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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2023 TO 23/10/2023

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
2023/10/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/23	2025	02/11/2023		Bond Future	172.7623	172.7623	172.1619	0.348	0.0000	0.0000
2023/10/23	2025	01/02/2024		Bond Future	174.8233	174.8233	174.2092	0.351	0.0000	0.0000
2023/10/23	2025	02/05/2024		Bond Future	178.7638	178.7638	178.1361	0.351	0.0000	0.0000
2023/10/23	2025	01/08/2024		Bond Future	181.0324	181.0324	180.3933	0.353	0.0000	0.0000
2023/10/23	2025	07/11/2024		Bond Future	185.4475	185.4475	184.7933	0.353	0.0000	0.0000
2023/10/23	2029	02/11/2023		Bond Future	124.6404	124.6404	124.4738	0.134	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	
2023/10/23	2029	01/02/2024		Bond Future	127.4239	127.4239	127.2532	127.2532	0.134	0.0000	0.0000
2023/10/23	2029	02/05/2024		Bond Future	128.9283	128.9283	128.7542	128.7542	0.135	0.0000	0.0000
2023/10/23	2029	01/08/2024		Bond Future	131.8913	131.8913	131.7134	131.7134	0.135	0.0000	0.0000
2023/10/23	2029	07/11/2024		Bond Future	133.7054	133.7054	133.5259	133.5259	0.134	0.0000	0.0000
2023/10/23	2030	02/11/2023		Bond Future	10.7897	89.7039	10.8238	89.5642	0.316	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.81 Call	Bond Future	581.7800	0.5818	444.8200	0.4448	23.542	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.81 Put	Bond Future	498.6000	0.4986	501.2900	0.5013	0.540	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.82 Call	Bond Future	605.3800	0.6054	466.4500	0.4665	22.949	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.82 Put	Bond Future	481.2800	0.4813	482.0000	0.4820	0.150	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.80 Call	Bond Future	558.6500	0.5587	423.7500	0.4238	24.147	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.80 Put	Bond Future	516.4100	0.5164	521.1600	0.5212	0.920	0.0000	0.0000
2023/10/23	2030	02/11/2023	9.57 Put	Bond Future	5182.2500	5.1823	5321.9000	5.3219	2.695	0.0000	0.0000
2023/10/23	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.07 Put	Bond Future	3012.8000	3.0128	3152.3200	3.1523	4.631	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.07 Call	Bond Future	0.1400	0.0001	0.0100	0.0000	92.857	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.57 Call	Bond Future	3145.1500	3.1452	2996.9700	2.9970	4.711	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.57 Put	Bond Future	19.3600	0.0194	10.8300	0.0108	44.060	0.0000	0.0000
2023/10/23	2030	02/11/2023	9.89 Put	Bond Future	3786.3500	3.7864	3925.9900	3.9260	3.688	0.0000	0.0000
2023/10/23	2030	02/11/2023	9.89 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.39 Put	Bond Future	1692.5900	1.6926	1810.4000	1.8104	6.960	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.39 Call	Bond Future	35.2300	0.0352	13.3900	0.0134	61.993	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.43 Call	Bond Future	2613.1900	2.6132	2460.1900	2.4602	5.855	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.43 Put	Bond Future	37.7600	0.0378	24.4100	0.0244	35.355	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.62 Put	Bond Future	926.3500	0.9264	980.1500	0.9802	5.808	0.0000	0.0000
2023/10/23	2030	02/11/2023	10.62 Call	Bond Future	227.4700	0.2275	141.6200	0.1416	37.741	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.12 Put	Bond Future	149.9000	0.1499	126.6300	0.1266	15.524	0.0000	0.0000
2023/10/23	2030	02/11/2023	11.12 Call	Bond Future	1490.5200	1.4905	1327.6000	1.3276	10.930	0.0000	0.0000
2023/10/23	2030	02/11/2023	12.27 Call	Bond Future	5811.7400	5.8117	5671.6900	5.6717	2.410	0.0000	0.0000
2023/10/23	2030	02/11/2023	12.27 Put	Bond Future	0.5200	0.0005	0.1200	0.0001	76.923	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.89 Put	Bond Future	4476.6900	4.4767	4578.6300	4.5786	2.277	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.89 Call	Bond Future	411.7700	0.4118	370.7000	0.3707	9.974	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.39 Put	Bond Future	2878.4400	2.8784	2953.6800	2.9537	2.614	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.39 Call	Bond Future	884.0300	0.8840	816.2600	0.8163	7.666	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.86 Call	Bond Future	4288.0300	4.2880	4154.6700	4.1547	3.110	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.86 Put	Bond Future	525.0300	0.5250	534.6800	0.5347	1.838	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.16 Put	Bond Future	3566.0600	3.5661	3654.4600	3.6545	2.479	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.16 Call	Bond Future	626.5400	0.6265	571.9300	0.5719	8.716	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.00 Call	Bond Future	1952.9200	1.9529	1850.1100	1.8501	5.264	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	
2023/10/23	2030	01/02/2024	11.00 Put	Bond Future	1499.8400	1.4998	1540.0400	1.5400	2.680	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.75 Call	Bond Future	3952.5500	3.9526	3821.6100	3.8216	3.313	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.75 Put	Bond Future	603.9900	0.6040	616.0600	0.6161	1.998	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.57 Put	Bond Future	5674.8600	5.6749	5789.0600	5.7891	2.012	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.57 Call	Bond Future	253.4300	0.2534	224.6200	0.2246	11.368	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.07 Put	Bond Future	3855.4200	3.8554	3948.7300	3.9487	2.420	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.07 Call	Bond Future	542.6900	0.5427	492.9900	0.4930	9.158	0.0000	0.0000
2023/10/23	2030	01/02/2024	12.10 Call	Bond Future	5043.5500	5.0436	4906.0800	4.9061	2.726	0.0000	0.0000
2023/10/23	2030	01/02/2024	12.10 Put	Bond Future	385.1700	0.3852	390.7100	0.3907	1.438	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.31 Call	Bond Future	2706.2900	2.7063	2589.2700	2.5893	4.324	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.31 Put	Bond Future	1041.5000	1.0415	1067.4900	1.0675	2.495	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.93 Put	Bond Future	4333.8700	4.3339	4434.0600	4.4341	2.312	0.0000	0.0000
2023/10/23	2030	01/02/2024	9.93 Call	Bond Future	436.7700	0.4368	393.9500	0.3940	9.804	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.36 Call	Bond Future	2838.5000	2.8385	2719.5300	2.7195	4.191	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.36 Put	Bond Future	980.2600	0.9803	1004.3000	1.0043	2.452	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.37 Call	Bond Future	2865.3500	2.8654	2746.0100	2.7460	4.165	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.37 Put	Bond Future	968.4800	0.9685	992.1500	0.9922	2.444	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.35 Call	Bond Future	2811.9200	2.8119	2693.3400	2.6933	4.217	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.35 Put	Bond Future	992.3200	0.9923	1016.7500	1.0168	2.462	0.0000	0.0000
2023/10/23	2030	01/02/2024		Bond Future	10.8855	87.6791	10.9215	87.5361	0.331	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.85 Call	Bond Future	4257.1800	4.2572	4124.0300	4.1240	3.128	0.0000	0.0000
2023/10/23	2030	01/02/2024	11.85 Put	Bond Future	531.7500	0.5318	541.6100	0.5416	1.854	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.00 Put	Bond Future	4088.0200	4.0880	4185.0400	4.1850	2.373	0.0000	0.0000
2023/10/23	2030	01/02/2024	10.00 Call	Bond Future	483.6900	0.4837	437.7000	0.4377	9.508	0.0000	0.0000
2023/10/23	2030	02/05/2024		Bond Future	10.9892	89.6343	11.0272	89.4882	0.347	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.66 Put	Bond Future	5845.8200	5.8458	5954.0500	5.9541	1.851	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.66 Call	Bond Future	550.9100	0.5509	513.0500	0.5131	6.872	0.0000	0.0000
2023/10/23	2030	02/05/2024	10.16 Put	Bond Future	4213.6500	4.2137	4304.0600	4.3041	2.146	0.0000	0.0000
2023/10/23	2030	02/05/2024	10.16 Call	Bond Future	956.1200	0.9561	900.4400	0.9004	5.824	0.0000	0.0000
2023/10/23	2030	02/05/2024	11.94 Call	Bond Future	4594.5300	4.5945	4472.1200	4.4721	2.664	0.0000	0.0000
2023/10/23	2030	02/05/2024	11.94 Put	Bond Future	1036.3000	1.0363	1059.9800	1.0600	2.285	0.0000	0.0000
2023/10/23	2030	02/05/2024	10.62 Put	Bond Future	3007.8600	3.0079	3078.3200	3.0783	2.343	0.0000	0.0000
2023/10/23	2030	02/05/2024	10.62 Call	Bond Future	1575.8500	1.5759	1500.2200	1.5002	4.799	0.0000	0.0000
2023/10/23	2030	02/05/2024	11.12 Put	Bond Future	2030.0400	2.0300	2079.3700	2.0794	2.430	0.0000	0.0000
2023/10/23	2030	02/05/2024	11.12 Call	Bond Future	2530.7300	2.5307	2433.9700	2.4340	3.823	0.0000	0.0000
2023/10/23	2030	02/05/2024	13.15 Call	Bond Future	8190.4700	8.1905	8050.4400	8.0504	1.710	0.0000	0.0000
2023/10/23	2030	02/05/2024	13.15 Put	Bond Future	362.1400	0.3621	368.2000	0.3682	1.673	0.0000	0.0000
2023/10/23	2030	02/05/2024	12.38 Call	Bond Future	5862.5900	5.8626	5731.5500	5.7316	2.235	0.0000	0.0000
2023/10/23	2030	02/05/2024	12.38 Put	Bond Future	719.1200	0.7191	734.1700	0.7342	2.093	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	
2023/10/23	2030	02/05/2024	10.82 Put	Bond Future	2576.5600	2.5766	2638.2600	2.6383	2.395	0.0000	0.0000
2023/10/23	2030	02/05/2024	10.82 Call	Bond Future	1923.9900	1.9240	1839.6000	1.8396	4.386	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.82 Call	Bond Future	654.0900	0.6541	611.1800	0.6112	6.560	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.82 Put	Bond Future	5290.9200	5.2909	5394.1000	5.3941	1.950	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.83 Call	Bond Future	661.0500	0.6611	617.8100	0.6178	6.541	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.83 Put	Bond Future	5256.9400	5.2569	5359.7900	5.3598	1.956	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.81 Call	Bond Future	647.1900	0.6472	604.6100	0.6046	6.579	0.0000	0.0000
