11/2023	12.26 Call	Bond Future	2865.0300	2.8650	3119.0600	3.1191	8.867	0.0000	0.0000
2023/10/27	2032	02/11/2023	12.26 Put	Bond Future	10.5700	0.0106	3.4500	0.0035	67.360	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.59 Put	Bond Future	5788.7900	5.7888	5545.1200	5.5451	4.209	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.59 Call	Bond Future	326.5300	0.3265	348.1800	0.3482	6.630	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.09 Put	Bond Future	3798.3900	3.7984	3617.7200	3.6177	4.756	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.09 Call	Bond Future	753.0800	0.7531	837.7300	0.8377	11.241	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.73 Call	Bond Future	4897.4500	4.8975	5140.3700	5.1404	4.960	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.73 Put	Bond Future	602.6400	0.6026	580.2400	0.5802	3.717	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.78 Put	Bond Future	4985.7700	4.9858	4753.7500	4.7538	4.654	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.78 Call	Bond Future	452.3400	0.4523	485.6400	0.4856	7.362	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.75 Call	Bond Future	1944.7300	1.9447	2115.5500	2.1156	8.784	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.75 Put	Bond Future	1931.2000	1.9312	1836.7000	1.8367	4.893	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.50 Call	Bond Future	4116.7500	4.1168	4351.0400	4.3510	5.691	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.50 Put	Bond Future	799.8100	0.7998	768.7800	0.7688	3.880	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.01 Put	Bond Future	8486.9000	8.4869	8228.6700	8.2287	3.043	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.01 Call	Bond Future	108.1300	0.1081	115.2200	0.1152	6.557	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.76 Put	Bond Future	5068.0700	5.0681	4832.7400	4.8327	4.643	0.0000	0.0000
2023/10/27	2032	01/02/2024	10.76 Call	Bond Future	437.4800	0.4375	467.4700	0.4675	6.855	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.62 Call	Bond Future	4519.5700	4.5196	4758.6900	4.7587	5.291	0.0000	0.0000
2023/10/27	2032	01/02/2024	12.62 Put	Bond Future	690.4200	0.6904	664.2200	0.6642	3.795	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.84 Call	Bond Future	2165.9500	2.1660	2347.5100	2.3475	8.382	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.84 Put	Bond Future	1746.5200	1.7465	1662.7600	1.6628	4.796	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.85 Call	Bond Future	2191.2600	2.1913	2374.0700	2.3741	8.343	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.85 Put	Bond Future	1726.8900	1.7269	1644.3800	1.6444	4.778	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	
2023/10/27	2032	01/02/2024	11.83 Call	Bond Future	2140.7800	2.1408	2321.2700	2.3213	8.431	0.0000	0.0000
2023/10/27	2032	01/02/2024	11.83 Put	Bond Future	1766.3200	1.7663	1681.4900	1.6815	4.803	0.0000	0.0000
2023/10/27	2032	01/02/2024		Bond Future	11.7470	84.8590	11.6885	85.1243	0.498	0.0000	0.0000
2023/10/27	2032	02/05/2024		Bond Future	11.8686	82.5897	11.8083	82.8566	0.508	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.36 Put	Bond Future	7586.3700	7.5864	7308.6700	7.3087	3.661	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.36 Call	Bond Future	554.3400	0.5543	543.5900	0.5436	1.939	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.86 Put	Bond Future	5587.3500	5.5874	5334.6900	5.3347	4.522	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.86 Call	Bond Future	969.8500	0.9699	984.1400	0.9841	1.473	0.0000	0.0000
2023/10/27	2032	02/05/2024	12.90 Call	Bond Future	5614.8700	5.6149	5811.7000	5.8117	3.506	0.0000	0.0000
2023/10/27	2032	02/05/2024	12.90 Put	Bond Future	1220.3300	1.2203	1150.2100	1.1502	5.746	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.59 Put	Bond Future	6633.0000	6.6330	6357.2800	6.3573	4.157	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.59 Call	Bond Future	722.3400	0.7223	713.5700	0.7136	1.214	0.0000	0.0000
2023/10/27	2032	02/05/2024	11.09 Put	Bond Future	4781.3700	4.7814	4562.5800	4.5626	4.576	0.0000	0.0000
2023/10/27	2032	02/05/2024	11.09 Call	Bond Future	1246.0600	1.2461	1294.2200	1.2942	3.865	0.0000	0.0000
2023/10/27	2032	02/05/2024	13.18 Call	Bond Future	6513.8700	6.5139	6721.9000	6.7219	3.194	0.0000	0.0000
2023/10/27	2032	02/05/2024	13.18 Put	Bond Future	980.0400	0.9800	921.1200	0.9211	6.012	0.0000	0.0000
2023/10/27	2032	02/05/2024	13.35 Call	Bond Future	7072.5600	7.0726	7286.5600	7.2866	3.026	0.0000	0.0000
2023/10/27	2032	02/05/2024	13.35 Put	Bond Future	857.7900	0.8578	804.8400	0.8048	6.173	0.0000	0.0000
2023/10/27	2032	02/05/2024	11.35 Put	Bond Future	3985.7900	3.9858	3788.1600	3.7882	4.958	0.0000	0.0000
2023/10/27	2032	02/05/2024	11.35 Call	Bond Future	1652.7400	1.6527	1722.0600	1.7221	4.194	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.65 Put	Bond Future	6393.5200	6.3935	6118.6500	6.1187	4.299	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.65 Call	Bond Future	772.3800	0.7724	764.4600	0.7645	1.025	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.55 Call	Bond Future	690.4600	0.6905	681.2500	0.6813	1.334	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.55 Put	Bond Future	6794.8200	6.7948	6518.6600	6.5187	4.064	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.56 Call	Bond Future	698.3200	0.6983	689.2600	0.6893	1.297	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.56 Put	Bond Future	6754.2100	6.7542	6478.2000	6.4782	4.086	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.54 Call	Bond Future	682.6700	0.6827	673.3200	0.6733	1.370	0.0000	0.0000
2023/10/27	2032	02/05/2024	10.54 Put	Bond Future	6835.5500	6.8356	6559.2500	6.5593	4.042	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.14 Call	Bond Future	1553.4400	1.5534	1585.8000	1.5858	2.083	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.14 Put	Bond Future	5323.0100	5.3230	5120.6000	5.1206	3.803	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.15 Call	Bond Future	1566.5200	1.5665	1601.1500	1.6012	2.211	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.15 Put	Bond Future	5290.4100	5.2904	5090.2700	5.0903	3.783	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.13 Call	Bond Future	1540.7100	1.5407	1570.8100	1.5708	1.954	0.0000	0.0000
2023/10/27	2032	01/08/2024	11.13 Put	Bond Future	5355.9900	5.3560	5151.3200	5.1513	3.821	0.0000	0.0000
2023/10/27	2032	01/08/2024		Bond Future	11.9893	84.4691	11.9349	84.7039	0.453	0.0000	0.0000
2023/10/27	2032	07/11/2024		Bond Future	12.1386	82.3399	12.0845	82.5671	0.446	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.48 Call	Bond Future	2071.6200	2.0716	2117.3700	2.1174	2.208	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.48 Put	Bond Future	4892.1000	4.8921	4710.7000	4.7107	3.708	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.49 Call	Bond Future	2088.4900	2.0885	2134.6500	2.1347	2.210	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	
2023/10/27	2032	07/11/2024	11.49 Put	Bond Future	4865.2200	4.8652	4684.2300	4.6842	3.720	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.47 Call	Bond Future	2054.8300	2.0548	2100.1800	2.1002	2.207	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.47 Put	Bond Future	4919.1000	4.9191	4737.3000	4.7373	3.696	0.0000	0.0000
2023/10/27	2032	07/11/2024	13.36 Call	Bond Future	6625.6100	6.6256	6748.1100	6.7481	1.849	0.0000	0.0000
2023/10/27	2032	07/11/2024	13.36 Put	Bond Future	1711.1400	1.7111	1606.4900	1.6065	6.116	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.64 Put	Bond Future	4474.8300	4.4748	4300.1100	4.3001	3.905	0.0000	0.0000
2023/10/27	2032	07/11/2024	11.64 Call	Bond Future	2350.9700	2.3510	2403.4000	2.4034	2.230	0.0000	0.0000
2023/10/27	2033	02/11/2023		Bond Future	116.3532	116.3532	115.9441	115.9441	0.352	0.0000	0.0000
2023/10/27	2033	01/02/2024		Bond Future	118.9494	118.9494	118.5290	118.5290	0.353	0.0000	0.0000
2023/10/27	2033	02/05/2024		Bond Future	120.1679	120.1679	119.7319	119.7319	0.363	0.0000	0.0000
2023/10/27	2033	01/08/2024		Bond Future	122.9301	122.9301	122.4301	122.4301	0.407	0.0000	0.0000
