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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2023 TO 26/10/2023

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
2023/10/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/26	2025	02/11/2023		Bond Future	172.3523	172.3523	172.3945	0.025	0.0000	0.0000
2023/10/26	2025	01/02/2024		Bond Future	174.4017	174.4017	174.4444	0.024	0.0000	0.0000
2023/10/26	2025	02/05/2024		Bond Future	178.3339	178.3339	178.3777	0.025	0.0000	0.0000
2023/10/26	2025	01/08/2024		Bond Future	180.5958	180.5958	180.6407	0.025	0.0000	0.0000
2023/10/26	2025	07/11/2024		Bond Future	185.0028	185.0028	185.0493	0.025	0.0000	0.0000
2023/10/26	2029	02/11/2023		Bond Future	123.6871	123.6871	123.8027	0.093	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	
2023/10/26	2029	01/02/2024		Bond Future	126.4475	126.4475	126.5652	126.5652	0.093	0.0000	0.0000
2023/10/26	2029	02/05/2024		Bond Future	127.9309	127.9309	128.0515	128.0515	0.094	0.0000	0.0000
2023/10/26	2029	01/08/2024		Bond Future	130.8715	130.8715	130.9950	130.9950	0.094	0.0000	0.0000
2023/10/26	2029	07/11/2024		Bond Future	132.6646	132.6646	132.7913	132.7913	0.096	0.0000	0.0000
2023/10/26	2030	02/11/2023		Bond Future	10.6685	90.2024	10.7076	90.0412	0.366	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.81 Call	Bond Future	776.8900	0.7769	641.6100	0.6416	17.413	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.81 Put	Bond Future	195.2500	0.1953	221.1200	0.2211	13.250	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.82 Call	Bond Future	807.3900	0.8074	670.3400	0.6703	16.974	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.82 Put	Bond Future	184.8300	0.1848	208.9300	0.2089	13.039	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.80 Call	Bond Future	746.8700	0.7469	613.4400	0.6134	17.865	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.80 Put	Bond Future	206.1700	0.2062	233.8900	0.2339	13.445	0.0000	0.0000
2023/10/26	2030	02/11/2023	9.57 Put	Bond Future	4683.7900	4.6838	4844.9400	4.8449	3.441	0.0000	0.0000
2023/10/26	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.07 Put	Bond Future	2514.2500	2.5143	2675.3600	2.6754	6.408	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.07 Call	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.57 Call	Bond Future	3625.3500	3.6254	3463.9300	3.4639	4.453	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.57 Put	Bond Future	1.1000	0.0011	0.8300	0.0008	24.545	0.0000	0.0000
2023/10/26	2030	02/11/2023	9.89 Put	Bond Future	3287.8800	3.2879	3449.0300	3.4490	4.901	0.0000	0.0000
2023/10/26	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.39 Put	Bond Future	1198.5700	1.1986	1339.5700	1.3396	11.764	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.39 Call	Bond Future	39.6700	0.0397	19.5200	0.0195	50.794	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.43 Call	Bond Future	3077.1100	3.0771	2915.4600	2.9155	5.253	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.43 Put	Bond Future	3.2200	0.0032	2.7200	0.0027	15.528	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.62 Put	Bond Future	502.6400	0.5026	577.2100	0.5772	14.836	0.0000	0.0000
2023/10/26	2030	02/11/2023	10.62 Call	Bond Future	302.2200	0.3022	215.6400	0.2156	28.648	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.12 Put	Bond Future	29.3600	0.0294	29.9100	0.0299	1.873	0.0000	0.0000
2023/10/26	2030	02/11/2023	11.12 Call	Bond Future	1868.4400	1.8684	1707.8400	1.7078	8.595	0.0000	0.0000
2023/10/26	2030	02/11/2023	12.27 Call	Bond Future	6309.6800	6.3097	6148.5300	6.1485	2.554	0.0000	0.0000