2023/10/23	2030	02/05/2024	9.81 Put	Bond Future	5324.9800	5.3250	5428.4900	5.4285	1.944	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.38 Call	Bond Future	1450.4000	1.4504	1386.2700	1.3863	4.422	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.38 Put	Bond Future	4144.7900	4.1448	4229.9800	4.2300	2.055	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.39 Call	Bond Future	1463.8200	1.4638	1399.3200	1.3993	4.406	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.39 Put	Bond Future	4119.7300	4.1197	4204.5500	4.2046	2.059	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.37 Call	Bond Future	1437.0700	1.4371	1373.3000	1.3733	4.438	0.0000	0.0000
2023/10/23	2030	01/08/2024	10.37 Put	Bond Future	4169.9500	4.1700	4255.5000	4.2555	2.052	0.0000	0.0000
2023/10/23	2030	01/08/2024		Bond Future	11.0934	87.6679	11.1337	87.5185	0.364	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.75 Call	Bond Future	2036.8100	2.0368	1962.7400	1.9627	3.637	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.75 Put	Bond Future	3721.8600	3.7219	3800.4700	3.8005	2.112	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.76 Call	Bond Future	2052.8800	2.0529	1978.4700	1.9785	3.625	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.76 Put	Bond Future	3701.4500	3.7015	3779.7200	3.7797	2.115	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.74 Call	Bond Future	2021.1600	2.0212	1947.4300	1.9474	3.648	0.0000	0.0000
2023/10/23	2030	07/11/2024	10.74 Put	Bond Future	3742.7200	3.7427	3821.6700	3.8217	2.109	0.0000	0.0000
2023/10/23	2030	07/11/2024		Bond Future	11.2172	89.7823	11.2601	89.6296	0.382	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.85 Put	Bond Future	4126.6000	4.1266	4235.8400	4.2358	2.647	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.85 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.78 Call	Bond Future	822.7200	0.8227	679.8100	0.6798	17.370	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.78 Put	Bond Future	537.9600	0.5380	504.3100	0.5043	6.255	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.28 Call	Bond Future	44.6800	0.0447	19.4800	0.0195	56.401	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.28 Put	Bond Future	2093.6800	2.0937	2177.7400	2.1777	4.015	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.71 Put	Bond Future	4817.5100	4.8175	4926.7700	4.9268	2.268	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.50 Call	Bond Future	234.2600	0.2343	151.9800	0.1520	35.123	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.50 Put	Bond Future	1245.7400	1.2457	1272.7200	1.2727	2.166	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.00 Call	Bond Future	0.8300	0.0008	0.1200	0.0001	85.542	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.00 Put	Bond Future	3395.1000	3.3951	3503.6500	3.5037	3.197	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.58 Put	Bond Future	5465.5900	5.4656	5574.8500	5.5749	1.999	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.60 Call	Bond Future	397.3100	0.3973	287.8200	0.2878	27.558	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.60 Put	Bond Future	942.7600	0.9428	942.5300	0.9425	0.024	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	
2023/10/23	2032	02/11/2023	10.35 Put	Bond Future	6627.7500	6.6278	6737.0100	6.7370	1.649	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.90 Put	Bond Future	355.5900	0.3556	313.7200	0.3137	11.775	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.90 Call	Bond Future	1187.7000	1.1877	1036.5700	1.0366	12.725	0.0000	0.0000
2023/10/23	2032	02/11/2023		Bond Future	11.7180	82.6179	11.7418	82.5086	0.203	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.23 Call	Bond Future	26.8000	0.0268	10.2300	0.0102	61.828	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.23 Put	Bond Future	2313.9800	2.3140	2406.6700	2.4067	4.006	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.24 Call	Bond Future	29.9000	0.0299	11.7400	0.0117	60.736	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.24 Put	Bond Future	2269.3700	2.2694	2360.4700	2.3605	4.014	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.22 Call	Bond Future	23.9500	0.0240	8.8700	0.0089	62.965	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.22 Put	Bond Future	2358.8700	2.3589	2453.0500	2.4531	3.993	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.59 Put	Bond Future	5415.5100	5.4155	5524.7700	5.5248	2.018	0.0000	0.0000
2023/10/23	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.09 Put	Bond Future	2962.9500	2.9630	3069.0100	3.0690	3.580	0.0000	0.0000
2023/10/23	2032	02/11/2023	11.09 Call	Bond Future	4.1500	0.0042	0.9500	0.0010	77.108	0.0000	0.0000
2023/10/23	2032	02/11/2023	12.26 Call	Bond Future	2534.2000	2.5342	2396.7400	2.3967	5.424	0.0000	0.0000
2023/10/23	2032	02/11/2023	12.26 Put	Bond Future	88.8300	0.0888	60.6300	0.0606	31.746	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.59 Put	Bond Future	6180.7000	6.1807	6264.4300	6.2644	1.355	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.59 Call	Bond Future	301.8400	0.3018	273.6400	0.2736	9.343	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.09 Put	Bond Future	4152.5600	4.1526	4215.4600	4.2155	1.515	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.09 Call	Bond Future	690.6500	0.6907	641.6200	0.6416	7.099	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.73 Call	Bond Future	4615.1400	4.6151	4504.5600	4.5046	2.396	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.73 Put	Bond Future	736.9300	0.7369	738.2800	0.7383	0.183	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.78 Put	Bond Future	5366.3200	5.3663	5442.9700	5.4430	1.428	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.78 Call	Bond Future	416.2900	0.4163	381.0100	0.3810	8.475	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.75 Call	Bond Future	1796.4300	1.7964	1714.5000	1.7145	4.561	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.75 Put	Bond Future	2199.5000	2.1995	2229.5000	2.2295	1.364	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.50 Call	Bond Future	3861.7900	3.8618	3755.1700	3.7552	2.761	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.50 Put	Bond Future	961.4500	0.9615	966.7600	0.9668	0.552	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.01 Put	Bond Future	8897.4700	8.8975	8996.8800	8.9969	1.117	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.01 Call	Bond Future	102.1000	0.1021	89.5800	0.0896	12.262	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.76 Put	Bond Future	5449.9700	5.4500	5527.4100	5.5274	1.421	0.0000	0.0000
2023/10/23	2032	01/02/2024	10.76 Call	Bond Future	402.7800	0.4028	368.2900	0.3683	8.563	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.62 Call	Bond Future	4249.9300	4.2499	4141.0600	4.1411	2.562	0.0000	0.0000
2023/10/23	2032	01/02/2024	12.62 Put	Bond Future	837.3800	0.8374	840.4400	0.8404	0.365	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.84 Call	Bond Future	2004.3000	2.0043	1918.4200	1.9184	4.285	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.84 Put	Bond Future	2001.4700	2.0015	2027.5200	2.0275	1.302	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.85 Call	Bond Future	2028.1300	2.0281	1941.8200	1.9418	4.256	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.85 Put	Bond Future	1980.3600	1.9804	2005.9800	2.0060	1.294	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	
2023/10/23	2032	01/02/2024	11.83 Call	Bond Future	1980.6200	1.9806	1895.1600	1.8952	4.315	0.0000	0.0000
2023/10/23	2032	01/02/2024	11.83 Put	Bond Future	2022.7600	2.0228	2049.2300	2.0492	1.309	0.0000	0.0000
2023/10/23	2032	01/02/2024		Bond Future	11.8394	84.4424	11.8643	84.3305	0.210	0.0000	0.0000
2023/10/23	2032	02/05/2024		Bond Future	11.9655	82.1632	11.9916	82.0489	0.218	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.36 Put	Bond Future	7970.5200	7.9705	8055.7200	8.0557	1.069	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.36 Call	Bond Future	512.0300	0.5120	482.9300	0.4829	5.683	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.86 Put	Bond Future	5940.0600	5.9401	6011.6300	6.0116	1.205	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.86 Call	Bond Future	896.1000	0.8961	853.3700	0.8534	4.768	0.0000	0.0000
2023/10/23	2032	02/05/2024	12.90 Call	Bond Future	5341.8600	5.3419	5240.0500	5.2401	1.906	0.0000	0.0000
2023/10/23	2032	02/05/2024	12.90 Put	Bond Future	1373.7800	1.3738	1386.2700	1.3863	0.909	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.59 Put	Bond Future	7004.2400	7.0042	7083.5100	7.0835	1.132	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.59 Call	Bond Future	667.1200	0.6671	632.0900	0.6321	5.251	0.0000	0.0000
2023/10/23	2032	02/05/2024	11.09 Put	Bond Future	5114.9900	5.1150	5179.1500	5.1792	1.254	0.0000	0.0000
2023/10/23	2032	02/05/2024	11.09 Call	Bond Future	1153.2200	1.1532	1103.0800	1.1031	4.348	0.0000	0.0000
2023/10/23	2032	02/05/2024	13.18 Call	Bond Future	6218.9800	6.2190	6113.1600	6.1132	1.702	0.0000	0.0000
2023/10/23	2032	02/05/2024	13.18 Put	Bond Future	1111.6100	1.1116	1120.0900	1.1201	0.763	0.0000	0.0000
2023/10/23	2032	02/05/2024	13.35 Call	Bond Future	6765.6600	6.7657	6657.8600	6.6579	1.593	0.0000	0.0000
2023/10/23	2032	02/05/2024	13.35 Put	Bond Future	977.3500	0.9774	983.8500	0.9839	0.665	0.0000	0.0000
2023/10/23	2032	02/05/2024	11.35 Put	Bond Future	4294.5400	4.2945	4349.5300	4.3495	1.280	0.0000	0.0000
2023/10/23	2032	02/05/2024	11.35 Call	Bond Future	1535.0300	1.5350	1475.7200	1.4757	3.864	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.65 Put	Bond Future	6760.9700	6.7610	6838.5900	6.8386	1.148	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.65 Call	Bond Future	713.3700	0.7134	676.6900	0.6767	5.142	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.55 Call	Bond Future	637.6700	0.6377	603.7200	0.6037	5.324	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.55 Put	Bond Future	7168.4900	7.1685	7248.8400	7.2488	1.121	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.56 Call	Bond Future	644.9300	0.6449	610.7100	0.6107	5.306	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.56 Put	Bond Future	7127.2800	7.1273	7207.3600	7.2074	1.124	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.54 Call	Bond Future	630.4800	0.6305	596.7900	0.5968	5.344	0.0000	0.0000