2023/10/27	2033	07/11/2024		Bond Future	124.4315	124.4315	123.8998	123.8998	0.427	0.0000	0.0000
2023/10/27	2037	02/11/2023		Bond Future	12.6003	76.1743	12.5489	76.4369	0.408	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.56 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.56 Put	Bond Future	5596.2300	5.5962	5333.5700	5.3336	4.694	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.57 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.57 Put	Bond Future	5539.5200	5.5395	5276.8600	5.2769	4.742	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2037	02/11/2023	11.55 Put	Bond Future	5652.9900	5.6530	5390.3400	5.3903	4.646	0.0000	0.0000
2023/10/27	2037	02/11/2023	13.89 Call	Bond Future	6162.8600	6.1629	6425.4900	6.4255	4.261	0.0000	0.0000
2023/10/27	2037	02/11/2023	13.89 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	2037	02/11/2023	12.52 Put	Bond Future	788.1200	0.7881	601.2600	0.6013	23.710	0.0000	0.0000
2023/10/27	2037	02/11/2023	12.52 Call	Bond Future	377.3200	0.3773	453.1100	0.4531	20.086	0.0000	0.0000
2023/10/27	2037	02/11/2023	12.02 Put	Bond Future	3053.0100	3.0530	2790.5700	2.7906	8.596	0.0000	0.0000
2023/10/27	2037	02/11/2023	12.02 Call	Bond Future	5.5100	0.0055	5.7200	0.0057	3.811	0.0000	0.0000
2023/10/27	2037	01/02/2024	13.93 Call	Bond Future	6216.6700	6.2167	6448.0700	6.4481	3.722	0.0000	0.0000
2023/10/27	2037	01/02/2024	13.93 Put	Bond Future	557.3800	0.5574	521.8600	0.5219	6.373	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.93 Call	Bond Future	2740.5900	2.7406	2911.1000	2.9111	6.222	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.93 Put	Bond Future	1750.9400	1.7509	1654.5300	1.6545	5.506	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.09 Put	Bond Future	4150.7100	4.1507	3952.6800	3.9527	4.771	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.09 Call	Bond Future	839.5400	0.8395	908.4300	0.9084	8.206	0.0000	0.0000
2023/10/27	2037	01/02/2024		Bond Future	12.7303	73.5989	12.6771	73.8659	0.418	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.32 Call	Bond Future	1231.8100	1.2318	1326.6500	1.3267	7.699	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.32 Put	Bond Future	3328.8400	3.3288	3156.7600	3.1568	5.169	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.33 Call	Bond Future	1251.0100	1.2510	1347.4200	1.3474	7.707	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.33 Put	Bond Future	3295.8900	3.2959	3125.3800	3.1254	5.173	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.31 Call	Bond Future	1212.8000	1.2128	1306.0700	1.3061	7.690	0.0000	0.0000
2023/10/27	2037	01/02/2024	12.31 Put	Bond Future	3362.0300	3.3620	3188.3800	3.1884	5.165	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	
2023/10/27	2037	02/05/2024		Bond Future	12.8645	75.2405	12.8100	75.5096	0.424	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.44 Call	Bond Future	595.7800	0.5958	604.9000	0.6049	1.531	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.44 Put	Bond Future	8124.8000	8.1248	7864.8500	7.8649	3.199	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.45 Call	Bond Future	603.9700	0.6040	613.3400	0.6133	1.551	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.45 Put	Bond Future	8076.2900	8.0763	7816.5900	7.8166	3.216	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.43 Call	Bond Future	587.6800	0.5877	596.5600	0.5966	1.511	0.0000	0.0000
2023/10/27	2037	02/05/2024	11.43 Put	Bond Future	8173.4500	8.1735	7913.2600	7.9133	3.183	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.10 Call	Bond Future	1721.4200	1.7214	1779.0200	1.7790	3.346	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.10 Put	Bond Future	6271.6800	6.2717	6088.6300	6.0886	2.919	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.11 Call	Bond Future	1736.4300	1.7364	1796.3500	1.7964	3.451	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.11 Put	Bond Future	6233.9700	6.2340	6053.2400	6.0532	2.899	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.09 Call	Bond Future	1706.7200	1.7067	1761.8000	1.7618	3.227	0.0000	0.0000
2023/10/27	2037	01/08/2024	12.09 Put	Bond Future	6309.7500	6.3098	6124.1800	6.1242	2.941	0.0000	0.0000
2023/10/27	2037	01/08/2024		Bond Future	13.0016	72.6964	12.9518	72.9371	0.382	0.0000	0.0000
2023/10/27	2037	01/08/2024	13.82 Call	Bond Future	5965.5900	5.9656	6172.4900	6.1725	3.468	0.0000	0.0000
2023/10/27	2037	01/08/2024	13.82 Put	Bond Future	2167.6200	2.1676	2133.8700	2.1339	1.557	0.0000	0.0000
2023/10/27	2037	01/08/2024	13.17 Call	Bond Future	4048.5200	4.0485	4224.2100	4.2242	4.340	0.0000	0.0000
2023/10/27	2037	01/08/2024	13.17 Put	Bond Future	3241.9900	3.2420	3177.0300	3.1770	2.004	0.0000	0.0000
2023/10/27	2037	07/11/2024		Bond Future	13.1538	74.4501	13.1044	74.6850	0.376	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.58 Call	Bond Future	2669.9200	2.6699	2709.5500	2.7096	1.484	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.58 Put	Bond Future	5463.0600	5.4631	5267.8300	5.2678	3.574	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.59 Call	Bond Future	2690.2000	2.6902	2730.2500	2.7303	1.489	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.59 Put	Bond Future	5433.3300	5.4333	5238.5200	5.2385	3.585	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.57 Call	Bond Future	2650.0100	2.6500	2689.2300	2.6892	1.480	0.0000	0.0000
2023/10/27	2037	07/11/2024	12.57 Put	Bond Future	5493.2000	5.4932	5297.5600	5.2976	3.561	0.0000	0.0000
2023/10/27	2038	02/11/2023		Bond Future	125.8272	125.8272	124.1434	124.1434	1.338	0.0000	0.0000
2023/10/27	2038	01/02/2024		Bond Future	126.6134	126.6134	124.8896	124.8896	1.361	0.0000	0.0000
2023/10/27	2038	02/05/2024		Bond Future	129.4681	129.4681	127.6992	127.6992	1.366	0.0000	0.0000
2023/10/27	2038	01/08/2024		Bond Future	130.3771	130.3771	128.5099	128.5099	1.432	0.0000	0.0000
2023/10/27	2038	07/11/2024		Bond Future	133.5582	133.5582	131.6248	131.6248	1.448	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.50 Put	Bond Future	7665.5400	7.6655	7362.6300	7.3626	3.952	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.10 Put	Bond Future	4049.5000	4.0495	3746.5900	3.7466	7.480	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.10 Call	Bond Future	0.8200	0.0008	0.8200	0.0008	0.000	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.97 Call	Bond Future	1061.0300	1.0610	1254.1800	1.2542	18.204	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.97 Put	Bond Future	293.5200	0.2935	183.7600	0.1838	37.394	0.0000	0.0000
2023/10/27	2040	02/11/2023	13.10 Call	Bond Future	1586.7100	1.5867	1826.7600	1.8268	15.129	0.0000	0.0000
2023/10/27	2040	02/11/2023	13.10 Put	Bond Future	139.9700	0.1400	77.1100	0.0771	44.910	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	
2023/10/27	2040	02/11/2023	13.90 Call	Bond Future	5413.7600	5.4138	5716.5000	5.7165	5.592	0.0000	0.0000
2023/10/27	2040	02/11/2023	13.90 Put	Bond Future	0.2100	0.0002	0.0400	0.0000	80.952	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.59 Put	Bond Future	7106.6400	7.1066	6803.7300	6.8037	4.262	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.60 Put	Bond Future	7044.9100	7.0449	6742.0000	6.7420	4.300	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.58 Put	Bond Future	7168.4500	7.1685	6865.5400	6.8655	4.226	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.80 Put	Bond Future	5825.3300	5.8253	5522.4100	5.5224	5.200	0.0000	0.0000
2023/10/27	2040	02/11/2023	11.80 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.60 Put	Bond Future	1384.8900	1.3849	1123.2800	1.1233	18.890	0.0000	0.0000
2023/10/27	2040	02/11/2023	12.60 Call	Bond Future	162.9900	0.1630	204.2900	0.2043	25.339	0.0000	0.0000
2023/10/27	2040	02/11/2023	13.64 Call	Bond Future	4165.7300	4.1657	4466.9000	4.4669	7.230	0.0000	0.0000
2023/10/27	2040	02/11/2023	13.64 Put	Bond Future	2.3900	0.0024	0.6500	0.0007	72.803	0.0000	0.0000