2023/10/26	2030	02/11/2023	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.89 Put	Bond Future	4039.0600	4.0391	4164.6900	4.1647	3.110	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.89 Call	Bond Future	482.2100	0.4822	442.8100	0.4428	8.171	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.39 Put	Bond Future	2509.4900	2.5095	2607.0300	2.6070	3.887	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.39 Call	Bond Future	1023.1500	1.0232	955.6600	0.9557	6.596	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.86 Call	Bond Future	4674.8500	4.6749	4531.5700	4.5316	3.065	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.86 Put	Bond Future	403.7800	0.4038	425.5300	0.4255	5.387	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.16 Put	Bond Future	3161.6800	3.1617	3273.1800	3.2732	3.527	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.16 Call	Bond Future	730.2300	0.7302	676.7000	0.6767	7.331	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.00 Call	Bond Future	2204.1000	2.2041	2098.0600	2.0981	4.811	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	
2023/10/26	2030	01/02/2024	11.00 Put	Bond Future	1242.9500	1.2430	1301.9400	1.3019	4.746	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.75 Call	Bond Future	4325.5700	4.3256	4185.5900	4.1856	3.236	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.75 Put	Bond Future	468.9400	0.4689	493.9900	0.4940	5.342	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.57 Put	Bond Future	5209.8400	5.2098	5348.1100	5.3481	2.654	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.57 Call	Bond Future	296.4800	0.2965	269.7200	0.2697	9.026	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.07 Put	Bond Future	3438.7600	3.4388	3555.3800	3.5554	3.391	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.07 Call	Bond Future	634.1000	0.6341	585.6900	0.5857	7.634	0.0000	0.0000
2023/10/26	2030	01/02/2024	12.10 Call	Bond Future	5456.6300	5.4566	5307.4200	5.3074	2.734	0.0000	0.0000
2023/10/26	2030	01/02/2024	12.10 Put	Bond Future	290.1800	0.2902	306.0000	0.3060	5.452	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.31 Call	Bond Future	3013.0600	3.0131	2890.5000	2.8905	4.068	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.31 Put	Bond Future	840.2000	0.8402	882.6700	0.8827	5.055	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.93 Put	Bond Future	3900.4600	3.9005	4024.2600	4.0243	3.174	0.0000	0.0000
2023/10/26	2030	01/02/2024	9.93 Call	Bond Future	511.4300	0.5114	470.2000	0.4702	8.062	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.36 Call	Bond Future	3153.6500	3.1537	3028.7500	3.0288	3.960	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.36 Put	Bond Future	787.3400	0.7873	827.4700	0.8275	5.097	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.37 Call	Bond Future	3182.1500	3.1822	3056.7900	3.0568	3.939	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.37 Put	Bond Future	777.2100	0.7772	816.8800	0.8169	5.104	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.35 Call	Bond Future	3125.4100	3.1254	3000.9700	3.0010	3.982	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.35 Put	Bond Future	797.7400	0.7977	838.3300	0.8383	5.088	0.0000	0.0000
2023/10/26	2030	01/02/2024		Bond Future	10.7579	88.1872	10.7993	88.0222	0.384	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.85 Call	Bond Future	4642.8000	4.6428	4499.8000	4.4998	3.080	0.0000	0.0000
2023/10/26	2030	01/02/2024	11.85 Put	Bond Future	409.3000	0.4093	431.3300	0.4313	5.382	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.00 Put	Bond Future	3662.4700	3.6625	3782.9100	3.7829	3.288	0.0000	0.0000
2023/10/26	2030	01/02/2024	10.00 Call	Bond Future	566.2100	0.5662	521.6200	0.5216	7.875	0.0000	0.0000
2023/10/26	2030	02/05/2024		Bond Future	10.8543	90.1542	10.8979	89.9856	0.402	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.66 Put	Bond Future	5408.4400	5.4084	5538.5100	5.5385	2.405	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.66 Call	Bond Future	633.4400	0.6334	594.9200	0.5949	6.081	0.0000	0.0000
2023/10/26	2030	02/05/2024	10.16 Put	Bond Future	3827.2200	3.8272	3937.8200	3.9378	2.890	0.0000	0.0000