2023/10/23	2032	02/05/2024	10.54 Put	Bond Future	7209.8200	7.2098	7290.4300	7.2904	1.118	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.14 Call	Bond Future	1442.7400	1.4427	1392.8700	1.3929	3.457	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.14 Put	Bond Future	5648.7800	5.6488	5715.7700	5.7158	1.186	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.15 Call	Bond Future	1455.0000	1.4550	1404.8600	1.4049	3.446	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.15 Put	Bond Future	5615.3600	5.6154	5682.0800	5.6821	1.188	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.13 Call	Bond Future	1430.8200	1.4308	1381.2100	1.3812	3.467	0.0000	0.0000
2023/10/23	2032	01/08/2024	11.13 Put	Bond Future	5682.5700	5.6826	5749.8200	5.7498	1.183	0.0000	0.0000
2023/10/23	2032	01/08/2024		Bond Future	12.0909	84.0326	12.1183	83.9158	0.226	0.0000	0.0000
2023/10/23	2032	07/11/2024		Bond Future	12.2461	81.8915	12.2748	81.7720	0.235	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.48 Call	Bond Future	1927.6900	1.9277	1872.4900	1.8725	2.864	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.48 Put	Bond Future	5196.5900	5.1966	5260.8500	5.2609	1.237	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.49 Call	Bond Future	1943.6900	1.9437	1888.2200	1.8882	2.854	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	
2023/10/23	2032	07/11/2024	11.49 Put	Bond Future	5168.8400	5.1688	5232.8300	5.2328	1.238	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.47 Call	Bond Future	1911.7600	1.9118	1856.8400	1.8568	2.873	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.47 Put	Bond Future	5224.4500	5.2245	5288.9900	5.2890	1.235	0.0000	0.0000
2023/10/23	2032	07/11/2024	13.36 Call	Bond Future	6330.3000	6.3303	6233.3500	6.2334	1.532	0.0000	0.0000
2023/10/23	2032	07/11/2024	13.36 Put	Bond Future	1864.2500	1.8643	1886.7600	1.8868	1.207	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.64 Put	Bond Future	4765.3300	4.7653	4825.2800	4.8253	1.258	0.0000	0.0000
2023/10/23	2032	07/11/2024	11.64 Call	Bond Future	2193.0500	2.1931	2133.5400	2.1335	2.714	0.0000	0.0000
2023/10/23	2033	02/11/2023		Bond Future	116.0747	116.0747	116.2887	116.2887	0.184	0.0000	0.0000
2023/10/23	2033	01/02/2024		Bond Future	118.6669	118.6669	118.8854	118.8854	0.184	0.0000	0.0000
2023/10/23	2033	02/05/2024		Bond Future	119.8778	119.8778	120.1016	120.1016	0.187	0.0000	0.0000
2023/10/23	2033	01/08/2024		Bond Future	122.6330	122.6330	122.8620	122.8620	0.187	0.0000	0.0000
2023/10/23	2033	07/11/2024		Bond Future	124.1230	124.1230	124.3603	124.3603	0.191	0.0000	0.0000
2023/10/23	2037	02/11/2023		Bond Future	12.7197	75.5691	12.7534	75.3999	0.265	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.56 Call	Bond Future	0.1700	0.0002	0.0100	0.0000	94.118	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.56 Put	Bond Future	6201.5900	6.2016	6370.6400	6.3706	2.726	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.57 Call	Bond Future	0.1900	0.0002	0.0200	0.0000	89.474	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.57 Put	Bond Future	6144.9000	6.1449	6313.9400	6.3139	2.751	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.55 Call	Bond Future	0.1600	0.0002	0.0100	0.0000	93.750	0.0000	0.0000
2023/10/23	2037	02/11/2023	11.55 Put	Bond Future	6258.3500	6.2584	6427.4100	6.4274	2.701	0.0000	0.0000
2023/10/23	2037	02/11/2023	13.89 Call	Bond Future	5561.0200	5.5610	5389.6300	5.3896	3.082	0.0000	0.0000
2023/10/23	2037	02/11/2023	13.89 Put	Bond Future	3.3800	0.0034	1.2000	0.0012	64.497	0.0000	0.0000
2023/10/23	2037	02/11/2023	12.52 Put	Bond Future	1372.3500	1.3724	1418.6200	1.4186	3.372	0.0000	0.0000
2023/10/23	2037	02/11/2023	12.52 Call	Bond Future	356.3500	0.3564	233.4100	0.2334	34.500	0.0000	0.0000
2023/10/23	2037	02/11/2023	12.02 Put	Bond Future	3668.3500	3.6684	3826.4700	3.8265	4.310	0.0000	0.0000
2023/10/23	2037	02/11/2023	12.02 Call	Bond Future	15.6500	0.0157	4.5600	0.0046	70.863	0.0000	0.0000
2023/10/23	2037	01/02/2024	13.93 Call	Bond Future	5758.4100	5.7584	5593.5700	5.5936	2.863	0.0000	0.0000
2023/10/23	2037	01/02/2024	13.93 Put	Bond Future	716.2400	0.7162	724.6200	0.7246	1.170	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.93 Call	Bond Future	2458.7900	2.4588	2333.1500	2.3332	5.110	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.93 Put	Bond Future	2086.2600	2.0863	2133.8400	2.1338	2.281	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.09 Put	Bond Future	4657.7200	4.6577	4766.4700	4.7665	2.335	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.09 Call	Bond Future	729.4300	0.7294	664.9600	0.6650	8.838	0.0000	0.0000
2023/10/23	2037	01/02/2024		Bond Future	12.8544	72.9818	12.8895	72.8086	0.273	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.32 Call	Bond Future	1079.2500	1.0793	997.1500	0.9972	7.607	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.32 Put	Bond Future	3793.4000	3.7934	3884.5200	3.8845	2.402	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.33 Call	Bond Future	1096.4700	1.0965	1013.6000	1.0136	7.558	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.33 Put	Bond Future	3758.4700	3.7585	3848.8200	3.8488	2.404	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.31 Call	Bond Future	1062.2000	1.0622	980.8700	0.9809	7.657	0.0000	0.0000
2023/10/23	2037	01/02/2024	12.31 Put	Bond Future	3828.5500	3.8286	3920.4400	3.9204	2.400	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	
2023/10/23	2037	02/05/2024		Bond Future	12.9937	74.6091	13.0303	74.4322	0.281	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.44 Call	Bond Future	523.1700	0.5232	485.0900	0.4851	7.279	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.44 Put	Bond Future	8683.6000	8.6836	8822.4900	8.8225	1.599	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.45 Call	Bond Future	530.4500	0.5305	491.9800	0.4920	7.252	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.45 Put	Bond Future	8634.1800	8.6342	8772.6800	8.7727	1.604	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.43 Call	Bond Future	515.9700	0.5160	478.2800	0.4783	7.305	0.0000	0.0000
2023/10/23	2037	02/05/2024	11.43 Put	Bond Future	8733.1500	8.7332	8872.4300	8.8724	1.595	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.10 Call	Bond Future	1551.5500	1.5516	1482.1900	1.4822	4.470	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.10 Put	Bond Future	6747.9000	6.7479	6859.4400	6.8594	1.653	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.11 Call	Bond Future	1565.3400	1.5653	1495.5800	1.4956	4.457	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.11 Put	Bond Future	6708.9700	6.7090	6820.1100	6.8201	1.657	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.09 Call	Bond Future	1538.0700	1.5381	1469.1100	1.4691	4.484	0.0000	0.0000
2023/10/23	2037	01/08/2024	12.09 Put	Bond Future	6787.1900	6.7872	6899.1300	6.8991	1.649	0.0000	0.0000
2023/10/23	2037	01/08/2024		Bond Future	13.1363	72.0504	13.1743	71.8695	0.290	0.0000	0.0000
2023/10/23	2037	01/08/2024	13.82 Call	Bond Future	5571.5200	5.5715	5434.7300	5.4347	2.455	0.0000	0.0000
2023/10/23	2037	01/08/2024	13.82 Put	Bond Future	2419.6400	2.4196	2463.7500	2.4638	1.823	0.0000	0.0000
2023/10/23	2037	01/08/2024	13.17 Call	Bond Future	3734.0900	3.7341	3619.3400	3.6193	3.073	0.0000	0.0000
2023/10/23	2037	01/08/2024	13.17 Put	Bond Future	3573.6500	3.5737	3639.8000	3.6398	1.851	0.0000	0.0000
2023/10/23	2037	07/11/2024		Bond Future	13.2948	73.7871	13.3345	73.6021	0.299	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.58 Call	Bond Future	2433.9500	2.4340	2348.6500	2.3487	3.505	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.58 Put	Bond Future	5890.0600	5.8901	5989.8400	5.9898	1.694	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.59 Call	Bond Future	2452.9600	2.4530	2367.2600	2.3673	3.494	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.59 Put	Bond Future	5859.0600	5.8591	5958.4400	5.9584	1.696	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.57 Call	Bond Future	2415.3200	2.4153	2330.4100	2.3304	3.515	0.0000	0.0000
2023/10/23	2037	07/11/2024	12.57 Put	Bond Future	5921.4800	5.9215	6021.6500	6.0217	1.692	0.0000	0.0000
2023/10/23	2038	02/11/2023		Bond Future	124.9649	124.9649	124.4215	124.4215	0.435	0.0000	0.0000
2023/10/23	2038	01/02/2024		Bond Future	125.7339	125.7339	125.1782	125.1782	0.442	0.0000	0.0000
2023/10/23	2038	02/05/2024		Bond Future	128.5680	128.5680	127.9997	127.9997	0.442	0.0000	0.0000
2023/10/23	2038	01/08/2024		Bond Future	129.4527	129.4527	128.8749	128.8749	0.446	0.0000	0.0000
2023/10/23	2038	07/11/2024		Bond Future	132.6092	132.6092	132.0175	132.0175	0.446	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.50 Put	Bond Future	8274.4500	8.2745	8425.3600	8.4254	1.824	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.50 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.10 Put	Bond Future	4662.1800	4.6622	4809.4900	4.8095	3.160	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.10 Call	Bond Future	4.6000	0.0046	0.9900	0.0010	78.478	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.97 Call	Bond Future	897.3700	0.8974	718.4900	0.7185	19.934	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.97 Put	Bond Future	738.7600	0.7388	710.8000	0.7108	3.785	0.0000	0.0000
2023/10/23	2040	02/11/2023	13.10 Call	Bond Future	1311.4300	1.3114	1118.2800	1.1183	14.728	0.0000	0.0000
2023/10/23	2040	02/11/2023	13.10 Put	Bond Future	473.5900	0.4736	431.3600	0.4314	8.917	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	
2023/10/23	2040	02/11/2023	13.90 Call	Bond Future	4816.9800	4.8170	4659.3100	4.6593	3.273	0.0000	0.0000