2023/10/27	2040	02/11/2023		Bond Future	12.8254	76.5257	12.7690	76.8286	0.440	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.34 Call	Bond Future	922.3600	0.9224	1009.4700	1.0095	9.444	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.34 Put	Bond Future	4284.7000	4.2847	4063.6600	4.0637	5.159	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.35 Call	Bond Future	938.7900	0.9388	1026.9900	1.0270	9.395	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.35 Put	Bond Future	4244.7600	4.2448	4024.8100	4.0248	5.182	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.33 Call	Bond Future	906.2500	0.9063	992.1400	0.9921	9.478	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.33 Put	Bond Future	4325.0200	4.3250	4102.7600	4.1028	5.139	0.0000	0.0000
2023/10/27	2040	01/02/2024		Bond Future	12.9575	73.7077	12.8990	74.0158	0.451	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.30 Put	Bond Future	4447.0800	4.4471	4221.5800	4.2216	5.071	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.30 Call	Bond Future	858.6300	0.8586	941.2800	0.9413	9.626	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.90 Put	Bond Future	2436.0600	2.4361	2296.8200	2.2968	5.716	0.0000	0.0000
2023/10/27	2040	01/02/2024	12.90 Call	Bond Future	2133.0900	2.1331	2302.0000	2.3020	7.919	0.0000	0.0000
2023/10/27	2040	01/02/2024	13.90 Call	Bond Future	5501.5700	5.5016	5759.1400	5.7591	4.682	0.0000	0.0000
2023/10/27	2040	01/02/2024	13.90 Put	Bond Future	800.5700	0.8006	749.9900	0.7500	6.318	0.0000	0.0000
2023/10/27	2040	02/05/2024		Bond Future	13.0931	75.3517	13.0331	75.6629	0.459	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.61 Call	Bond Future	579.1600	0.5792	596.2700	0.5963	2.954	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.61 Put	Bond Future	8921.3600	8.9214	8627.2300	8.6272	3.297	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.62 Call	Bond Future	587.3500	0.5874	604.7700	0.6048	2.966	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.62 Put	Bond Future	8868.4400	8.8684	8574.6200	8.5746	3.313	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.60 Call	Bond Future	571.0700	0.5711	587.8600	0.5879	2.940	0.0000	0.0000
2023/10/27	2040	02/05/2024	11.60 Put	Bond Future	8974.4600	8.9745	8680.0100	8.6800	3.281	0.0000	0.0000
2023/10/27	2040	01/08/2024	12.33 Call	Bond Future	1834.7300	1.8347	1903.4100	1.9034	3.743	0.0000	0.0000
2023/10/27	2040	01/08/2024	12.33 Put	Bond Future	6645.7400	6.6457	6430.7900	6.4308	3.234	0.0000	0.0000
2023/10/27	2040	01/08/2024	12.34 Call	Bond Future	1850.4400	1.8504	1921.9800	1.9220	3.866	0.0000	0.0000
2023/10/27	2040	01/08/2024	12.34 Put	Bond Future	6605.3900	6.6054	6393.3000	6.3933	3.211	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	
2023/10/27	2040	01/08/2024	12.32 Call	Bond Future	1819.1100	1.8191	1885.1700	1.8852	3.631	0.0000	0.0000
2023/10/27	2040	01/08/2024	12.32 Put	Bond Future	6686.2500	6.6863	6468.6800	6.4687	3.254	0.0000	0.0000
2023/10/27	2040	01/08/2024		Bond Future	13.2317	72.5597	13.1759	72.8434	0.421	0.0000	0.0000
2023/10/27	2040	07/11/2024		Bond Future	13.3847	74.3098	13.3289	74.5887	0.417	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.85 Call	Bond Future	3027.0400	3.0270	3103.0600	3.1031	2.511	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.85 Put	Bond Future	5767.9800	5.7680	5565.1100	5.5651	3.517	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.86 Call	Bond Future	3048.4800	3.0485	3125.0100	3.1250	2.510	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.86 Put	Bond Future	5736.6700	5.7367	5534.3100	5.5343	3.527	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.84 Call	Bond Future	3005.3800	3.0054	3080.8900	3.0809	2.512	0.0000	0.0000
2023/10/27	2040	07/11/2024	12.84 Put	Bond Future	5799.1300	5.7991	5595.7500	5.5958	3.507	0.0000	0.0000
2023/10/27	2044	02/11/2023	12.00 Put	Bond Future	5168.3000	5.1683	4867.2800	4.8673	5.824	0.0000	0.0000
2023/10/27	2044	02/11/2023	12.00 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/27	2044	02/11/2023	12.75 Call	Bond Future	246.4900	0.2465	291.2000	0.2912	18.139	0.0000	0.0000
2023/10/27	2044	02/11/2023	12.75 Put	Bond Future	1134.2000	1.1342	877.9100	0.8779	22.597	0.0000	0.0000
2023/10/27	2044	02/11/2023	13.00 Call	Bond Future	851.4000	0.8514	1001.8100	1.0018	17.666	0.0000	0.0000
2023/10/27	2044	02/11/2023	13.00 Put	Bond Future	402.5200	0.4025	251.9300	0.2519	37.412	0.0000	0.0000
2023/10/27	2044	02/11/2023		Bond Future	12.9151	72.6338	12.8588	72.9348	0.437	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.56 Put	Bond Future	7883.8500	7.8839	7582.8500	7.5829	3.818	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.57 Put	Bond Future	7820.3500	7.8204	7519.3500	7.5194	3.849	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	2044	02/11/2023	11.55 Put	Bond Future	7947.4400	7.9474	7646.4400	7.6464	3.787	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.28 Call	Bond Future	707.9900	0.7080	781.9400	0.7819	10.445	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.28 Put	Bond Future	4903.2900	4.9033	4670.9200	4.6709	4.739	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.29 Call	Bond Future	721.7400	0.7217	796.8400	0.7968	10.405	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.29 Put	Bond Future	4859.4100	4.8594	4628.1900	4.6282	4.758	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.27 Call	Bond Future	694.3000	0.6943	767.2200	0.7672	10.503	0.0000	0.0000
2023/10/27	2044	01/02/2024	12.27 Put	Bond Future	4947.3100	4.9473	4713.9100	4.7139	4.718	0.0000	0.0000
2023/10/27	2044	01/02/2024		Bond Future	13.0441	69.8551	12.9857	70.1614	0.448	0.0000	0.0000
2023/10/27	2044	01/02/2024	13.25 Call	Bond Future	2905.9100	2.9059	3109.6900	3.1097	7.013	0.0000	0.0000
2023/10/27	2044	01/02/2024	13.25 Put	Bond Future	1843.8200	1.8438	1741.2800	1.7413	5.561	0.0000	0.0000
2023/10/27	2044	02/05/2024		Bond Future	13.1761	71.4132	13.1161	71.7227	0.455	0.0000	0.0000
2023/10/27	2044	02/05/2024	11.66 Call	Bond Future	541.6100	0.5416	560.1400	0.5601	3.421	0.0000	0.0000
2023/10/27	2044	02/05/2024	11.66 Put	Bond Future	9138.7300	9.1387	8847.7800	8.8478	3.184	0.0000	0.0000
2023/10/27	2044	02/05/2024	11.67 Call	Bond Future	549.4900	0.5495	568.3600	0.5684	3.434	0.0000	0.0000
2023/10/27	2044	02/05/2024	11.67 Put	Bond Future	9084.1700	9.0842	8793.5600	8.7936	3.199	0.0000	0.0000
2023/10/27	2044	02/05/2024	11.65 Call	Bond Future	533.8100	0.5338	552.0200	0.5520	3.411	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	
2023/10/27	2044	02/05/2024	11.65 Put	Bond Future	9193.4500	9.1935	8902.1800	8.9022	3.168	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.29 Call	Bond Future	1643.0900	1.6431	1701.6200	1.7016	3.562	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.29 Put	Bond Future	7140.7500	7.1408	6915.6000	6.9156	3.153	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.30 Call	Bond Future	1657.7900	1.6578	1718.9600	1.7190	3.690	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.30 Put	Bond Future	7098.0400	7.0980	6875.5300	6.8755	3.135	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.28 Call	Bond Future	1628.2800	1.6283	1684.4000	1.6844	3.447	0.0000	0.0000
2023/10/27	2044	01/08/2024	12.28 Put	Bond Future	7183.4100	7.1834	6955.8500	6.9559	3.168	0.0000	0.0000
2023/10/27	2044	01/08/2024		Bond Future	13.3108	68.6568	13.2548	68.9405	0.421	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.91 Call	Bond Future	2956.7300	2.9567	3089.6000	3.0896	4.494	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.91 Put	Bond Future	5771.1800	5.7712	5624.4600	5.6245	2.542	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.92 Call	Bond Future	2978.1900	2.9782	3111.6300	3.1116	4.481	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.92 Put	Bond Future	5739.6400	5.7396	5593.4900	5.5935	2.546	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.90 Call	Bond Future	2935.3400	2.9353	3067.6500	3.0677	4.507	0.0000	0.0000
2023/10/27	2044	07/11/2024	12.90 Put	Bond Future	5802.8600	5.8029	5655.5800	5.6556	2.538	0.0000	0.0000
2023/10/27	2044	07/11/2024		Bond Future	13.4591	70.3126	13.4028	70.5922	0.418	0.0000	0.0000
2023/10/27	2046	02/11/2023		Bond Future	106.3906	106.3906	105.8449	105.8449	0.513	0.0000	0.0000
2023/10/27	2046	01/02/2024		Bond Future	108.7646	108.7646	108.2046	108.2046	0.515	0.0000	0.0000
2023/10/27	2046	02/05/2024		Bond Future	109.0681	109.0681	108.4902	108.4902	0.530	0.0000	0.0000