2023/10/26	2030	02/05/2024	10.16 Call	Bond Future	1089.6000	1.0896	1031.6100	1.0316	5.322	0.0000	0.0000
2023/10/26	2030	02/05/2024	11.94 Call	Bond Future	4958.2000	4.9582	4825.2200	4.8252	2.682	0.0000	0.0000
2023/10/26	2030	02/05/2024	11.94 Put	Bond Future	880.0600	0.8801	915.6700	0.9157	4.046	0.0000	0.0000
2023/10/26	2030	02/05/2024	10.62 Put	Bond Future	2682.5300	2.6825	2771.2500	2.7713	3.307	0.0000	0.0000
2023/10/26	2030	02/05/2024	10.62 Call	Bond Future	1770.4300	1.7704	1690.5600	1.6906	4.511	0.0000	0.0000
2023/10/26	2030	02/05/2024	11.12 Put	Bond Future	1775.2600	1.7753	1840.5000	1.8405	3.675	0.0000	0.0000
2023/10/26	2030	02/05/2024	11.12 Call	Bond Future	2795.8600	2.7959	2692.5100	2.6925	3.697	0.0000	0.0000
2023/10/26	2030	02/05/2024	13.15 Call	Bond Future	8643.5300	8.6435	8487.6500	8.4877	1.803	0.0000	0.0000
2023/10/26	2030	02/05/2024	13.15 Put	Bond Future	295.2900	0.2953	308.0000	0.3080	4.304	0.0000	0.0000
2023/10/26	2030	02/05/2024	12.38 Call	Bond Future	6265.5000	6.2655	6121.8800	6.1219	2.292	0.0000	0.0000
2023/10/26	2030	02/05/2024	12.38 Put	Bond Future	602.1200	0.6021	627.0900	0.6271	4.147	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	
2023/10/26	2030	02/05/2024	10.82 Put	Bond Future	2279.6500	2.2797	2358.6900	2.3587	3.467	0.0000	0.0000
2023/10/26	2030	02/05/2024	10.82 Call	Bond Future	2146.9900	2.1470	2057.4400	2.0574	4.171	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.82 Call	Bond Future	750.7400	0.7507	706.6900	0.7067	5.868	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.82 Put	Bond Future	4867.6600	4.8677	4992.2000	4.9922	2.559	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.83 Call	Bond Future	758.6400	0.7586	714.2300	0.7142	5.854	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.83 Put	Bond Future	4834.6200	4.8346	4958.8000	4.9588	2.569	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.81 Call	Bond Future	742.9100	0.7429	699.2200	0.6992	5.881	0.0000	0.0000
2023/10/26	2030	02/05/2024	9.81 Put	Bond Future	4900.7900	4.9008	5025.6900	5.0257	2.549	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.38 Call	Bond Future	1624.4000	1.6244	1555.2100	1.5552	4.259	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.38 Put	Bond Future	3786.7000	3.7867	3889.9100	3.8899	2.726	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.39 Call	Bond Future	1638.9800	1.6390	1569.3800	1.5694	4.247	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.39 Put	Bond Future	3762.8000	3.7628	3865.6000	3.8656	2.732	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.37 Call	Bond Future	1609.9100	1.6099	1541.1200	1.5411	4.273	0.0000	0.0000
2023/10/26	2030	01/08/2024	10.37 Put	Bond Future	3810.7000	3.8107	3914.3100	3.9143	2.719	0.0000	0.0000
2023/10/26	2030	01/08/2024		Bond Future	10.9503	88.1999	10.9966	88.0275	0.422	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.75 Call	Bond Future	2256.6300	2.2566	2174.4800	2.1745	3.640	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.75 Put	Bond Future	3395.5000	3.3955	3489.6500	3.4897	2.773	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.76 Call	Bond Future	2273.8200	2.2738	2191.2900	2.1913	3.630	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.76 Put	Bond Future	3376.2100	3.3762	3469.9800	3.4700	2.777	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.74 Call	Bond Future	2239.8700	2.2399	2158.0900	2.1581	3.651	0.0000	0.0000
2023/10/26	2030	07/11/2024	10.74 Put	Bond Future	3415.2500	3.4153	3509.7700	3.5098	2.768	0.0000	0.0000