2023/10/23	2040	02/11/2023	13.90 Put	Bond Future	12.3300	0.0123	5.5800	0.0056	54.745	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.59 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.59 Put	Bond Future	7715.5600	7.7156	7866.4600	7.8665	1.956	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.60 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.60 Put	Bond Future	7653.8400	7.6538	7804.7300	7.8047	1.971	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.58 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.58 Put	Bond Future	7777.3700	7.7774	7928.2700	7.9283	1.940	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.80 Put	Bond Future	6434.4500	6.4345	6585.1600	6.5852	2.342	0.0000	0.0000
2023/10/23	2040	02/11/2023	11.80 Call	Bond Future	0.2300	0.0002	0.0200	0.0000	91.304	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.60 Put	Bond Future	2019.5400	2.0195	2090.2400	2.0902	3.501	0.0000	0.0000
2023/10/23	2040	02/11/2023	12.60 Call	Bond Future	188.7400	0.1887	108.5200	0.1085	42.503	0.0000	0.0000
2023/10/23	2040	02/11/2023	13.64 Call	Bond Future	3601.3400	3.6013	3431.9000	3.4319	4.705	0.0000	0.0000
2023/10/23	2040	02/11/2023	13.64 Put	Bond Future	46.9000	0.0469	28.3800	0.0284	39.488	0.0000	0.0000
2023/10/23	2040	02/11/2023		Bond Future	12.9399	75.9168	12.9685	75.7658	0.221	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.34 Call	Bond Future	809.2100	0.8092	745.6500	0.7457	7.855	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.34 Put	Bond Future	4792.4700	4.7925	4883.3600	4.8834	1.897	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.35 Call	Bond Future	823.8800	0.8239	759.6200	0.7596	7.800	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.35 Put	Bond Future	4750.7700	4.7508	4840.9600	4.8410	1.898	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.33 Call	Bond Future	794.8300	0.7948	731.9800	0.7320	7.907	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.33 Put	Bond Future	4834.5200	4.8345	4926.1200	4.9261	1.895	0.0000	0.0000
2023/10/23	2040	01/02/2024		Bond Future	13.0764	73.0868	13.1062	72.9323	0.228	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.30 Put	Bond Future	4961.7100	4.9617	5055.4500	5.0555	1.889	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.30 Call	Bond Future	752.3400	0.7523	691.6300	0.6916	8.069	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.90 Put	Bond Future	2831.1400	2.8311	2883.0300	2.8830	1.833	0.0000	0.0000
2023/10/23	2040	01/02/2024	12.90 Call	Bond Future	1907.2500	1.9073	1804.6900	1.8047	5.377	0.0000	0.0000
2023/10/23	2040	01/02/2024	13.90 Call	Bond Future	5080.8000	5.0808	4934.6600	4.9347	2.876	0.0000	0.0000
2023/10/23	2040	01/02/2024	13.90 Put	Bond Future	1000.7200	1.0007	1009.0300	1.0090	0.830	0.0000	0.0000
2023/10/23	2040	02/05/2024		Bond Future	13.2169	74.7164	13.2479	74.5586	0.235	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.61 Call	Bond Future	512.3100	0.5123	478.0700	0.4781	6.683	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.61 Put	Bond Future	9489.7600	9.4898	9613.3600	9.6134	1.302	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.62 Call	Bond Future	519.6200	0.5196	485.0200	0.4850	6.659	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.62 Put	Bond Future	9435.9600	9.4360	9559.2000	9.5592	1.306	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.60 Call	Bond Future	505.0800	0.5051	471.1900	0.4712	6.710	0.0000	0.0000
2023/10/23	2040	02/05/2024	11.60 Put	Bond Future	9543.7200	9.5437	9667.6700	9.6677	1.299	0.0000	0.0000
2023/10/23	2040	01/08/2024	12.33 Call	Bond Future	1663.8800	1.6639	1598.6200	1.5986	3.922	0.0000	0.0000
2023/10/23	2040	01/08/2024	12.33 Put	Bond Future	7124.9300	7.1249	7221.0700	7.2211	1.349	0.0000	0.0000
2023/10/23	2040	01/08/2024	12.34 Call	Bond Future	1678.3700	1.6784	1612.7400	1.6127	3.910	0.0000	0.0000
2023/10/23	2040	01/08/2024	12.34 Put	Bond Future	7083.3600	7.0834	7179.1300	7.1791	1.352	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	
2023/10/23	2040	01/08/2024	12.32 Call	Bond Future	1649.4800	1.6495	1584.5900	1.5846	3.934	0.0000	0.0000
2023/10/23	2040	01/08/2024	12.32 Put	Bond Future	7166.6600	7.1667	7263.1700	7.2632	1.347	0.0000	0.0000
2023/10/23	2040	01/08/2024		Bond Future	13.3607	71.9097	13.3930	71.7483	0.242	0.0000	0.0000
2023/10/23	2040	07/11/2024		Bond Future	13.5197	73.6428	13.5535	73.4777	0.249	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.85 Call	Bond Future	2782.8400	2.7828	2701.1200	2.7011	2.937	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.85 Put	Bond Future	6190.8100	6.1908	6274.1800	6.2742	1.347	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.86 Call	Bond Future	2803.0300	2.8030	2720.9700	2.7210	2.928	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.86 Put	Bond Future	6158.2500	6.1583	6241.2800	6.2413	1.348	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.84 Call	Bond Future	2762.4300	2.7624	2681.0700	2.6811	2.945	0.0000	0.0000
2023/10/23	2040	07/11/2024	12.84 Put	Bond Future	6223.2100	6.2232	6306.9400	6.3069	1.345	0.0000	0.0000
2023/10/23	2044	02/11/2023	12.00 Put	Bond Future	5746.1000	5.7461	5895.5200	5.8955	2.600	0.0000	0.0000
2023/10/23	2044	02/11/2023	12.00 Call	Bond Future	0.6400	0.0006	0.0800	0.0001	87.500	0.0000	0.0000
2023/10/23	2044	02/11/2023	12.75 Call	Bond Future	269.0700	0.2691	168.1600	0.1682	37.503	0.0000	0.0000
2023/10/23	2044	02/11/2023	12.75 Put	Bond Future	1733.9800	1.7340	1783.0500	1.7831	2.830	0.0000	0.0000
2023/10/23	2044	02/11/2023	13.00 Call	Bond Future	752.4600	0.7525	583.5300	0.5835	22.450	0.0000	0.0000
2023/10/23	2044	02/11/2023	13.00 Put	Bond Future	880.7800	0.8808	861.8300	0.8618	2.152	0.0000	0.0000
2023/10/23	2044	02/11/2023		Bond Future	13.0244	72.0566	13.0531	71.9066	0.220	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.56 Put	Bond Future	8461.0500	8.4611	8611.0300	8.6110	1.773	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.57 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.57 Put	Bond Future	8397.5600	8.3976	8547.5300	8.5475	1.786	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	2044	02/11/2023	11.55 Put	Bond Future	8524.6400	8.5246	8674.6200	8.6746	1.759	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.28 Call	Bond Future	625.1100	0.6251	571.3300	0.5713	8.603	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.28 Put	Bond Future	5408.9400	5.4089	5508.7200	5.5087	1.845	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.29 Call	Bond Future	637.4100	0.6374	582.9400	0.5829	8.546	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.29 Put	Bond Future	5363.6100	5.3636	5462.7000	5.4627	1.847	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.27 Call	Bond Future	612.8700	0.6129	559.7700	0.5598	8.664	0.0000	0.0000
2023/10/23	2044	01/02/2024	12.27 Put	Bond Future	5454.4100	5.4544	5554.8700	5.5549	1.842	0.0000	0.0000
2023/10/23	2044	01/02/2024		Bond Future	13.1575	69.2666	13.1874	69.1130	0.227	0.0000	0.0000
2023/10/23	2044	01/02/2024	13.25 Call	Bond Future	2641.0200	2.6410	2522.8300	2.5228	4.475	0.0000	0.0000
2023/10/23	2044	01/02/2024	13.25 Put	Bond Future	2167.4600	2.1675	2202.8300	2.2028	1.632	0.0000	0.0000
2023/10/23	2044	02/05/2024		Bond Future	13.2942	70.8111	13.3252	70.6541	0.234	0.0000	0.0000
2023/10/23	2044	02/05/2024	11.66 Call	Bond Future	482.6400	0.4826	449.8600	0.4499	6.792	0.0000	0.0000
2023/10/23	2044	02/05/2024	11.66 Put	Bond Future	9681.9300	9.6819	9806.0600	9.8061	1.282	0.0000	0.0000
2023/10/23	2044	02/05/2024	11.67 Call	Bond Future	489.7200	0.4897	456.6000	0.4566	6.763	0.0000	0.0000
2023/10/23	2044	02/05/2024	11.67 Put	Bond Future	9626.5700	9.6266	9750.3600	9.7504	1.286	0.0000	0.0000
2023/10/23	2044	02/05/2024	11.65 Call	Bond Future	475.6300	0.4756	443.2100	0.4432	6.816	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	
2023/10/23	2044	02/05/2024	11.65 Put	Bond Future	9737.4400	9.7374	9861.9300	9.8619	1.278	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.29 Call	Bond Future	1495.8300	1.4958	1435.0100	1.4350	4.066	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.29 Put	Bond Future	7609.6700	7.6097	7709.2300	7.7092	1.308	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.30 Call	Bond Future	1509.4100	1.5094	1448.2200	1.4482	4.054	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.30 Put	Bond Future	7565.8400	7.5658	7665.0300	7.6650	1.311	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.28 Call	Bond Future	1482.1400	1.4821	1421.6800	1.4217	4.079	0.0000	0.0000
2023/10/23	2044	01/08/2024	12.28 Put	Bond Future	7653.4500	7.6535	7753.3700	7.7534	1.306	0.0000	0.0000
2023/10/23	2044	01/08/2024		Bond Future	13.4338	68.0406	13.4662	67.8802	0.241	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.91 Call	Bond Future	2727.7600	2.7278	2646.8900	2.6469	2.965	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.91 Put	Bond Future	6174.4900	6.1745	6257.6700	6.2577	1.347	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.92 Call	Bond Future	2748.0200	2.7480	2666.8000	2.6668	2.956	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.92 Put	Bond Future	6141.7500	6.1418	6224.5800	6.2246	1.349	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.90 Call	Bond Future	2707.5700	2.7076	2627.0500	2.6271	2.974	0.0000	0.0000
2023/10/23	2044	07/11/2024	12.90 Put	Bond Future	6207.3700	6.2074	6290.9000	6.2909	1.346	0.0000	0.0000
2023/10/23	2044	07/11/2024		Bond Future	13.5877	69.6804	13.6215	69.5163	0.248	0.0000	0.0000
2023/10/23	2046	02/11/2023		Bond Future	106.5074	106.5074	106.2040	106.2040	0.285	0.0000	0.0000
2023/10/23	2046	01/02/2024		Bond Future	108.8859	108.8859	108.5754	108.5754	0.285	0.0000	0.0000
2023/10/23	2046	02/05/2024		Bond Future	109.1907	109.1907	108.8741	108.8741	0.290	0.0000	0.0000
2023/10/23	2046	01/08/2024		Bond Future	111.7001	111.7001	111.3762	111.3762	0.290	0.0000	0.0000
2023/10/23	2046	07/11/2024		Bond Future	112.2195	112.2195	111.8917	111.8917	0.292	0.0000	0.0000
2023/10/23	2050	02/11/2023		Bond Future	107.2699	107.2699	107.2913	107.2913	0.020	0.0000	0.0000
2023/10/23	2050	01/02/2024		Bond Future	107.4119	107.4119	107.4334	107.4334	0.020	0.0000	0.0000