2023/10/27	2046	01/08/2024		Bond Future	111.5751	111.5751	110.9345	110.9345	0.574	0.0000	0.0000
2023/10/27	2046	07/11/2024		Bond Future	112.0963	112.0963	111.4227	111.4227	0.601	0.0000	0.0000
2023/10/27	2050	02/11/2023		Bond Future	107.4870	107.4870	106.8826	106.8826	0.562	0.0000	0.0000
2023/10/27	2050	01/02/2024		Bond Future	107.6317	107.6317	107.0119	107.0119	0.576	0.0000	0.0000
2023/10/27	2050	02/05/2024		Bond Future	110.0585	110.0585	109.4193	109.4193	0.581	0.0000	0.0000
2023/10/27	2050	01/08/2024		Bond Future	110.2846	110.2846	109.5816	109.5816	0.637	0.0000	0.0000
2023/10/27	2050	07/11/2024		Bond Future	112.9753	112.9753	112.2376	112.2376	0.653	0.0000	0.0000
2023/10/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	AL37	02/11/2023		Index Future	897.8590	897.8590	899.5240	899.5240	0.185	0.0000	0.0000
2023/10/27	AL37	01/02/2024		Index Future	917.6700	917.6700	919.3550	919.3550	0.184	0.0000	0.0000
2023/10/27	AL37	02/05/2024		Index Future	938.1450	938.1450	939.8200	939.8200	0.179	0.0000	0.0000
2023/10/27	AL37	01/08/2024		Index Future	959.4980	959.4980	960.7870	960.7870	0.134	0.0000	0.0000
2023/10/27	AL37	07/11/2024		Index Future	982.7010	982.7010	983.8660	983.8660	0.119	0.0000	0.0000
2023/10/27	AL7T	02/11/2023		Index Future	1009.2450	1009.2450	1012.4050	1012.4050	0.313	0.0000	0.0000
2023/10/27	AL7T	01/02/2024		Index Future	1031.5140	1031.5140	1034.7250	1034.7250	0.311	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	
2023/10/27	AL7T	02/05/2024	Index Future		1054.5290	1054.5290	1057.7580	0.306	0.0000	0.0000	
2023/10/27	AL7T	01/08/2024	Index Future		1078.5310	1078.5310	1081.3570	0.262	0.0000	0.0000	
2023/10/27	AL7T	07/11/2024	Index Future		1104.6130	1104.6130	1107.3320	0.246	0.0000	0.0000	
2023/10/27	ALBI	02/11/2023	Index Future		883.4870	883.4870	886.1460	0.301	0.0000	0.0000	
2023/10/27	ALBI	01/02/2024	Index Future		902.9820	902.9820	905.6820	0.299	0.0000	0.0000	
2023/10/27	ALBI	02/05/2024	Index Future		923.1290	923.1290	925.8430	0.294	0.0000	0.0000	
2023/10/27	ALBI	01/08/2024	Index Future		944.1400	944.1400	946.4990	0.250	0.0000	0.0000	
2023/10/27	ALBI	07/11/2024	Index Future		966.9720	966.9720	969.2340	0.234	0.0000	0.0000	
2023/10/27	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/27	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/27	C219	31/03/2029	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
2023/10/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/27	ES33	02/11/2023		Bond Future	13.0478	70.7845	13.0011	70.9844	0.358	0.0000
2023/10/27	ES33	01/02/2024		Bond Future	13.2125	72.3639	13.1640	72.5670	0.367	0.0000
2023/10/27	ES33	02/05/2024		Bond Future	13.3788	70.1961	13.3290	70.4002	0.372	0.0000
2023/10/27	ES33	01/08/2024		Bond Future	13.5453	71.8094	13.5013	71.9857	0.324	0.0000
2023/10/27	ES33	07/11/2024		Bond Future	13.7487	69.7552	13.7054	69.9247	0.315	0.0000
2023/10/27	ES42	02/11/2023		Bond Future	13.4966	66.5914	13.4450	66.8410	0.382	0.0000
2023/10/27	ES42	01/02/2024		Bond Future	13.6456	68.0773	13.5922	68.3312	0.392	0.0000
2023/10/27	ES42	02/05/2024		Bond Future	13.8015	65.3497	13.7465	65.6058	0.398	0.0000
2023/10/27	ES42	01/08/2024		Bond Future	13.9543	66.8514	13.9037	67.0828	0.363	0.0000
2023/10/27	ES42	07/11/2024		Bond Future	14.1367	64.2117	14.0860	64.4382	0.358	0.0000
2023/10/27	GOVI	02/11/2023		GOVI	870.5860	870.5860	873.2270	873.2270	0.303	0.0000
2023/10/27	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/27	GOVI	02/11/2023	885.81 Put	GOVI	152240.0000	15.2240	125830.0000	12.5830	17.348	0.0000
2023/10/27	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/27	GOVI	02/11/2023	885.82 Put	GOVI	152340.0000	15.2340	125930.0000	12.5930	17.336	0.0000
2023/10/27	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/27	GOVI	02/11/2023	885.80 Put	GOVI	152140.0000	15.2140	125730.0000	12.5730	17.359	0.0000
2023/10/27	GOVI	01/02/2024	879.99 Call	GOVI	98060.0000	9.8060	124890.0000	12.4890	27.361	0.0000
2023/10/27	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/27	GOVI	01/02/2024	880.00 Call	GOVI	97960.0000	9.7960	124790.0000	12.4790	27.389	0.0000
2023/10/27	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/27	GOVI	01/02/2024	879.98 Call	GOVI	98160.0000	9.8160	124990.0000	12.4990	27.333	0.0000
2023/10/27	GOVI	01/02/2024	879.98 Put	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/27	GOVI	01/02/2024		GOVI	889.7960	889.7960	892.4790	892.4790	0.302	0.0000	0.0000
2023/10/27	GOVI	02/05/2024		GOVI	909.6490	909.6490	912.3450	912.3450	0.296	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.98 Put	GOVI	413310.0000	41.3310	386350.0000	38.6350	6.523	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.99 Put	GOVI	413410.0000	41.3410	386450.0000	38.6450	6.521	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	02/05/2024	950.97 Put	GOVI	413210.0000	41.3210	386250.0000	38.6250	6.525	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.38 Put	GOVI	130270.0000	13.0270	106800.0000	10.6800	18.016	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.39 Put	GOVI	130370.0000	13.0370	106900.0000	10.6900	18.003	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	01/08/2024	943.37 Put	GOVI	130170.0000	13.0170	106700.0000	10.6700	18.030	0.0000	0.0000
2023/10/27	GOVI	01/08/2024		GOVI	930.3530	930.3530	932.7000	932.7000	0.252	0.0000	0.0000
2023/10/27	GOVI	07/11/2024		GOVI	952.8520	952.8520	955.1040	955.1040	0.236	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.79 Call	GOVI	40620.0000	4.0620	63140.0000	6.3140	55.441	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.80 Call	GOVI	40520.0000	4.0520	63040.0000	6.3040	55.577	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.78 Call	GOVI	40720.0000	4.0720	63240.0000	6.3240	55.305	0.0000	0.0000
2023/10/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/27	IGOV	02/11/2023		Index Future	325.4570	325.4570	324.0840	324.0840	0.422	0.0000	0.0000
2023/10/27	IGOV	01/02/2024		Index Future	332.7190	332.7190	331.3090	331.3090	0.424	0.0000	0.0000
2023/10/27	IGOV	02/05/2024		Index Future	340.2220	340.2220	338.7630	338.7630	0.429	0.0000	0.0000
2023/10/27	IGOV	01/08/2024		Index Future	348.0430	348.0430	346.3970	346.3970	0.473	0.0000	0.0000
2023/10/27	IGOV	07/11/2024		Index Future	356.5410	356.5410	354.7990	354.7990	0.489	0.0000	0.0000
2023/10/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/27	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/27	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/10/27	JBAF	20/12/2023		Jibar Tradeable Future	8.4700	91.5300	8.4700	91.5300	0.000	0.0000	0.0000
2023/10/27	JBAF	17/01/2024		Jibar Tradeable Future	8.4700	91.5300	8.4700	91.5300	0.000	0.0000	0.0000
2023/10/27	JBAF	21/02/2024		Jibar Tradeable Future	8.5000	91.5000	8.4900	91.5100	0.118	0.0000	0.0000
2023/10/27	JBAF	20/03/2024		Jibar Tradeable Future	8.5000	91.5000	8.4800	91.5200	0.235	0.0000	0.0000
2023/10/27	JBAF	17/04/2024		Jibar Tradeable Future	8.4800	91.5200	8.4500	91.5500	0.354	0.0000	0.0000
2023/10/27	JBAF	19/06/2024		Jibar Tradeable Future	8.4300	91.5700	8.3700	91.6300	0.712	0.0000	0.0000
2023/10/27	JBAF	18/09/2024		Jibar Tradeable Future	8.3600	91.6400	8.3100	91.6900	0.598	0.0000	0.0000
2023/10/27	JBAF	18/12/2024		Jibar Tradeable Future	8.2400	91.7600	8.1700	91.8300	0.850	0.0000	0.0000
2023/10/27	JBAF	19/03/2025		Jibar Tradeable Future	8.2000	91.8000	8.1200	91.8800	0.976	0.0000	0.0000
2023/10/27	JBAF	18/06/2025		Jibar Tradeable Future	8.1300	91.8700	8.0400	91.9600	1.107	0.0000	0.0000
2023/10/27	JBAF	17/09/2025		Jibar Tradeable Future	8.1200	91.8800	8.0300	91.9700	1.108	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.70 Put	Bond Future	2985.4900	2.9855	2721.1700	2.7212	8.853	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.70 Call	Bond Future	5.8100	0.0058	6.0200	0.0060	3.614	0.0000	0.0000
2023/10/27	R035	02/11/2023	13.59 Call	Bond Future	6405.6700	6.4057	6670.1900	6.6702	4.129	0.0000	0.0000
2023/10/27	R035	02/11/2023	13.59 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R035	02/11/2023	12.24 Put	Bond Future	621.2400	0.6212	453.5700	0.4536	26.990	0.0000	0.0000