2023/10/26	2030	07/11/2024		Bond Future	11.0645	90.3285	11.1137	90.1522	0.444	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.85 Put	Bond Future	3560.7000	3.5607	3717.4900	3.7175	4.403	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.78 Call	Bond Future	1058.7500	1.0588	916.0100	0.9160	13.482	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.78 Put	Bond Future	208.1100	0.2081	222.1600	0.2222	6.751	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.28 Call	Bond Future	45.5800	0.0456	24.4400	0.0244	46.380	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.28 Put	Bond Future	1528.7000	1.5287	1664.3500	1.6644	8.874	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.71 Put	Bond Future	4251.6300	4.2516	4408.4200	4.4084	3.688	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.50 Call	Bond Future	290.9900	0.2910	211.3400	0.2113	27.372	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.50 Put	Bond Future	736.5900	0.7366	813.7300	0.8137	10.473	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.00 Call	Bond Future	0.3700	0.0004	0.0800	0.0001	78.378	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.00 Put	Bond Future	2828.7600	2.8288	2985.2600	2.9853	5.532	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.58 Put	Bond Future	4899.7100	4.8997	5056.5000	5.0565	3.200	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.60 Call	Bond Future	508.5400	0.5085	400.6300	0.4006	21.220	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.60 Put	Bond Future	488.1100	0.4881	536.9900	0.5370	10.014	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	
2023/10/26	2032	02/11/2023	10.35 Put	Bond Future	6061.8700	6.0619	6218.6600	6.2187	2.586	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.90 Put	Bond Future	109.4700	0.1095	112.7300	0.1127	2.978	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.90 Call	Bond Future	1507.4600	1.5075	1353.9300	1.3539	10.185	0.0000	0.0000
2023/10/26	2032	02/11/2023		Bond Future	11.5956	83.1837	11.6294	83.0269	0.291	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.23 Call	Bond Future	25.1300	0.0251	12.1500	0.0122	51.651	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.23 Put	Bond Future	1746.4300	1.7464	1890.2400	1.8902	8.235	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.24 Call	Bond Future	28.5600	0.0286	14.1200	0.0141	50.560	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.24 Put	Bond Future	1702.1500	1.7022	1844.5000	1.8445	8.363	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.22 Call	Bond Future	22.0300	0.0220	10.4000	0.0104	52.792	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.22 Put	Bond Future	1791.0700	1.7911	1936.2300	1.9362	8.105	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.59 Put	Bond Future	4849.6300	4.8496	5006.4200	5.0064	3.233	0.0000	0.0000
2023/10/26	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.09 Put	Bond Future	2395.6200	2.3956	2550.5800	2.5506	6.468	0.0000	0.0000
2023/10/26	2032	02/11/2023	11.09 Call	Bond Future	2.7000	0.0027	0.8700	0.0009	67.778	0.0000	0.0000
2023/10/26	2032	02/11/2023	12.26 Call	Bond Future	3023.4800	3.0235	2865.0300	2.8650	5.241	0.0000	0.0000
2023/10/26	2032	02/11/2023	12.26 Put	Bond Future	12.2300	0.0122	10.5700	0.0106	13.573	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.59 Put	Bond Future	5656.7400	5.6567	5788.7900	5.7888	2.334	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.59 Call	Bond Future	354.9400	0.3549	326.5300	0.3265	8.004	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.09 Put	Bond Future	3690.2900	3.6903	3798.3900	3.7984	2.929	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.09 Call	Bond Future	805.4400	0.8054	753.0800	0.7531	6.501	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.73 Call	Bond Future	5034.4300	5.0344	4897.4500	4.8975	2.721	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.73 Put	Bond Future	579.1600	0.5792	602.6400	0.6026	4.054	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.78 Put	Bond Future	4861.6800	4.8617	4985.7700	4.9858	2.552	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.78 Call	Bond Future	488.7100	0.4887	452.3400	0.4523	7.442	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.75 Call	Bond Future	2037.8900	2.0379	1944.7300	1.9447	4.571	