2023/10/23	2050	02/05/2024		Bond Future	109.8329	109.8329	109.8550	109.8550	0.020	0.0000	0.0000
2023/10/23	2050	01/08/2024		Bond Future	110.0504	110.0504	110.0764	110.0764	0.024	0.0000	0.0000
2023/10/23	2050	07/11/2024		Bond Future	112.7335	112.7335	112.7603	112.7603	0.024	0.0000	0.0000
2023/10/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	AL37	02/11/2023		Index Future	895.9910	895.9910	895.2510	895.2510	0.083	0.0000	0.0000
2023/10/23	AL37	01/02/2024		Index Future	915.7790	915.7790	915.0140	915.0140	0.084	0.0000	0.0000
2023/10/23	AL37	02/05/2024		Index Future	936.2050	936.2050	935.4260	935.4260	0.083	0.0000	0.0000
2023/10/23	AL37	01/08/2024		Index Future	957.5100	957.5100	956.7150	956.7150	0.083	0.0000	0.0000
2023/10/23	AL37	07/11/2024		Index Future	980.6510	980.6510	979.8440	979.8440	0.082	0.0000	0.0000
2023/10/23	AL7T	02/11/2023		Index Future	1003.0230	1003.0230	1001.7450	1001.7450	0.127	0.0000	0.0000
2023/10/23	AL7T	01/02/2024		Index Future	1025.1740	1025.1740	1023.8580	1023.8580	0.128	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	
2023/10/23	AL7T	02/05/2024		Index Future	1048.0400	1048.0400	1046.6980	1046.6980	0.128	0.0000	0.0000
2023/10/23	AL7T	01/08/2024		Index Future	1071.8910	1071.8910	1070.5200	1070.5200	0.128	0.0000	0.0000
2023/10/23	AL7T	07/11/2024		Index Future	1097.7950	1097.7950	1096.4000	1096.4000	0.127	0.0000	0.0000
2023/10/23	ALBI	02/11/2023		Index Future	878.5160	878.5160	877.3090	877.3090	0.137	0.0000	0.0000
2023/10/23	ALBI	01/02/2024		Index Future	897.9180	897.9180	896.6760	896.6760	0.138	0.0000	0.0000
2023/10/23	ALBI	02/05/2024		Index Future	917.9450	917.9450	916.6790	916.6790	0.138	0.0000	0.0000
2023/10/23	ALBI	01/08/2024		Index Future	938.8350	938.8350	937.5420	937.5420	0.138	0.0000	0.0000
2023/10/23	ALBI	07/11/2024		Index Future	961.5240	961.5240	960.2070	960.2070	0.137	0.0000	0.0000
2023/10/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/23	ES33	02/11/2023		Bond Future	13.1695	70.2673	13.2028	70.1267	0.253	0.0000
2023/10/23	ES33	01/02/2024		Bond Future	13.3393	71.8365	13.3742	71.6925	0.261	0.0000
2023/10/23	ES33	02/05/2024		Bond Future	13.5114	69.6563	13.5478	69.5091	0.269	0.0000
2023/10/23	ES33	01/08/2024		Bond Future	13.6840	71.2568	13.7221	71.1063	0.278	0.0000
2023/10/23	ES33	07/11/2024		Bond Future	13.8948	69.1879	13.9347	69.0340	0.287	0.0000
2023/10/23	ES42	02/11/2023		Bond Future	13.6373	65.9185	13.6507	65.8553	0.098	0.0000
2023/10/23	ES42	01/02/2024		Bond Future	13.7919	67.3906	13.8059	67.3257	0.101	0.0000
2023/10/23	ES42	02/05/2024		Bond Future	13.9542	64.6470	13.9687	64.5807	0.104	0.0000
2023/10/23	ES42	01/08/2024		Bond Future	14.1134	66.1322	14.1286	66.0645	0.107	0.0000
2023/10/23	ES42	07/11/2024		Bond Future	14.3037	63.4739	14.3195	63.4047	0.111	0.0000
2023/10/23	GOVI	02/11/2023		GOVI	865.7400	865.7400	864.5050	864.5050	0.143	0.0000
2023/10/23	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/23	GOVI	02/11/2023	885.81 Put	GOVI	200700.0000	20.0700	213050.0000	21.3050	6.153	0.0000
2023/10/23	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/23	GOVI	02/11/2023	885.82 Put	GOVI	200800.0000	20.0800	213150.0000	21.3150	6.150	0.0000
2023/10/23	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/23	GOVI	02/11/2023	885.80 Put	GOVI	200600.0000	20.0600	212950.0000	21.2950	6.157	0.0000
2023/10/23	GOVI	01/02/2024	879.99 Call	GOVI	48690.0000	4.8690	35990.0000	3.5990	26.083	0.0000
2023/10/23	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/23	GOVI	01/02/2024	880.00 Call	GOVI	48590.0000	4.8590	35890.0000	3.5890	26.137	0.0000
2023/10/23	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/23	GOVI	01/02/2024	879.98 Call	GOVI	48790.0000	4.8790	36090.0000	3.6090	26.030	0.0000
2023/10/23	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/23	GOVI	01/02/2024		GOVI	884.8590	884.8590	883.5890	0.144	0.0000	0.0000
2023/10/23	GOVI	02/05/2024		GOVI	904.5950	904.5950	903.3000	0.143	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.98 Put	GOVI	463850.0000	46.3850	476800.0000	2.792	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.99 Put	GOVI	463950.0000	46.3950	476900.0000	2.791	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	02/05/2024	950.97 Put	GOVI	463750.0000	46.3750	476700.0000	2.792	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.38 Put	GOVI	181990.0000	18.1990	195210.0000	7.264	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.39 Put	GOVI	182090.0000	18.2090	195310.0000	7.260	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	01/08/2024	943.37 Put	GOVI	181890.0000	18.1890	195110.0000	7.268	0.0000	0.0000
2023/10/23	GOVI	01/08/2024		GOVI	925.1810	925.1810	923.8590	0.143	0.0000	0.0000
2023/10/23	GOVI	07/11/2024		GOVI	947.5400	947.5400	946.1930	0.142	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.79 Put	GOVI	12500.0000	1.2500	25970.0000	107.760	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.80 Put	GOVI	12600.0000	1.2600	26070.0000	106.905	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	GOVI	07/11/2024	948.78 Put	GOVI	12400.0000	1.2400	25870.0000	108.629	0.0000	0.0000
2023/10/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/23	IGOV	02/11/2023		Index Future	325.2400	325.2400	324.6810	0.172	0.0000	0.0000
2023/10/23	IGOV	01/02/2024		Index Future	332.5030	332.5030	331.9290	0.173	0.0000	0.0000
2023/10/23	IGOV	02/05/2024		Index Future	339.9980	339.9980	339.4120	0.172	0.0000	0.0000
2023/10/23	IGOV	01/08/2024		Index Future	347.8130	347.8130	347.2140	0.172	0.0000	0.0000
2023/10/23	IGOV	07/11/2024		Index Future	356.2990	356.2990	355.6880	0.171	0.0000	0.0000
2023/10/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/23	IS10	20/12/2027		Interest Rate Swap	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	
2023/10/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/23	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/23	JBAF	15/11/2023		Jibar Tradeable Future	8.3420	91.6580	8.3510	91.6490	0.108	0.0000	0.0000
2023/10/23	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3710	91.6290	0.012	0.0000	0.0000
2023/10/23	JBAF	17/01/2024		Jibar Tradeable Future	8.4900	91.5100	8.4980	91.5020	0.094	0.0000	0.0000
2023/10/23	JBAF	21/02/2024		Jibar Tradeable Future	8.5000	91.5000	8.5030	91.4970	0.035	0.0000	0.0000
2023/10/23	JBAF	20/03/2024		Jibar Tradeable Future	8.5400	91.4600	8.5410	91.4590	0.012	0.0000	0.0000
2023/10/23	JBAF	17/04/2024		Jibar Tradeable Future	8.5300	91.4700	8.5330	91.4670	0.035	0.0000	0.0000
2023/10/23	JBAF	19/06/2024		Jibar Tradeable Future	8.4700	91.5300	8.4720	91.5280	0.024	0.0000	0.0000
2023/10/23	JBAF	18/09/2024		Jibar Tradeable Future	8.4100	91.5900	8.4140	91.5860	0.048	0.0000	0.0000
2023/10/23	JBAF	18/12/2024		Jibar Tradeable Future	8.3000	91.7000	8.3030	91.6970	0.036	0.0000	0.0000
2023/10/23	JBAF	19/03/2025		Jibar Tradeable Future	8.2500	91.7500	8.2540	91.7460	0.048	0.0000	0.0000
2023/10/23	JBAF	18/06/2025		Jibar Tradeable Future	8.1700	91.8300	8.1800	91.8200	0.122	0.0000	0.0000
2023/10/23	JBAF	17/09/2025		Jibar Tradeable Future	8.1600	91.8400	8.1680	91.8320	0.098	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.70 Put	Bond Future	3656.4400	3.6564	3791.1200	3.7911	3.683	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.70 Call	Bond Future	14.6600	0.0147	4.3900	0.0044	70.055	0.0000	0.0000
2023/10/23	R035	02/11/2023	13.59 Call	Bond Future	5745.9100	5.7459	5599.3500	5.5994	2.551	0.0000	0.0000
2023/10/23	R035	02/11/2023	13.59 Put	Bond Future	2.3500	0.0024	0.7400	0.0007	68.511	0.0000	0.0000
2023/10/23	R035	02/11/2023	12.24 Put	Bond Future	1213.1400	1.2131	1230.6600	1.2307	1.444	0.0000	0.0000
2023/10/23	R035	02/11/2023	12.24 Call	Bond Future	419.9900	0.4200	292.5600	0.2926	30.341	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.74 Put	Bond Future	3446.3000	3.4463	3577.5300	3.5775	3.808	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.74 Call	Bond Future	20.4200	0.0204	6.7000	0.0067	67.189	0.0000	0.0000
2023/10/23	R035	02/11/2023		Bond Future	12.3952	80.5220	12.4239	80.3770	0.231	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.42 Call	Bond Future	1.0500	0.0011	0.1500	0.0002	85.714	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.42 Put	Bond Future	5176.6400	5.1766	5320.6900	5.3207	2.783	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.43 Call	Bond Future	1.1500	0.0012	0.1700	0.0002	85.217	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.43 Put	Bond Future	5121.2700	5.1213	5265.2400	5.2652	2.811	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.41 Call	Bond Future	0.9500	0.0010	0.1300	0.0001	86.316	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.41 Put	Bond Future	5232.0500	5.2321	5376.1800	5.3762	2.755	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	
2023/10/23	R035	02/11/2023	10.62 Put	Bond Future	9784.0000	9.7840	9928.9500	9.9290	1.482	0.0000	0.0000
2023/10/23	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.12 Put	Bond Future	6863.7300	6.8637	7008.6300	7.0086	2.111	0.0000	0.0000
2023/10/23	R035	02/11/2023	11.12 Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R035	02/11/2023	12.85 Call	Bond Future	2388.5800	2.3886	2211.3900	2.2114	7.418	0.0000	0.0000
2023/10/23	R035	02/11/2023	12.85 Put	Bond Future	128.7600	0.1288	96.5200	0.0965	25.039	0.0000	0.0000
2023/10/23	R035	01/02/2024	10.62 Put	Bond Future	10446.7100	10.4467	10585.8100	10.5858	1.332	0.0000	0.0000
2023/10/23	R035	01/02/2024	10.62 Call	Bond Future	61.1100	0.0611	51.8000	0.0518	15.235	0.0000	0.0000
2023/10/23	R035	01/02/2024	11.12 Put	Bond Future	7697.6100	7.6976	7822.1600	7.8222	1.618	0.0000	0.0000
2023/10/23	R035	01/02/2024	11.12 Call	Bond Future	202.3100	0.2023	178.4500	0.1785	11.794	0.0000	0.0000
2023/10/23	R035	01/02/2024	13.46 Call	Bond Future	5281.9000	5.2819	5139.4100	5.1394	2.698	0.0000	0.0000