2023/10/27	R035	02/11/2023	12.24 Call	Bond Future	490.1900	0.4902	587.0500	0.5871	19.760	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.74 Put	Bond Future	2773.1000	2.7731	2509.1900	2.5092	9.517	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.74 Call	Bond Future	9.3200	0.0093	9.9400	0.0099	6.652	0.0000	0.0000
2023/10/27	R035	02/11/2023		Bond Future	12.2655	81.1841	12.2141	81.4486	0.419	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.42 Call	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.42 Put	Bond Future	4513.6000	4.5136	4249.0300	4.2490	5.862	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.43 Call	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.43 Put	Bond Future	4458.1500	4.4582	4193.5700	4.1936	5.935	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.41 Call	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.41 Put	Bond Future	4569.1000	4.5691	4304.5300	4.3045	5.790	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	
2023/10/27	R035	02/11/2023	10.62 Put	Bond Future	9121.9000	9.1219	8857.3700	8.8574	2.900	0.0000	0.0000
2023/10/27	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.12 Put	Bond Future	6201.5800	6.2016	5937.0500	5.9371	4.266	0.0000	0.0000
2023/10/27	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R035	02/11/2023	12.85 Call	Bond Future	2934.9100	2.9349	3191.3000	3.1913	8.736	0.0000	0.0000
2023/10/27	R035	02/11/2023	12.85 Put	Bond Future	12.9900	0.0130	4.8500	0.0049	62.664	0.0000	0.0000
2023/10/27	R035	01/02/2024	10.62 Put	Bond Future	9783.0000	9.7830	9512.4300	9.5124	2.766	0.0000	0.0000
2023/10/27	R035	01/02/2024	10.62 Call	Bond Future	72.5800	0.0726	70.8400	0.0708	2.397	0.0000	0.0000
2023/10/27	R035	01/02/2024	11.12 Put	Bond Future	7060.7900	7.0608	6794.6000	6.7946	3.770	0.0000	0.0000
2023/10/27	R035	01/02/2024	11.12 Call	Bond Future	240.6700	0.2407	243.3100	0.2433	1.097	0.0000	0.0000
2023/10/27	R035	01/02/2024	13.46 Call	Bond Future	5763.5700	5.7636	5945.0000	5.9450	3.148	0.0000	0.0000
2023/10/27	R035	01/02/2024	13.46 Put	Bond Future	670.9000	0.6709	583.5000	0.5835	13.027	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.19 Call	Bond Future	1676.5800	1.6766	1741.0600	1.7411	3.846	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.19 Put	Bond Future	2737.0600	2.7371	2532.7100	2.5327	7.466	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.20 Call	Bond Future	1700.0500	1.7001	1765.4800	1.7655	3.849	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.20 Put	Bond Future	2709.3000	2.7093	2505.9000	2.5059	7.507	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.18 Call	Bond Future	1653.4600	1.6535	1716.9900	1.7170	3.842	0.0000	0.0000
2023/10/27	R035	01/02/2024	12.18 Put	Bond Future	2765.2300	2.7652	2559.9300	2.5599	7.424	0.0000	0.0000
2023/10/27	R035	01/02/2024		Bond Future	12.3988	82.9754	12.3455	83.2442	0.430	0.0000	0.0000
2023/10/27	R035	02/05/2024		Bond Future	12.5255	80.3138	12.4708	80.5845	0.437	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.20 Call	Bond Future	669.0100	0.6690	677.7100	0.6777	1.300	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.20 Put	Bond Future	7612.0400	7.6120	7350.0500	7.3501	3.442	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.21 Call	Bond Future	677.9600	0.6780	686.9200	0.6869	1.322	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.21 Put	Bond Future	7565.4800	7.5655	7303.7500	7.3038	3.460	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.19 Call	Bond Future	660.1500	0.6602	668.6000	0.6686	1.280	0.0000	0.0000
2023/10/27	R035	02/05/2024	11.19 Put	Bond Future	7658.7500	7.6588	7396.5100	7.3965	3.424	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.80 Call	Bond Future	1755.3000	1.7553	1806.5000	1.8065	2.917	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.80 Put	Bond Future	6028.6900	6.0287	5840.1700	5.8402	3.127	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.81 Call	Bond Future	1772.5200	1.7725	1824.1800	1.8242	2.914	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.81 Put	Bond Future	5993.7900	5.9938	5805.7300	5.8057	3.138	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.79 Call	Bond Future	1738.1900	1.7382	1788.9300	1.7889	2.919	0.0000	0.0000
2023/10/27	R035	01/08/2024	11.79 Put	Bond Future	6063.7400	6.0637	5874.7600	5.8748	3.117	0.0000	0.0000
2023/10/27	R035	01/08/2024		Bond Future	12.6504	82.1415	12.6010	82.3812	0.391	0.0000	0.0000
2023/10/27	R035	07/11/2024		Bond Future	12.8066	79.6064	12.7575	79.8393	0.383	0.0000	0.0000
2023/10/27	R035	07/11/2024	12.18 Call	Bond Future	2372.2100	2.3722	2484.4200	2.4844	4.730	0.0000	0.0000
2023/10/27	R035	07/11/2024	12.18 Put	Bond Future	5419.3900	5.4194	5298.6600	5.2987	2.228	0.0000	0.0000
2023/10/27	R035	07/11/2024	12.19 Call	Bond Future	2391.5900	2.3916	2504.0000	2.5040	4.700	0.0000	0.0000
2023/10/27	R035	07/11/2024	12.19 Put	Bond Future	5388.8500	5.3889	5268.3200	5.2683	2.237	0.0000	0.0000
2023/10/27	R035	07/11/2024	12.17 Call	Bond Future	2353.2200	2.3532	2464.6100	2.4646	4.734	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	
2023/10/27	R035	07/11/2024	12.17 Put	Bond Future	5450.3600	5.4504	5328.8100	5.3288	2.230	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.82 Call	Bond Future	700.0000	0.7000	854.3900	0.8544	22.056	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.82 Put	Bond Future	872.6300	0.8726	634.6300	0.6346	27.274	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.83 Call	Bond Future	733.5400	0.7335	893.6200	0.8936	21.823	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.83 Put	Bond Future	836.6300	0.8366	604.3200	0.6043	27.767	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.81 Call	Bond Future	667.3900	0.6674	816.1000	0.8161	22.282	0.0000	0.0000
2023/10/27	R053	02/11/2023	12.81 Put	Bond Future	909.6500	0.9097	665.9700	0.6660	26.788	0.0000	0.0000
2023/10/27	R053	02/11/2023		Bond Future	12.8449	91.9251	12.7885	92.3174	0.439	0.0000	0.0000
2023/10/27	R053	01/02/2024		Bond Future	12.9703	93.9534	12.9119	94.3527	0.450	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.93 Call	Bond Future	2886.8700	2.8869	3124.4900	3.1245	8.231	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.93 Put	Bond Future	3161.7700	3.1618	3000.1200	3.0001	5.113	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.94 Call	Bond Future	2922.4300	2.9224	3161.6400	3.1616	8.185	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.94 Put	Bond Future	3128.9000	3.1289	2968.8400	2.9688	5.116	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.92 Call	Bond Future	2851.5200	2.8515	3087.5300	3.0875	8.277	0.0000	0.0000
2023/10/27	R053	01/02/2024	12.92 Put	Bond Future	3194.9400	3.1949	3031.6800	3.0317	5.110	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.03 Call	Bond Future	3958.1900	3.9582	4224.9600	4.2250	6.740	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.03 Put	Bond Future	4417.8800	4.4179	4281.1300	4.2811	3.095	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.04 Call	Bond Future	3993.4000	3.9934	4261.4300	4.2614	6.712	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.04 Put	Bond Future	4385.6700	4.3857	4250.1800	4.2502	3.089	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.02 Call	Bond Future	3923.1100	3.9231	4188.3400	4.1883	6.761	0.0000	0.0000
2023/10/27	R053	02/05/2024	13.02 Put	Bond Future	4450.3200	4.4503	4312.0300	4.3120	3.107	0.0000	0.0000
2023/10/27	R053	02/05/2024		Bond Future	13.0985	90.1841	13.0383	90.5877	0.459	0.0000	0.0000
2023/10/27	R053	01/08/2024		Bond Future	13.2250	92.2363	13.1688	92.6068	0.425	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.14 Call	Bond Future	4744.6500	4.7447	5008.2000	5.0082	5.555	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.14 Put	Bond Future	5306.0700	5.3061	5199.0800	5.1991	2.016	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.15 Call	Bond Future	4778.7900	4.7788	5043.4200	5.0434	5.538	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.15 Put	Bond Future	5273.8500	5.2739	5167.9400	5.1679	2.008	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.13 Call	Bond Future	4710.6000	4.7106	4973.0700	4.9731	5.572	0.0000	0.0000
2023/10/27	R053	01/08/2024	13.13 Put	Bond Future	5338.4800	5.3385	5230.4100	5.2304	2.024	0.0000	0.0000