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.75 Put	Bond Future	1863.9000	1.8639	1931.2000	1.9312	3.611	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.50 Call	Bond Future	4246.3300	4.2463	4116.7500	4.1168	3.052	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.50 Put	Bond Future	768.9300	0.7689	799.8100	0.7998	4.016	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.01 Put	Bond Future	8338.2100	8.3382	8486.9000	8.4869	1.783	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.01 Call	Bond Future	119.9000	0.1199	108.1300	0.1081	9.817	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.76 Put	Bond Future	4943.0800	4.9431	5068.0700	5.0681	2.529	0.0000	0.0000
2023/10/26	2032	01/02/2024	10.76 Call	Bond Future	472.9500	0.4730	437.4800	0.4375	7.500	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.62 Call	Bond Future	4653.2200	4.6532	4519.5700	4.5196	2.872	0.0000	0.0000
2023/10/26	2032	01/02/2024	12.62 Put	Bond Future	663.6100	0.6636	690.4200	0.6904	4.040	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.84 Call	Bond Future	2264.4000	2.2644	2165.9500	2.1660	4.348	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.84 Put	Bond Future	1684.5100	1.6845	1746.5200	1.7465	3.681	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.85 Call	Bond Future	2290.2900	2.2903	2191.2600	2.1913	4.324	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.85 Put	Bond Future	1665.4600	1.6655	1726.8900	1.7269	3.688	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	
2023/10/26	2032	01/02/2024	11.83 Call	Bond Future	2238.6500	2.2387	2140.7800	2.1408	4.372	0.0000	0.0000
2023/10/26	2032	01/02/2024	11.83 Put	Bond Future	1703.7300	1.7037	1766.3200	1.7663	3.674	0.0000	0.0000
2023/10/26	2032	01/02/2024		Bond Future	11.7116	85.0195	11.7470	84.8590	0.302	0.0000	0.0000
2023/10/26	2032	02/05/2024		Bond Future	11.8315	82.7537	11.8686	82.5897	0.313	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.36 Put	Bond Future	7454.2000	7.4542	7586.3700	7.5864	1.773	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.36 Call	Bond Future	586.1600	0.5862	554.3400	0.5543	5.429	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.86 Put	Bond Future	5471.9000	5.4719	5587.3500	5.5874	2.110	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.86 Call	Bond Future	1018.3900	1.0184	969.8500	0.9699	4.766	0.0000	0.0000
2023/10/26	2032	02/05/2024	12.90 Call	Bond Future	5743.4000	5.7434	5614.8700	5.6149	2.238	0.0000	0.0000
2023/10/26	2032	02/05/2024	12.90 Put	Bond Future	1184.8700	1.1849	1220.3300	1.2203	2.993	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.59 Put	Bond Future	6507.9900	6.5080	6633.0000	6.6330	1.921	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.59 Call	Bond Future	761.3200	0.7613	722.3400	0.7223	5.120	0.0000	0.0000
2023/10/26	2032	02/05/2024	11.09 Put	Bond Future	4675.2500	4.6753	4781.3700	4.7814	2.270	0.0000	0.0000
2023/10/26	2032	02/05/2024	11.09 Call	Bond Future	1303.9300	1.3039	1246.0600	1.2461	4.438	0.0000	0.0000
2023/10/26	2032	02/05/2024	13.18 Call	Bond Future	6649.0800	6.6491	6513.8700	6.5139	2.034	0.0000	0.0000
2023/10/26	2032	02/05/2024	13.18 Put	Bond Future	951.2600	0.9513	980.0400	0.9800	3.025	0.0000	0.0000
2023/10/26	2032	02/05/2024	13.35 Call	Bond Future	7211.2600	7.2113	7072.5600	7.0726	1.923	0.0000	0.0000
2023/10/26	2032	02/05/2024	13.35 Put	Bond Future	832.5000	0.8325	857.7900	0.8578	3.038	0.0000	0.0000
2023/10/26	2032	02/05/2024	11.35 Put	Bond Future	3891.2600	3.8913	3985.7900	3.9858	2.429	0.0000	0.0000