2023/10/23	R035	01/02/2024	13.46 Put	Bond Future	864.4100	0.8644	870.3300	0.8703	0.685	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.19 Call	Bond Future	1461.0500	1.4611	1373.4500	1.3735	5.996	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.19 Put	Bond Future	3196.7100	3.1967	3257.5200	3.2575	1.902	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.20 Call	Bond Future	1482.2000	1.4822	1393.9400	1.3939	5.955	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.20 Put	Bond Future	3166.6300	3.1666	3226.7800	3.2268	1.899	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.18 Call	Bond Future	1440.2300	1.4402	1353.2900	1.3533	6.037	0.0000	0.0000
2023/10/23	R035	01/02/2024	12.18 Put	Bond Future	3227.1800	3.2272	3288.6500	3.2887	1.905	0.0000	0.0000
2023/10/23	R035	01/02/2024		Bond Future	12.5339	82.3002	12.5638	82.1518	0.239	0.0000	0.0000
2023/10/23	R035	02/05/2024		Bond Future	12.6663	79.6229	12.6974	79.4714	0.246	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.20 Call	Bond Future	578.3100	0.5783	541.2400	0.5412	6.410	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.20 Put	Bond Future	8212.2200	8.2122	8326.7000	8.3267	1.394	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.21 Call	Bond Future	586.1700	0.5862	548.7400	0.5487	6.386	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.21 Put	Bond Future	8164.5700	8.1646	8278.6900	8.2787	1.398	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.19 Call	Bond Future	570.5300	0.5705	533.8200	0.5338	6.434	0.0000	0.0000
2023/10/23	R035	02/05/2024	11.19 Put	Bond Future	8260.0100	8.2600	8374.8500	8.3749	1.390	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.80 Call	Bond Future	1563.3300	1.5633	1501.2800	1.5013	3.969	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.80 Put	Bond Future	6543.6000	6.5436	6636.5400	6.6365	1.420	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.81 Call	Bond Future	1579.1100	1.5791	1516.6800	1.5167	3.953	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.81 Put	Bond Future	6507.2600	6.5073	6599.8200	6.5998	1.422	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.79 Call	Bond Future	1547.6400	1.5476	1485.9900	1.4860	3.983	0.0000	0.0000
2023/10/23	R035	01/08/2024	11.79 Put	Bond Future	6580.0700	6.5801	6673.4100	6.6734	1.419	0.0000	0.0000
2023/10/23	R035	01/08/2024		Bond Future	12.7974	81.4346	12.8298	81.2796	0.254	0.0000	0.0000
2023/10/23	R035	07/11/2024		Bond Future	12.9608	78.8811	12.9948	78.7226	0.262	0.0000	0.0000
2023/10/23	R035	07/11/2024	12.18 Call	Bond Future	2124.9500	2.1250	2054.5300	2.0545	3.314	0.0000	0.0000
2023/10/23	R035	07/11/2024	12.18 Put	Bond Future	5897.4400	5.8974	5985.5300	5.9855	1.494	0.0000	0.0000
2023/10/23	R035	07/11/2024	12.19 Call	Bond Future	2142.8800	2.1429	2072.1000	2.0721	3.303	0.0000	0.0000
2023/10/23	R035	07/11/2024	12.19 Put	Bond Future	5865.4500	5.8655	5953.1800	5.9532	1.496	0.0000	0.0000
2023/10/23	R035	07/11/2024	12.17 Call	Bond Future	2107.4100	2.1074	2037.3500	2.0374	3.324	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	
2023/10/23	R035	07/11/2024	12.17 Put	Bond Future	5929.8600	5.9299	6018.3100	6.0183	1.492	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.82 Call	Bond Future	703.6400	0.7036	488.0700	0.4881	30.636	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.82 Put	Bond Future	1523.4700	1.5235	1572.3800	1.5724	3.210	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.83 Call	Bond Future	731.2900	0.7313	511.5500	0.5116	30.048	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.83 Put	Bond Future	1481.5800	1.4816	1526.3200	1.5263	3.020	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.81 Call	Bond Future	676.6500	0.6767	465.3100	0.4653	31.233	0.0000	0.0000
2023/10/23	R053	02/11/2023	12.81 Put	Bond Future	1566.1100	1.5661	1619.2500	1.6193	3.393	0.0000	0.0000
2023/10/23	R053	02/11/2023		Bond Future	12.9388	91.2779	12.9776	91.0134	0.300	0.0000	0.0000
2023/10/23	R053	01/02/2024		Bond Future	13.0678	93.2937	13.1082	93.0231	0.309	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.93 Call	Bond Future	2657.5500	2.6576	2488.1700	2.4882	6.374	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.93 Put	Bond Future	3592.1600	3.5922	3693.4000	3.6934	2.818	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.94 Call	Bond Future	2690.8600	2.6909	2520.4200	2.5204	6.334	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.94 Put	Bond Future	3557.0400	3.5570	3657.2200	3.6572	2.816	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.92 Call	Bond Future	2624.4400	2.6244	2456.1200	2.4561	6.414	0.0000	0.0000
2023/10/23	R053	01/02/2024	12.92 Put	Bond Future	3627.5700	3.6276	3729.8700	3.7299	2.820	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.03 Call	Bond Future	3690.7100	3.6907	3526.8400	3.5268	4.440	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.03 Put	Bond Future	4825.4800	4.8255	4938.1700	4.9382	2.335	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.04 Call	Bond Future	3724.2300	3.7242	3559.6000	3.5596	4.421	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.04 Put	Bond Future	4791.5800	4.7916	4903.5100	4.9035	2.336	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.02 Call	Bond Future	3657.3100	3.6573	3494.2000	3.4942	4.460	0.0000	0.0000
2023/10/23	R053	02/05/2024	13.02 Put	Bond Future	4859.6000	4.8596	4973.0500	4.9731	2.335	0.0000	0.0000
2023/10/23	R053	02/05/2024		Bond Future	13.2002	89.5091	13.2423	89.2325	0.319	0.0000	0.0000
2023/10/23	R053	01/08/2024		Bond Future	13.3311	91.5455	13.3749	91.2627	0.329	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.14 Call	Bond Future	4453.3400	4.4533	4290.2800	4.2903	3.662	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.14 Put	Bond Future	5705.5300	5.7055	5825.2700	5.8253	2.099	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.15 Call	Bond Future	4486.0500	4.4861	4322.3600	4.3224	3.649	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.15 Put	Bond Future	5671.8800	5.6719	5790.9900	5.7910	2.100	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.13 Call	Bond Future	4420.7200	4.4207	4258.2900	4.2583	3.674	0.0000	0.0000
2023/10/23	R053	01/08/2024	13.13 Put	Bond Future	5739.3700	5.7394	5859.7400	5.8597	2.097	0.0000	0.0000
2023/10/23	R053	07/11/2024		Bond Future	13.4861	87.8791	13.5319	87.5898	0.340	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.80 Call	Bond Future	3670.3600	3.6704	3533.7300	3.5337	3.723	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.80 Put	Bond Future	8223.8400	8.2238	8376.5300	8.3765	1.857	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.81 Call	Bond Future	3696.8500	3.6969	3559.6300	3.5596	3.712	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.81 Put	Bond Future	8180.7700	8.1808	8332.8700	8.3329	1.859	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.79 Call	Bond Future	3643.9700	3.6440	3507.9300	3.5079	3.733	0.0000	0.0000
2023/10/23	R053	07/11/2024	12.79 Put	Bond Future	8267.1000	8.2671	8420.3800	8.4204	1.854	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.39 Call	Bond Future	283.2300	0.2832	227.9200	0.2279	19.528	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	
2023/10/23	R186	02/11/2023	9.39 Put	Bond Future	320.7600	0.3208	304.6100	0.3046	5.035	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.40 Call	Bond Future	297.6500	0.2977	241.5000	0.2415	18.864	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.40 Put	Bond Future	308.1600	0.3082	291.1700	0.2912	5.513	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.38 Call	Bond Future	269.2800	0.2693	214.8500	0.2149	20.213	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.38 Put	Bond Future	333.8400	0.3338	318.5700	0.3186	4.574	0.0000	0.0000
2023/10/23	R186	02/11/2023		Bond Future	9.4039	106.8713	9.4184	106.8321	0.154	0.0000	0.0000
2023/10/23	R186	02/11/2023	10.42 Call	Bond Future	2700.7300	2.7007	2660.6800	2.6607	1.483	0.0000	0.0000
2023/10/23	R186	02/11/2023	10.42 Put	Bond Future	1.2500	0.0013	0.3600	0.0004	71.200	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.15 Put	Bond Future	743.7100	0.7437	759.7400	0.7597	2.155	0.0000	0.0000
2023/10/23	R186	02/11/2023	9.15 Call	Bond Future	54.9600	0.0550	31.8300	0.0318	42.085	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.51 Call	Bond Future	967.0500	0.9671	932.8600	0.9329	3.535	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.51 Put	Bond Future	808.2800	0.8083	814.4300	0.8144	0.761	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.52 Call	Bond Future	981.3300	0.9813	946.9500	0.9470	3.503	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.52 Put	Bond Future	797.5400	0.7975	803.5000	0.8035	0.747	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.50 Call	Bond Future	953.1000	0.9531	919.1000	0.9191	3.567	0.0000	0.0000
2023/10/23	R186	01/02/2024	9.50 Put	Bond Future	819.3600	0.8194	825.7000	0.8257	0.774	0.0000	0.0000
2023/10/23	R186	01/02/2024		Bond Future	9.4466	103.9217	9.4627	103.8813	0.170	0.0000	0.0000
2023/10/23	R186	02/05/2024		Bond Future	9.4877	106.2392	9.5055	106.1981	0.188	0.0000	0.0000
2023/10/23	R186	02/05/2024	10.40 Call	Bond Future	2611.5400	2.6115	2572.7800	2.5728	1.484	0.0000	0.0000
2023/10/23	R186	02/05/2024	10.40 Put	Bond Future	531.0700	0.5311	533.4200	0.5334	0.443	0.0000	0.0000
2023/10/23	R186	02/05/2024	9.73 Put	Bond Future	939.8400	0.9398	948.1300	0.9481	0.882	0.0000	0.0000
2023/10/23	R186	02/05/2024	9.73 Call	Bond Future	1497.7100	1.4977	1464.8900	1.4649	2.191	0.0000	0.0000
2023/10/23	R186	02/05/2024	8.00 Call	Bond Future	116.6100	0.1166	109.3800	0.1094	6.200	0.0000	0.0000
2023/10/23	R186	02/05/2024	8.00 Put	Bond Future	3628.5500	3.6286	3662.4300	3.6624	0.934	0.0000	0.0000
2023/10/23	R186	02/05/2024	8.01 Call	Bond Future	118.5700	0.1186	111.2500	0.1113	6.174	0.0000	0.0000
2023/10/23	R186	02/05/2024	8.01 Put	Bond Future	3606.3900	3.6064	3640.1800	3.6402	0.937	0.0000	0.0000
2023/10/23	R186	02/05/2024	7.99 Call	Bond Future	114.6800	0.1147	107.5400	0.1075	6.226	0.0000	0.0000