2023/10/27	R053	07/11/2024		Bond Future	13.3749	88.5882	13.3182	88.9533	0.423	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.80 Call	Bond Future	3921.3000	3.9213	4047.0000	4.0470	3.206	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.80 Put	Bond Future	7765.6800	7.7657	7526.2700	7.5263	3.083	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.81 Call	Bond Future	3949.1000	3.9491	4075.4800	4.0755	3.200	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.81 Put	Bond Future	7723.9200	7.7239	7485.1900	7.4852	3.091	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.79 Call	Bond Future	3893.6000	3.8936	4018.6100	4.0186	3.211	0.0000	0.0000
2023/10/27	R053	07/11/2024	12.79 Put	Bond Future	7807.6300	7.8076	7567.5300	7.5675	3.075	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.39 Call	Bond Future	242.9100	0.2429	320.2500	0.3203	31.839	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	
2023/10/27	R186	02/11/2023	9.39 Put	Bond Future	201.1700	0.2012	142.1100	0.1421	29.358	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.40 Call	Bond Future	258.4000	0.2584	338.1200	0.3381	30.851	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.40 Put	Bond Future	189.6400	0.1896	132.9600	0.1330	29.888	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.38 Call	Bond Future	227.9900	0.2280	302.8500	0.3029	32.835	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.38 Put	Bond Future	213.2800	0.2133	151.7400	0.1517	28.854	0.0000	0.0000
2023/10/27	R186	02/11/2023		Bond Future	9.3746	106.9505	9.3242	107.0869	0.538	0.0000	0.0000
2023/10/27	R186	02/11/2023	10.42 Call	Bond Future	2778.7700	2.7788	2915.1500	2.9152	4.908	0.0000	0.0000
2023/10/27	R186	02/11/2023	10.42 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.15 Put	Bond Future	636.1100	0.6361	520.2500	0.5203	18.214	0.0000	0.0000
2023/10/27	R186	02/11/2023	9.15 Call	Bond Future	26.6300	0.0266	47.1700	0.0472	77.131	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.51 Call	Bond Future	983.9100	0.9839	1033.4800	1.0335	5.038	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.51 Put	Bond Future	746.1500	0.7462	658.2900	0.6583	11.775	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.52 Call	Bond Future	998.5400	0.9985	1048.7800	1.0488	5.031	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.52 Put	Bond Future	735.7600	0.7358	648.5700	0.6486	11.850	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.50 Call	Bond Future	969.6100	0.9696	1018.4900	1.0185	5.041	0.0000	0.0000
2023/10/27	R186	01/02/2024	9.50 Put	Bond Future	756.8800	0.7569	668.3300	0.6683	11.699	0.0000	0.0000
2023/10/27	R186	01/02/2024		Bond Future	9.4151	104.0007	9.3604	104.1381	0.581	0.0000	0.0000
2023/10/27	R186	02/05/2024		Bond Future	9.4524	106.3207	9.3941	106.4559	0.618	0.0000	0.0000
2023/10/27	R186	02/05/2024	10.40 Call	Bond Future	2655.7800	2.6558	2734.5400	2.7345	2.966	0.0000	0.0000
2023/10/27	R186	02/05/2024	10.40 Put	Bond Future	493.8000	0.4938	437.4000	0.4374	11.422	0.0000	0.0000
2023/10/27	R186	02/05/2024	9.73 Put	Bond Future	887.8100	0.8878	804.3200	0.8043	9.404	0.0000	0.0000
2023/10/27	R186	02/05/2024	9.73 Call	Bond Future	1527.1900	1.5272	1578.8600	1.5789	3.383	0.0000	0.0000
2023/10/27	R186	02/05/2024	8.00 Call	Bond Future	117.5300	0.1175	123.8400	0.1238	5.369	0.0000	0.0000
2023/10/27	R186	02/05/2024	8.00 Put	Bond Future	3547.9600	3.5480	3419.1100	3.4191	3.632	0.0000	0.0000
2023/10/27	R186	02/05/2024	8.01 Call	Bond Future	119.5400	0.1195	125.8300	0.1258	5.262	0.0000	0.0000
2023/10/27	R186	02/05/2024	8.01 Put	Bond Future	3525.8500	3.5259	3396.9800	3.3970	3.655	0.0000	0.0000
2023/10/27	R186	02/05/2024	7.99 Call	Bond Future	115.5500	0.1156	121.8800	0.1219	5.478	0.0000	0.0000
2023/10/27	R186	02/05/2024	7.99 Put	Bond Future	3570.1000	3.5701	3441.2700	3.4413	3.609	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.69 Call	Bond Future	474.6000	0.4746	510.4100	0.5104	7.545	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.69 Put	Bond Future	2152.6700	2.1527	2098.1700	2.0982	2.532	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.70 Call	Bond Future	480.1500	0.4802	517.8000	0.5178	7.841	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.70 Put	Bond Future	2136.6400	2.1366	2083.9800	2.0840	2.465	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.68 Call	Bond Future	468.7900	0.4688	503.0900	0.5031	7.317	0.0000	0.0000
2023/10/27	R186	01/08/2024	8.68 Put	Bond Future	2168.4400	2.1684	2112.4300	2.1124	2.583	0.0000	0.0000
2023/10/27	R186	01/08/2024		Bond Future	9.4758	103.4298	9.4331	103.5201	0.451	0.0000	0.0000
2023/10/27	R186	07/11/2024	9.14 Call	Bond Future	909.7700	0.9098	979.0500	0.9791	7.615	0.0000	0.0000
2023/10/27	R186	07/11/2024	9.14 Put	Bond Future	1647.7600	1.6478	1641.1000	1.6411	0.404	0.0000	0.0000
2023/10/27	R186	07/11/2024	9.15 Call	Bond Future	918.7100	0.9187	988.6400	0.9886	7.612	0.0000	0.0000
2023/10/27	R186	07/11/2024	9.15 Put	Bond Future	1637.6000	1.6376	1631.5900	1.6316	0.367	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/27	R186	07/11/2024	9.13 Call	Bond Future	900.4600	0.9005	969.5000	0.9695	7.667	0.0000	0.0000
2023/10/27	R186	07/11/2024	9.13 Put	Bond Future	1657.5600	1.6576	1650.6600	1.6507	0.416	0.0000	0.0000
2023/10/27	R186	07/11/2024		Bond Future	9.5281	105.9269	9.4880	106.0028	0.421	0.0000	0.0000
2023/10/27	R197	02/11/2023		Bond Future	342.8199	342.8199	342.8628	342.8628	0.013	0.0000	0.0000
2023/10/27	R202	02/11/2023		Bond Future	252.1711	252.1711	251.2926	251.2926	0.348	0.0000	0.0000
2023/10/27	R202	01/02/2024		Bond Future	252.8236	252.8236	251.9206	251.9206	0.357	0.0000	0.0000
2023/10/27	R202	02/05/2024		Bond Future	258.5242	258.5242	257.5881	257.5881	0.362	0.0000	0.0000
2023/10/27	R202	01/08/2024		Bond Future	259.3718	259.3718	258.2988	258.2988	0.414	0.0000	0.0000
2023/10/27	R202	07/11/2024		Bond Future	265.7009	265.7009	264.5603	264.5603	0.429	0.0000	0.0000
2023/10/27	R209	02/11/2023		Bond Future	12.3441	62.4490	12.2979	62.6565	0.374	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.34 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.34 Put	Bond Future	4736.7500	4.7368	4529.2100	4.5292	4.381	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.35 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.35 Put	Bond Future	4687.1300	4.6871	4479.5900	4.4796	4.428	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.33 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R209	02/11/2023	11.33 Put	Bond Future	4786.4200	4.7864	4578.8800	4.5789	4.336	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.13 Call	Bond Future	1194.5800	1.1946	1276.8800	1.2769	6.889	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.13 Put	Bond Future	2670.5700	2.6706	2542.0300	2.5420	4.813	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.14 Call	Bond Future	1212.7700	1.2128	1296.1300	1.2961	6.874	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.14 Put	Bond Future	2643.1800	2.6432	2515.7000	2.5157	4.823	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.12 Call	Bond Future	1176.6700	1.1767	1257.6500	1.2577	6.882	0.0000	0.0000
2023/10/27	R209	01/02/2024	12.12 Put	Bond Future	2698.3000	2.6983	2568.4400	2.5684	4.813	0.0000	0.0000
2023/10/27	R209	01/02/2024		Bond Future	12.4590	63.8270	12.4113	64.0378	0.383	0.0000	0.0000
2023/10/27	R209	02/05/2024		Bond Future	12.5764	62.0976	12.5276	62.3099	0.388	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.18 Call	Bond Future	524.8100	0.5248	528.1900	0.5282	0.644	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.18 Put	Bond Future	7033.5000	7.0335	6824.5300	6.8245	2.971	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.19 Call	Bond Future	531.9500	0.5320	535.5000	0.5355	0.667	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.19 Put	Bond Future	6990.7400	6.9907	6781.9400	6.7819	2.987	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.17 Call	Bond Future	517.6300	0.5176	520.8400	0.5208	0.620	0.0000	0.0000