2023/10/26	2032	02/05/2024	11.35 Call	Bond Future	1722.2000	1.7222	1652.7400	1.6527	4.033	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.65 Put	Bond Future	6270.5300	6.2705	6393.5200	6.3935	1.961	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.65 Call	Bond Future	813.3800	0.8134	772.3800	0.7724	5.041	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.55 Call	Bond Future	728.1300	0.7281	690.4600	0.6905	5.174	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.55 Put	Bond Future	6668.5000	6.6685	6794.8200	6.7948	1.894	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.56 Call	Bond Future	736.3100	0.7363	698.3200	0.6983	5.160	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.56 Put	Bond Future	6628.2100	6.6282	6754.2100	6.7542	1.901	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.54 Call	Bond Future	720.0100	0.7200	682.6700	0.6827	5.186	0.0000	0.0000
2023/10/26	2032	02/05/2024	10.54 Put	Bond Future	6708.9000	6.7089	6835.5500	6.8356	1.888	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.14 Call	Bond Future	1614.1400	1.6141	1553.4400	1.5534	3.761	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.14 Put	Bond Future	5216.0400	5.2160	5323.0100	5.3230	2.051	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.15 Call	Bond Future	1627.5800	1.6276	1566.5200	1.5665	3.752	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.15 Put	Bond Future	5183.8000	5.1838	5290.4100	5.2904	2.057	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.13 Call	Bond Future	1601.0600	1.6011	1540.7100	1.5407	3.769	0.0000	0.0000
2023/10/26	2032	01/08/2024	11.13 Put	Bond Future	5248.6700	5.2487	5355.9900	5.3560	2.045	0.0000	0.0000
2023/10/26	2032	01/08/2024		Bond Future	11.9505	84.6368	11.9893	84.4691	0.325	0.0000	0.0000
2023/10/26	2032	07/11/2024		Bond Future	12.0978	82.5114	12.1386	82.3399	0.338	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.48 Call	Bond Future	2142.4600	2.1425	2071.6200	2.0716	3.306	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.48 Put	Bond Future	4791.4600	4.7915	4892.1000	4.8921	2.100	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.49 Call	Bond Future	2159.7000	2.1597	2088.4900	2.0885	3.297	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	
2023/10/26	2032	07/11/2024	11.49 Put	Bond Future	4764.9500	4.7650	4865.2200	4.8652	2.104	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.47 Call	Bond Future	2125.3100	2.1253	2054.8300	2.0548	3.316	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.47 Put	Bond Future	4818.1000	4.8181	4919.1000	4.9191	2.096	0.0000	0.0000
2023/10/26	2032	07/11/2024	13.36 Call	Bond Future	6754.3500	6.7544	6625.6100	6.6256	1.906	0.0000	0.0000
2023/10/26	2032	07/11/2024	13.36 Put	Bond Future	1668.4000	1.6684	1711.1400	1.7111	2.562	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.64 Put	Bond Future	4380.0000	4.3800	4474.8300	4.4748	2.165	0.0000	0.0000
2023/10/26	2032	07/11/2024	11.64 Call	Bond Future	2427.6200	2.4276	2350.9700	2.3510	3.157	0.0000	0.0000
2023/10/26	2033	02/11/2023		Bond Future	116.7145	116.7145	116.3532	116.3532	0.310	0.0000	0.0000
2023/10/26	2033	01/02/2024		Bond Future	119.3191	119.3191	118.9494	118.9494	0.310	0.0000	0.0000
2023/10/26	2033	02/05/2024		Bond Future	120.5457	120.5457	120.1679	120.1679	0.313	0.0000	0.0000
2023/10/26	2033	01/08/2024		Bond Future	123.3167	123.3167	122.9301	122.9301	0.313	0.0000	0.0000
2023/10/26	2033	07/11/2024		Bond Future	124.8271	124.8271	124.4315	124.4315	0.317	0.0000	0.0000
2023/10/26	2037	02/11/2023		Bond Future	12.5967	76.1924	12.6003	76.1743	0.028	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.56 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.56 Put	Bond Future	5578.1400	5.5781	5596.2300	5.5962	0.324	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.57 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.57 Put	Bond Future	5521.4300	5.5214	5539.5200	5.5395	0.328	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.55 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/26	2037	02/11/2023	11.55 Put	Bond Future	5634.9100	5.6349	5652.9900	5.6530	0.321	0.0000	0.0000
2023/10/26	2037	02/11/2023	13.89 Call	Bond Future	6181.0000	6.1810	6162.8600	6.1629	0.293	0.0000	0.0000