2023/10/23	R186	02/05/2024	7.99 Put	Bond Future	3650.7400	3.6507	3684.7100	3.6847	0.930	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.69 Call	Bond Future	461.4200	0.4614	445.2700	0.4453	3.500	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.69 Put	Bond Future	2223.2500	2.2233	2249.1000	2.2491	1.163	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.70 Call	Bond Future	466.8100	0.4668	450.5400	0.4505	3.485	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.70 Put	Bond Future	2207.0600	2.2071	2232.7900	2.2328	1.166	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.68 Call	Bond Future	455.7800	0.4558	439.7600	0.4398	3.515	0.0000	0.0000
2023/10/23	R186	01/08/2024	8.68 Put	Bond Future	2239.1900	2.2392	2265.1700	2.2652	1.160	0.0000	0.0000
2023/10/23	R186	01/08/2024		Bond Future	9.5155	103.3461	9.5354	103.3041	0.209	0.0000	0.0000
2023/10/23	R186	07/11/2024	9.14 Call	Bond Future	883.6500	0.8837	861.8700	0.8619	2.465	0.0000	0.0000
2023/10/23	R186	07/11/2024	9.14 Put	Bond Future	1709.2100	1.7092	1730.1500	1.7302	1.225	0.0000	0.0000
2023/10/23	R186	07/11/2024	9.15 Call	Bond Future	892.4000	0.8924	870.5000	0.8705	2.454	0.0000	0.0000
2023/10/23	R186	07/11/2024	9.15 Put	Bond Future	1698.8600	1.6989	1719.6800	1.7197	1.226	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/23	R186	07/11/2024	9.13 Call	Bond Future	874.5300	0.8745	852.8700	0.8529	2.477	0.0000	0.0000
2023/10/23	R186	07/11/2024	9.13 Put	Bond Future	1719.2000	1.7192	1740.2600	1.7403	1.225	0.0000	0.0000
2023/10/23	R186	07/11/2024		Bond Future	9.5743	105.8393	9.5969	105.7966	0.236	0.0000	0.0000
2023/10/23	R197	02/11/2023		Bond Future	342.8942	342.8942	342.5801	342.5801	0.092	0.0000	0.0000
2023/10/23	R202	02/11/2023		Bond Future	251.0606	251.0606	251.1090	251.1090	0.019	0.0000	0.0000
2023/10/23	R202	01/02/2024		Bond Future	251.6929	251.6929	251.7415	251.7415	0.019	0.0000	0.0000
2023/10/23	R202	02/05/2024		Bond Future	257.3662	257.3662	257.4161	257.4161	0.019	0.0000	0.0000
2023/10/23	R202	01/08/2024		Bond Future	258.1806	258.1806	258.2380	258.2380	0.022	0.0000	0.0000
2023/10/23	R202	07/11/2024		Bond Future	264.4762	264.4762	264.5359	264.5359	0.023	0.0000	0.0000
2023/10/23	R209	02/11/2023		Bond Future	12.4625	61.9218	12.4963	61.7724	0.271	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.33 Put	Bond Future	5313.7700	5.3138	5463.0400	5.4630	2.809	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.34 Call	Bond Future	0.1900	0.0002	0.0200	0.0000	89.474	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.34 Put	Bond Future	5264.1200	5.2641	5413.3800	5.4134	2.835	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.35 Call	Bond Future	0.2100	0.0002	0.0200	0.0000	90.476	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.35 Put	Bond Future	5214.5200	5.2145	5363.7600	5.3638	2.862	0.0000	0.0000
2023/10/23	R209	02/11/2023	11.33 Call	Bond Future	0.1700	0.0002	0.0100	0.0000	94.118	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.13 Call	Bond Future	1048.2400	1.0482	971.2700	0.9713	7.343	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.13 Put	Bond Future	3061.9300	3.0619	3137.8400	3.1378	2.479	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.14 Call	Bond Future	1064.6200	1.0646	986.9600	0.9870	7.295	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.14 Put	Bond Future	3032.7300	3.0327	3107.9500	3.1080	2.480	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.12 Call	Bond Future	1032.1400	1.0321	955.8500	0.9559	7.391	0.0000	0.0000
2023/10/23	R209	01/02/2024	12.12 Put	Bond Future	3091.4700	3.0915	3168.0600	3.1681	2.477	0.0000	0.0000
2023/10/23	R209	01/02/2024		Bond Future	12.5816	63.2893	12.6167	63.1364	0.279	0.0000	0.0000
2023/10/23	R209	02/05/2024		Bond Future	12.7037	61.5474	12.7402	61.3912	0.287	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.18 Call	Bond Future	460.5000	0.4605	426.6800	0.4267	7.344	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.18 Put	Bond Future	7519.3200	7.5193	7641.7200	7.6417	1.628	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.19 Call	Bond Future	466.8300	0.4668	432.6700	0.4327	7.317	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.19 Put	Bond Future	7475.7500	7.4758	7597.8100	7.5978	1.633	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.17 Call	Bond Future	454.1200	0.4541	420.6500	0.4207	7.370	0.0000	0.0000
2023/10/23	R209	02/05/2024	11.17 Put	Bond Future	7562.9000	7.5629	7685.6500	7.6857	1.623	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.79 Call	Bond Future	1325.7000	1.3257	1265.3600	1.2654	4.552	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.79 Put	Bond Future	5926.2500	5.9263	6025.6800	6.0257	1.678	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.80 Call	Bond Future	1337.5700	1.3376	1276.8800	1.2769	4.537	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.80 Put	Bond Future	5891.3900	5.8914	5990.4700	5.9905	1.682	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.78 Call	Bond Future	1313.9000	1.3139	1253.9200	1.2539	4.565	0.0000	0.0000
2023/10/23	R209	01/08/2024	11.78 Put	Bond Future	5961.2200	5.9612	6061.0100	6.0610	1.674	0.0000	0.0000
2023/10/23	R209	01/08/2024		Bond Future	12.8245	62.9478	12.8624	62.7880	0.295	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	
2023/10/23	R209	07/11/2024		Bond Future	12.9689	61.3085	13.0083	61.1450	0.304	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.22 Call	Bond Future	1993.3100	1.9933	1920.3200	1.9203	3.662	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.22 Put	Bond Future	5216.8600	5.2169	5307.3200	5.3073	1.734	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.23 Call	Bond Future	2009.3400	2.0093	1935.9900	1.9360	3.650	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.23 Put	Bond Future	5188.3100	5.1883	5278.4100	5.2784	1.737	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.21 Call	Bond Future	1977.1000	1.9771	1904.4800	1.9045	3.673	0.0000	0.0000
2023/10/23	R209	07/11/2024	12.21 Put	Bond Future	5245.2800	5.2453	5336.1100	5.3361	1.732	0.0000	0.0000
2023/10/23	R210	02/11/2023		Bond Future	225.7986	225.7986	224.1785	224.1785	0.717	0.0000	0.0000
2023/10/23	R210	01/02/2024		Bond Future	230.8411	230.8411	229.1842	229.1842	0.718	0.0000	0.0000
2023/10/23	R210	02/05/2024		Bond Future	232.7861	232.7861	231.0931	231.0931	0.727	0.0000	0.0000
2023/10/23	R210	01/08/2024		Bond Future	238.1359	238.1359	236.4043	236.4043	0.727	0.0000	0.0000
2023/10/23	R210	07/11/2024		Bond Future	240.6020	240.6020	238.8344	238.8344	0.735	0.0000	0.0000
2023/10/23	R213	02/11/2023		Bond Future	11.3828	79.9256	11.4016	79.8472	0.165	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.12 Call	Bond Future	147.3700	0.1474	91.4200	0.0914	37.966	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.12 Put	Bond Future	1257.2000	1.2572	1279.6800	1.2797	1.788	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.13 Call	Bond Future	157.6500	0.1577	99.2400	0.0992	37.050	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.13 Put	Bond Future	1224.8900	1.2249	1244.9100	1.2449	1.634	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.11 Call	Bond Future	137.5600	0.1376	84.0400	0.0840	38.907	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.11 Put	Bond Future	1290.0100	1.2900	1314.9200	1.3149	1.931	0.0000	0.0000
2023/10/23	R213	02/11/2023	12.70 Call	Bond Future	5278.5900	5.2786	5198.7200	5.1987	1.513	0.0000	0.0000
2023/10/23	R213	02/11/2023	12.70 Put	Bond Future	1.9900	0.0020	0.5500	0.0006	72.362	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.44 Put	Bond Future	479.0500	0.4791	441.6600	0.4417	7.805	0.0000	0.0000
2023/10/23	R213	02/11/2023	11.44 Call	Bond Future	717.9200	0.7179	602.1000	0.6021	16.133	0.0000	0.0000
2023/10/23	R213	02/11/2023	10.94 Put	Bond Future	1913.1800	1.9132	1973.5100	1.9735	3.153	0.0000	0.0000
2023/10/23	R213	02/11/2023	10.94 Call	Bond Future	31.8200	0.0318	13.7200	0.0137	56.882	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.71 Call	Bond Future	2307.2500	2.3073	2234.0500	2.2341	3.173	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.71 Put	Bond Future	1467.8400	1.4678	1475.0500	1.4751	0.491	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.72 Call	Bond Future	2331.3700	2.3314	2257.9300	2.2579	3.150	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.72 Put	Bond Future	1451.7600	1.4518	1458.7300	1.4587	0.480	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.70 Call	Bond Future	2283.0700	2.2831	2210.1300	2.2101	3.195	0.0000	0.0000
2023/10/23	R213	01/02/2024	11.70 Put	Bond Future	1483.8900	1.4839	1491.3600	1.4914	0.503	0.0000	0.0000
2023/10/23	R213	01/02/2024		Bond Future	11.5027	81.6907	11.5224	81.6103	0.172	0.0000	0.0000
2023/10/23	R213	02/05/2024		Bond Future	11.6166	79.9533	11.6373	79.8712	0.178	0.0000	0.0000
2023/10/23	R213	02/05/2024	10.29 Call	Bond Future	643.0800	0.6431	614.1700	0.6142	4.496	0.0000	0.0000
2023/10/23	R213	02/05/2024	10.29 Put	Bond Future	6140.5600	6.1406	6193.7300	6.1937	0.866	0.0000	0.0000
2023/10/23	R213	02/05/2024	10.30 Call	Bond Future	650.0100	0.6500	620.9000	0.6209	4.478	0.0000	0.0000
2023/10/23	R213	02/05/2024	10.30 Put	Bond Future	6104.2800	6.1043	6157.2500	6.1573	0.868	0.0000	0.0000
2023/10/23	R213	02/05/2024	10.28 Call	Bond Future	636.2200	0.6362	607.5100	0.6075	4.513	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	
2023/10/23	R213	02/05/2024	10.28 Put	Bond Future	6176.9300	6.1769	6230.3000	6.2303	0.864	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.87 Call	Bond Future	1408.1100	1.4081	1367.8600	1.3679	2.858	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.87 Put	Bond Future	4814.4400	4.8144	4858.1300	4.8581	0.907	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.88 Call	Bond Future	1421.0800	1.4211	1380.6200	1.3806	2.847	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.88 Put	Bond Future	4786.6700	4.7867	4830.1500	4.8302	0.908	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.86 Call	Bond Future	1394.9400	1.3949	1354.9200	1.3549	2.869	0.0000	0.0000
2023/10/23	R213	01/08/2024	10.86 Put	Bond Future	4842.0400	4.8420	4885.9600	4.8860	0.907	0.0000	0.0000
2023/10/23	R213	01/08/2024		Bond Future	11.7281	81.7725	11.7498	81.6886	0.185	0.0000	0.0000