2023/10/27	R209	02/05/2024	11.17 Put	Bond Future	7076.2800	7.0763	6867.1400	6.8671	2.956	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.79 Call	Bond Future	1471.7200	1.4717	1506.8800	1.5069	2.389	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.79 Put	Bond Future	5509.4100	5.5094	5356.1900	5.3562	2.781	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.80 Call	Bond Future	1484.6700	1.4847	1521.9800	1.5220	2.513	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.80 Put	Bond Future	5475.6300	5.4756	5324.5600	5.3246	2.759	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.78 Call	Bond Future	1458.8600	1.4589	1491.8800	1.4919	2.263	0.0000	0.0000
2023/10/27	R209	01/08/2024	11.78 Put	Bond Future	5543.3200	5.5433	5387.9600	5.3880	2.803	0.0000	0.0000
2023/10/27	R209	01/08/2024		Bond Future	12.6922	63.5107	12.6483	63.6990	0.346	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	
2023/10/27	R209	07/11/2024		Bond Future	12.8307	61.8860	12.7873	62.0690	0.338	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.22 Call	Bond Future	2193.1900	2.1932	2263.2700	2.2633	3.195	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.22 Put	Bond Future	4839.2000	4.8392	4726.3200	4.7263	2.333	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.23 Call	Bond Future	2210.3600	2.2104	2280.8200	2.2808	3.188	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.23 Put	Bond Future	4811.7900	4.8118	4699.2900	4.6993	2.338	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.21 Call	Bond Future	2175.8400	2.1758	2245.5400	2.2455	3.203	0.0000	0.0000
2023/10/27	R209	07/11/2024	12.21 Put	Bond Future	4866.4800	4.8665	4753.2200	4.7532	2.327	0.0000	0.0000
2023/10/27	R210	02/11/2023		Bond Future	224.8409	224.8409	224.5114	224.5114	0.147	0.0000	0.0000
2023/10/27	R210	01/02/2024		Bond Future	229.8580	229.8580	229.5168	229.5168	0.148	0.0000	0.0000
2023/10/27	R210	02/05/2024		Bond Future	231.7833	231.7833	231.4229	231.4229	0.155	0.0000	0.0000
2023/10/27	R210	01/08/2024		Bond Future	237.1111	237.1111	236.6374	236.6374	0.200	0.0000	0.0000
2023/10/27	R210	07/11/2024		Bond Future	239.5609	239.5609	239.0383	239.0383	0.218	0.0000	0.0000
2023/10/27	R213	02/11/2023		Bond Future	11.2893	80.3184	11.2330	80.5557	0.498	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.12 Put	Bond Future	846.7900	0.8468	682.5600	0.6826	19.394	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.13 Call	Bond Future	141.0800	0.1411	217.7300	0.2177	54.331	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.13 Put	Bond Future	815.5300	0.8155	654.8900	0.6549	19.698	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.11 Call	Bond Future	119.0600	0.1191	188.5700	0.1886	58.382	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.11 Put	Bond Future	878.7200	0.8787	710.9400	0.7109	19.094	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.12 Call	Bond Future	129.7500	0.1298	202.8100	0.2028	56.308	0.0000	0.0000
2023/10/27	R213	02/11/2023	12.70 Call	Bond Future	5669.4000	5.6694	5906.6800	5.9067	4.185	0.0000	0.0000
2023/10/27	R213	02/11/2023	12.70 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.44 Put	Bond Future	189.8500	0.1899	133.1700	0.1332	29.855	0.0000	0.0000
2023/10/27	R213	02/11/2023	11.44 Call	Bond Future	821.5100	0.8215	1002.1200	1.0021	21.985	0.0000	0.0000
2023/10/27	R213	02/11/2023	10.94 Put	Bond Future	1506.3200	1.5063	1290.5500	1.2906	14.324	0.0000	0.0000
2023/10/27	R213	02/11/2023	10.94 Call	Bond Future	17.7500	0.0178	39.2700	0.0393	121.239	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.71 Call	Bond Future	2494.3900	2.4944	2629.0800	2.6291	5.400	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.71 Put	Bond Future	1255.0200	1.2550	1148.7700	1.1488	8.466	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.72 Call	Bond Future	2519.9100	2.5199	2655.4400	2.6554	5.378	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.72 Put	Bond Future	1240.3400	1.2403	1134.9300	1.1349	8.498	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.70 Call	Bond Future	2468.8100	2.4688	2602.6600	2.6027	5.422	0.0000	0.0000
2023/10/27	R213	01/02/2024	11.70 Put	Bond Future	1269.6700	1.2697	1162.5800	1.1626	8.434	0.0000	0.0000
2023/10/27	R213	01/02/2024		Bond Future	11.4049	82.0907	11.3462	82.3316	0.514	0.0000	0.0000
2023/10/27	R213	02/05/2024		Bond Future	11.5139	80.3628	11.4534	80.6050	0.525	0.0000	0.0000
2023/10/27	R213	02/05/2024	10.29 Call	Bond Future	700.9300	0.7009	578.6900	0.5787	17.440	0.0000	0.0000
2023/10/27	R213	02/05/2024	10.29 Put	Bond Future	5788.9200	5.7889	5424.4500	5.4245	6.296	0.0000	0.0000
2023/10/27	R213	02/05/2024	10.30 Call	Bond Future	708.4800	0.7085	585.7600	0.5858	17.322	0.0000	0.0000
2023/10/27	R213	02/05/2024	10.30 Put	Bond Future	5753.2600	5.7533	5388.3100	5.3883	6.343	0.0000	0.0000
2023/10/27	R213	02/05/2024	10.28 Call	Bond Future	693.4500	0.6935	571.8600	0.5719	17.534	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	
2023/10/27	R213	02/05/2024	10.28 Put	Bond Future	5824.6700	5.8247	5460.8500	5.4609	6.246	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.87 Call	Bond Future	1523.3400	1.5233	1536.1300	1.5361	0.840	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.87 Put	Bond Future	4510.5800	4.5106	4312.6100	4.3126	4.389	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.88 Call	Bond Future	1537.1500	1.5372	1550.5400	1.5505	0.871	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.88 Put	Bond Future	4483.6500	4.4837	4286.2800	4.2863	4.402	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.86 Call	Bond Future	1509.3400	1.5093	1522.0700	1.5221	0.843	0.0000	0.0000
2023/10/27	R213	01/08/2024	10.86 Put	Bond Future	4537.3500	4.5374	4339.3200	4.3393	4.364	0.0000	0.0000
2023/10/27	R213	01/08/2024		Bond Future	11.6200	82.1916	11.5660	82.4024	0.465	0.0000	0.0000
2023/10/27	R213	07/11/2024		Bond Future	11.7615	80.6130	11.7077	80.8161	0.457	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.22 Call	Bond Future	2067.0400	2.0670	2156.9300	2.1569	4.349	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.22 Put	Bond Future	4142.2900	4.1423	4029.0800	4.0291	2.733	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.23 Call	Bond Future	2082.9000	2.0829	2173.5200	2.1735	4.351	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.23 Put	Bond Future	4119.2200	4.1192	4006.7400	4.0067	2.731	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.21 Call	Bond Future	2050.9400	2.0509	2140.7200	2.1407	4.378	0.0000	0.0000
2023/10/27	R213	07/11/2024	11.21 Put	Bond Future	4165.1500	4.1652	4051.8300	4.0518	2.721	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.46 Put	Bond Future	5784.7400	5.7847	5551.7600	5.5518	4.027	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.47 Put	Bond Future	5732.1500	5.7322	5499.1700	5.4992	4.064	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R214	02/11/2023	11.45 Put	Bond Future	5837.3900	5.8374	5604.4100	5.6044	3.991	0.0000	0.0000
2023/10/27	R214	02/11/2023		Bond Future	12.6445	58.4212	12.5932	58.6542	0.406	0.0000	0.0000
2023/10/27	R214	01/02/2024		Bond Future	12.7645	59.7103	12.7116	59.9473	0.415	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.15 Call	Bond Future	767.6700	0.7677	834.9100	0.8349	8.759	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.15 Put	Bond Future	3616.0800	3.6161	3446.3300	3.4463	4.694	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.16 Call	Bond Future	781.5100	0.7815	849.6000	0.8496	8.713	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.16 Put	Bond Future	3581.7900	3.5818	3412.8900	3.4129	4.716	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.14 Call	Bond Future	753.9800	0.7540	820.2700	0.8203	8.792	0.0000	0.0000
2023/10/27	R214	01/02/2024	12.14 Put	Bond Future	3650.5700	3.6506	3479.8700	3.4799	4.676	0.0000	0.0000
2023/10/27	R214	02/05/2024		Bond Future	12.8779	57.7372	12.8237	57.9765	0.421	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.47 Call	Bond Future	521.0400	0.5210	532.4500	0.5325	2.190	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.47 Put	Bond Future	7287.7800	7.2878	7059.8700	7.0599	3.127	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.48 Call	Bond Future	528.3100	0.5283	540.0700	0.5401	2.226	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.48 Put	Bond Future	7242.6700	7.2427	7015.1100	7.0151	3.142	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.46 Call	Bond Future	513.7500	0.5138	524.9100	0.5249	2.172	0.0000	0.0000