2023/10/23	R213	07/11/2024		Bond Future	11.8761	80.1824	11.8990	80.0967	0.193	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.22 Call	Bond Future	1918.1800	1.9182	1874.0900	1.8741	2.299	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.22 Put	Bond Future	4424.0200	4.4240	4465.6400	4.4656	0.941	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.23 Call	Bond Future	1933.2000	1.9332	1888.9200	1.8889	2.291	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.23 Put	Bond Future	4400.1100	4.4001	4441.5400	4.4415	0.942	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.21 Call	Bond Future	1902.9100	1.9029	1859.0200	1.8590	2.306	0.0000	0.0000
2023/10/23	R213	07/11/2024	11.21 Put	Bond Future	4447.7100	4.4477	4489.5300	4.4895	0.940	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.46 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.46 Put	Bond Future	6407.8900	6.4079	6468.6000	6.4686	0.947	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.47 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.47 Put	Bond Future	6355.3000	6.3553	6416.0100	6.4160	0.955	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.45 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R214	02/11/2023	11.45 Put	Bond Future	6460.5400	6.4605	6521.2500	6.5213	0.940	0.0000	0.0000
2023/10/23	R214	02/11/2023		Bond Future	12.7833	57.7981	12.7969	57.7373	0.107	0.0000	0.0000
2023/10/23	R214	01/02/2024		Bond Future	12.9084	59.0745	12.9226	59.0123	0.110	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.15 Call	Bond Future	644.7800	0.6448	608.8900	0.6089	5.566	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.15 Put	Bond Future	4128.9500	4.1290	4155.3200	4.1553	0.639	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.16 Call	Bond Future	656.7600	0.6568	620.4900	0.6205	5.523	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.16 Put	Bond Future	4092.8000	4.0928	4118.7900	4.1188	0.635	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.14 Call	Bond Future	632.9500	0.6330	597.4400	0.5974	5.610	0.0000	0.0000
2023/10/23	R214	01/02/2024	12.14 Put	Bond Future	4165.3000	4.1653	4192.0500	4.1921	0.642	0.0000	0.0000
2023/10/23	R214	02/05/2024		Bond Future	13.0271	57.0869	13.0418	57.0233	0.113	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.47 Call	Bond Future	443.5700	0.4436	423.6100	0.4236	4.500	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.47 Put	Bond Future	7860.6700	7.8607	7904.3000	7.9043	0.555	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.48 Call	Bond Future	449.8600	0.4499	429.7200	0.4297	4.477	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.48 Put	Bond Future	7814.5800	7.8146	7858.0300	7.8580	0.556	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.46 Call	Bond Future	437.2500	0.4373	417.4900	0.4175	4.519	0.0000	0.0000
2023/10/23	R214	02/05/2024	11.46 Put	Bond Future	7906.7900	7.9068	7950.6200	7.9506	0.554	0.0000	0.0000
2023/10/23	R214	01/08/2024	12.17 Call	Bond Future	1439.6500	1.4397	1405.2800	1.4053	2.387	0.0000	0.0000
2023/10/23	R214	01/08/2024	12.17 Put	Bond Future	5843.7200	5.8437	5874.3500	5.8744	0.524	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	
2023/10/23	R214	01/08/2024	12.18 Call	Bond Future	1452.3500	1.4524	1417.7900	1.4178	2.380	0.0000	0.0000
2023/10/23	R214	01/08/2024	12.18 Put	Bond Future	5808.4800	5.8085	5838.9200	5.8389	0.524	0.0000	0.0000
2023/10/23	R214	01/08/2024	12.16 Call	Bond Future	1426.8600	1.4269	1392.6500	1.3927	2.398	0.0000	0.0000
2023/10/23	R214	01/08/2024	12.16 Put	Bond Future	5878.9300	5.8789	5909.7200	5.9097	0.524	0.0000	0.0000
2023/10/23	R214	01/08/2024		Bond Future	13.1438	58.3858	13.1591	58.3208	0.116	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.61 Call	Bond Future	2313.2500	2.3133	2273.3800	2.2734	1.724	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.61 Put	Bond Future	5264.6700	5.2647	5291.2500	5.2913	0.505	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.62 Call	Bond Future	2330.4300	2.3304	2290.4100	2.2904	1.717	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.62 Put	Bond Future	5236.4200	5.2364	5262.8500	5.2629	0.505	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.60 Call	Bond Future	2296.1300	2.2961	2256.4200	2.2564	1.729	0.0000	0.0000
2023/10/23	R214	07/11/2024	12.60 Put	Bond Future	5293.0200	5.2930	5319.7600	5.3198	0.505	0.0000	0.0000
2023/10/23	R214	07/11/2024		Bond Future	13.2862	56.4852	13.3020	56.4188	0.119	0.0000	0.0000
2023/10/23	R248	02/11/2023		Bond Future	12.9343	70.7975	12.9680	70.6182	0.260	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.48 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.48 Put	Bond Future	8613.3000	8.6133	8792.6100	8.7926	2.082	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.49 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.49 Put	Bond Future	8547.7000	8.5477	8727.0100	8.7270	2.098	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.47 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.47 Put	Bond Future	8678.9900	8.6790	8858.3000	8.8583	2.066	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.80 Put	Bond Future	6561.3500	6.5614	6740.4500	6.7405	2.730	0.0000	0.0000
2023/10/23	R248	02/11/2023	11.80 Call	Bond Future	0.2400	0.0002	0.0200	0.0000	91.667	0.0000	0.0000
2023/10/23	R248	02/11/2023	12.50 Put	Bond Future	2500.1100	2.5001	2622.2400	2.6222	4.885	0.0000	0.0000
2023/10/23	R248	02/11/2023	12.50 Call	Bond Future	111.3500	0.1114	54.1600	0.0542	51.361	0.0000	0.0000
2023/10/23	R248	02/11/2023	13.60 Call	Bond Future	3451.9900	3.4520	3252.4200	3.2524	5.781	0.0000	0.0000
2023/10/23	R248	02/11/2023	13.60 Put	Bond Future	58.0200	0.0580	37.7700	0.0378	34.902	0.0000	0.0000
2023/10/23	R248	01/02/2024		Bond Future	13.0673	72.3610	13.1024	72.1775	0.269	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.15 Call	Bond Future	611.7200	0.6117	553.4400	0.5534	9.527	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.15 Put	Bond Future	5734.7300	5.7347	5859.9700	5.8600	2.184	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.16 Call	Bond Future	623.9300	0.6239	564.8700	0.5649	9.466	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.16 Put	Bond Future	5687.4500	5.6875	5811.9100	5.8119	2.188	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.14 Call	Bond Future	599.6900	0.5997	542.1800	0.5422	9.590	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.14 Put	Bond Future	5782.2700	5.7823	5908.2800	5.9083	2.179	0.0000	0.0000
2023/10/23	R248	01/02/2024	11.50 Put	Bond Future	9331.3200	9.3313	9493.8200	9.4938	1.741	0.0000	0.0000
2023/10/23	R248	01/02/2024	11.50 Call	Bond Future	152.6200	0.1526	131.6000	0.1316	13.773	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.30 Put	Bond Future	5051.6700	5.0517	5165.0500	5.1651	2.244	0.0000	0.0000
2023/10/23	R248	01/02/2024	12.30 Call	Bond Future	812.1600	0.8122	742.0200	0.7420	8.636	0.0000	0.0000
2023/10/23	R248	01/02/2024	13.37 Call	Bond Future	3388.8900	3.3889	3241.3700	3.2414	4.353	0.0000	0.0000
2023/10/23	R248	01/02/2024	13.37 Put	Bond Future	1836.0100	1.8360	1872.0100	1.8720	1.961	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	
2023/10/23	R248	01/02/2024	13.10 Call	Bond Future	2569.4800	2.5695	2437.6300	2.4376	5.131	0.0000	0.0000
2023/10/23	R248	01/02/2024	13.10 Put	Bond Future	2398.5200	2.3985	2450.1900	2.4502	2.154	0.0000	0.0000
2023/10/23	R248	01/02/2024	13.90 Call	Bond Future	5200.7700	5.2008	5032.2100	5.0322	3.241	0.0000	0.0000
2023/10/23	R248	01/02/2024	13.90 Put	Bond Future	1077.5500	1.0776	1092.5100	1.0925	1.388	0.0000	0.0000
2023/10/23	R248	02/05/2024		Bond Future	13.1937	69.5256	13.2302	69.3380	0.277	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.47 Call	Bond Future	431.5400	0.4315	398.0600	0.3981	7.758	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.47 Put	Bond Future	10460.7000	10.4607	10614.7600	10.6148	1.473	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.48 Call	Bond Future	438.1200	0.4381	404.2600	0.4043	7.728	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.48 Put	Bond Future	10401.7200	10.4017	10555.4000	10.5554	1.477	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.46 Call	Bond Future	425.1400	0.4251	392.0300	0.3920	7.788	0.0000	0.0000
2023/10/23	R248	02/05/2024	11.46 Put	Bond Future	10519.9600	10.5200	10674.3900	10.6744	1.468	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.31 Call	Bond Future	1721.3600	1.7214	1645.9200	1.6459	4.383	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.31 Put	Bond Future	7194.5100	7.1945	7310.7800	7.3108	1.616	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.32 Call	Bond Future	1736.7500	1.7368	1660.8700	1.6609	4.369	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.32 Put	Bond Future	7151.8000	7.1518	7267.6300	7.2676	1.620	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.30 Call	Bond Future	1706.2800	1.7063	1631.2800	1.6313	4.396	0.0000	0.0000
2023/10/23	R248	01/08/2024	12.30 Put	Bond Future	7237.6100	7.2376	7354.3200	7.3543	1.613	0.0000	0.0000
2023/10/23	R248	01/08/2024		Bond Future	13.3186	71.1074	13.3566	70.9157	0.285	0.0000	0.0000
2023/10/23	R248	07/11/2024		Bond Future	13.4705	68.3680	13.5101	68.1719	0.294	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.79 Call	Bond Future	2807.2800	2.8073	2712.9900	2.7130	3.359	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.79 Put	Bond Future	6342.2400	6.3422	6444.1100	6.4441	1.606	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.80 Call	Bond Future	2827.9200	2.8279	2733.2200	2.7332	3.349	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.80 Put	Bond Future	6308.5300	6.3085	6409.9900	6.4100	1.608	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.78 Call	Bond Future	2786.7100	2.7867	2692.8300	2.6928	3.369	0.0000	0.0000
2023/10/23	R248	07/11/2024	12.78 Put	Bond Future	6376.1000	6.3761	6478.3800	6.4784	1.604	0.0000	0.0000
2023/10/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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