2023/10/27	R214	02/05/2024	11.46 Put	Bond Future	7332.9300	7.3329	7104.7700	7.1048	3.111	0.0000	0.0000
2023/10/27	R214	02/05/2024	13.52 Call	Bond Future	4351.2200	4.3512	4474.8000	4.4748	2.840	0.0000	0.0000
2023/10/27	R214	02/05/2024	13.52 Put	Bond Future	1633.5600	1.6336	1517.8200	1.5178	7.085	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	
2023/10/27	R214	02/05/2024	12.87 Call	Bond Future	2651.5100	2.6515	2733.8000	2.7338	3.104	0.0000	0.0000
2023/10/27	R214	02/05/2024	12.87 Put	Bond Future	2686.2900	2.6863	2529.2600	2.5293	5.846	0.0000	0.0000
2023/10/27	R214	02/05/2024	12.12 Put	Bond Future	4695.7800	4.6958	4492.9500	4.4930	4.319	0.0000	0.0000
2023/10/27	R214	02/05/2024	12.12 Call	Bond Future	1200.5500	1.2006	1237.0400	1.2370	3.039	0.0000	0.0000
2023/10/27	R214	02/05/2024	12.14 Put	Bond Future	4595.8000	4.5958	4427.7600	4.4278	3.656	0.0000	0.0000
2023/10/27	R214	02/05/2024	12.14 Call	Bond Future	1197.0800	1.1971	1268.3600	1.2684	5.954	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.17 Call	Bond Future	1627.8800	1.6279	1697.2500	1.6973	4.261	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.17 Put	Bond Future	5366.5500	5.3666	5217.8700	5.2179	2.770	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.18 Call	Bond Future	1641.9000	1.6419	1713.4600	1.7135	4.358	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.18 Put	Bond Future	5332.6300	5.3326	5186.1400	5.1861	2.747	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.16 Call	Bond Future	1613.7600	1.6138	1680.9400	1.6809	4.163	0.0000	0.0000
2023/10/27	R214	01/08/2024	12.16 Put	Bond Future	5400.4300	5.4004	5249.5600	5.2496	2.794	0.0000	0.0000
2023/10/27	R214	01/08/2024		Bond Future	12.9891	59.0512	12.9390	59.2692	0.386	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.61 Call	Bond Future	2570.1600	2.5702	2624.3300	2.6243	2.108	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.61 Put	Bond Future	4839.1500	4.8392	4679.0700	4.6791	3.308	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.62 Call	Bond Future	2588.6600	2.5887	2643.2300	2.6432	2.108	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.62 Put	Bond Future	4812.2200	4.8122	4652.5400	4.6525	3.318	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.60 Call	Bond Future	2551.7300	2.5517	2605.5100	2.6055	2.108	0.0000	0.0000
2023/10/27	R214	07/11/2024	12.60 Put	Bond Future	4866.1900	4.8662	4705.7200	4.7057	3.298	0.0000	0.0000
2023/10/27	R214	07/11/2024		Bond Future	13.1249	57.1677	13.0749	57.3819	0.381	0.0000	0.0000
2023/10/27	R248	02/11/2023		Bond Future	12.8251	71.3848	12.7687	71.6915	0.440	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.48 Put	Bond Future	8025.9900	8.0260	7719.3000	7.7193	3.821	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.49 Put	Bond Future	7960.3900	7.9604	7653.7000	7.6537	3.853	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.47 Put	Bond Future	8091.6800	8.0917	7784.9900	7.7850	3.790	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.80 Put	Bond Future	5973.8200	5.9738	5667.1200	5.6671	5.134	0.0000	0.0000
2023/10/27	R248	02/11/2023	11.80 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/27	R248	02/11/2023	12.50 Put	Bond Future	1878.8700	1.8789	1592.4700	1.5925	15.243	0.0000	0.0000
2023/10/27	R248	02/11/2023	12.50 Call	Bond Future	77.4100	0.0774	97.7000	0.0977	26.211	0.0000	0.0000
2023/10/27	R248	02/11/2023	13.60 Call	Bond Future	3984.9400	3.9849	4289.0800	4.2891	7.632	0.0000	0.0000
2023/10/27	R248	02/11/2023	13.60 Put	Bond Future	3.6700	0.0037	1.1200	0.0011	69.482	0.0000	0.0000
2023/10/27	R248	01/02/2024		Bond Future	12.9538	72.9599	12.8954	73.2720	0.451	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.15 Call	Bond Future	690.9100	0.6909	728.6100	0.7286	5.457	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.15 Put	Bond Future	5215.0100	5.2150	4940.6600	4.9407	5.261	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.16 Call	Bond Future	704.5400	0.7045	743.0000	0.7430	5.459	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.16 Put	Bond Future	5169.1500	5.1692	4895.5600	4.8956	5.293	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	
2023/10/27	R248	01/02/2024	12.14 Call	Bond Future	677.4700	0.6775	714.3000	0.7143	5.436	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.14 Put	Bond Future	5261.1400	5.2611	4985.9200	4.9859	5.231	0.0000	0.0000
2023/10/27	R248	01/02/2024	11.50 Put	Bond Future	8751.9700	8.7520	8447.0900	8.4471	3.484	0.0000	0.0000
2023/10/27	R248	01/02/2024	11.50 Call	Bond Future	172.1800	0.1722	179.3500	0.1794	4.164	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.30 Put	Bond Future	4554.7000	4.5547	4293.4000	4.2934	5.737	0.0000	0.0000
2023/10/27	R248	01/02/2024	12.30 Call	Bond Future	914.1000	0.9141	964.8500	0.9649	5.552	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.37 Call	Bond Future	3696.5800	3.6966	3863.1000	3.8631	4.505	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.37 Put	Bond Future	1544.7900	1.5448	1399.2600	1.3993	9.421	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.10 Call	Bond Future	2824.7700	2.8248	2961.7300	2.9617	4.849	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.10 Put	Bond Future	2054.9000	2.0549	1879.8100	1.8798	8.521	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.90 Call	Bond Future	5597.2400	5.5972	5812.1000	5.8121	3.839	0.0000	0.0000
2023/10/27	R248	01/02/2024	13.90 Put	Bond Future	875.1100	0.8751	777.9200	0.7779	11.106	0.0000	0.0000
2023/10/27	R248	02/05/2024		Bond Future	13.0756	70.1383	13.0156	70.4538	0.459	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.47 Call	Bond Future	484.4400	0.4844	502.5000	0.5025	3.728	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.47 Put	Bond Future	9900.8400	9.9008	9603.4400	9.6034	3.004	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.48 Call	Bond Future	491.7700	0.4918	510.1600	0.5102	3.740	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.48 Put	Bond Future	9842.6100	9.8426	9545.5400	9.5455	3.018	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.46 Call	Bond Future	477.2900	0.4773	494.9300	0.4949	3.696	0.0000	0.0000
2023/10/27	R248	02/05/2024	11.46 Put	Bond Future	9959.3500	9.9594	9661.5300	9.6615	2.990	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.31 Call	Bond Future	1886.2600	1.8863	1963.7100	1.9637	4.106	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.31 Put	Bond Future	6732.4100	6.7324	6519.7800	6.5198	3.158	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.32 Call	Bond Future	1902.8600	1.9029	1982.9600	1.9830	4.209	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.32 Put	Bond Future	6690.9100	6.6909	6480.9300	6.4809	3.138	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.30 Call	Bond Future	1869.9900	1.8700	1944.5600	1.9446	3.988	0.0000	0.0000
2023/10/27	R248	01/08/2024	12.30 Put	Bond Future	6774.3200	6.7743	6558.8100	6.5588	3.181	0.0000	0.0000
2023/10/27	R248	01/08/2024		Bond Future	13.1958	71.7344	13.1396	72.0245	0.426	0.0000	0.0000
2023/10/27	R248	07/11/2024		Bond Future	13.3419	69.0114	13.2854	69.2975	0.423	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.79 Call	Bond Future	3040.9200	3.0409	3189.2900	3.1893	4.879	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.79 Put	Bond Future	5932.5300	5.9325	5794.7500	5.7948	2.322	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.80 Call	Bond Future	3062.7800	3.0628	3212.5700	3.2126	4.891	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.80 Put	Bond Future	5900.0400	5.9000	5763.6800	5.7637	2.311	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.78 Call	Bond Future	3019.1400	3.0191	3166.0900	3.1661	4.867	0.0000	0.0000
2023/10/27	R248	07/11/2024	12.78 Put	Bond Future	5965.1800	5.9652	5825.9800	5.8260	2.334	0.0000	0.0000
2023/10/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/27	X213	28/02/2031		Bond Future	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	
2023/10/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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