2023/10/26	2037	02/11/2023	13.89 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2023/10/26	2037	02/11/2023	12.52 Put	Bond Future	814.2900	0.8143	788.1200	0.7881	3.214	0.0000	0.0000
2023/10/26	2037	02/11/2023	12.52 Call	Bond Future	421.5900	0.4216	377.3200	0.3773	10.501	0.0000	0.0000
2023/10/26	2037	02/11/2023	12.02 Put	Bond Future	3038.6400	3.0386	3053.0100	3.0530	0.473	0.0000	0.0000
2023/10/26	2037	02/11/2023	12.02 Call	Bond Future	9.2400	0.0092	5.5100	0.0055	40.368	0.0000	0.0000
2023/10/26	2037	01/02/2024	13.93 Call	Bond Future	6240.1800	6.2402	6216.6700	6.2167	0.377	0.0000	0.0000
2023/10/26	2037	01/02/2024	13.93 Put	Bond Future	562.1600	0.5622	557.3800	0.5574	0.850	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.93 Call	Bond Future	2762.6400	2.7626	2740.5900	2.7406	0.798	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.93 Put	Bond Future	1754.2600	1.7543	1750.9400	1.7509	0.189	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.09 Put	Bond Future	4145.9000	4.1459	4150.7100	4.1507	0.116	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.09 Call	Bond Future	853.4600	0.8535	839.5400	0.8395	1.631	0.0000	0.0000
2023/10/26	2037	01/02/2024		Bond Future	12.7266	73.6177	12.7303	73.5989	0.029	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.32 Call	Bond Future	1248.5400	1.2485	1231.8100	1.2318	1.340	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.32 Put	Bond Future	3326.8400	3.3268	3328.8400	3.3288	0.060	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.33 Call	Bond Future	1267.8500	1.2679	1251.0100	1.2510	1.328	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.33 Put	Bond Future	3294.0000	3.2940	3295.8900	3.2959	0.057	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.31 Call	Bond Future	1229.4100	1.2294	1212.8000	1.2128	1.351	0.0000	0.0000
2023/10/26	2037	01/02/2024	12.31 Put	Bond Future	3359.9100	3.3599	3362.0300	3.3620	0.063	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	
2023/10/26	2037	02/05/2024		Bond Future	12.8607	75.2596	12.8645	75.2405	0.030	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.44 Call	Bond Future	603.6200	0.6036	595.7800	0.5958	1.299	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.44 Put	Bond Future	8113.5600	8.1136	8124.8000	8.1248	0.139	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.45 Call	Bond Future	611.8700	0.6119	603.9700	0.6040	1.291	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.45 Put	Bond Future	8065.1100	8.0651	8076.2900	8.0763	0.139	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.43 Call	Bond Future	595.4400	0.5954	587.6800	0.5877	1.303	0.0000	0.0000
2023/10/26	2037	02/05/2024	11.43 Put	Bond Future	8162.1300	8.1621	8173.4500	8.1735	0.139	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.10 Call	Bond Future	1733.3000	1.7333	1721.4200	1.7214	0.685	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.10 Put	Bond Future	6264.1000	6.2641	6271.6800	6.2717	0.121	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.11 Call	Bond Future	1748.3700	1.7484	1736.4300	1.7364	0.683	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.11 Put	Bond Future	6226.4500	6.2265	6233.9700	6.2340	0.121	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.09 Call	Bond Future	1718.5500	1.7186	1706.7200	1.7067	0.688	0.0000	0.0000
2023/10/26	2037	01/08/2024	12.09 Put	Bond Future	6302.1200	6.3021	6309.7500	6.3098	0.121	0.0000	0.0000
2023/10/26	2037	01/08/2024		Bond Future	12.9975	72.7159	13.0016	72.6964	0.031	0.0000	0.0000
2023/10/26	2037	01/08/2024	13.82 Call	Bond Future	5985.0200	5.9850	5965.5900	5.9656	0.325	0.0000	0.0000
2023/10/26	2037	01/08/2024	13.82 Put	Bond Future	2167.5900	2.1676	2167.6200	2.1676	0.001	0.0000	0.0000
2023/10/26	2037	01/08/2024	13.17 Call	Bond Future	4065.8800	4.0659	4048.5200	4.0485	0.427	0.0000	0.0000
2023/10/26	2037	01/08/2024	13.17 Put	Bond Future	3239.8900	3.2399	3241.9900	3.2420	0.065	0.0000	0.0000
2023/10/26	2037	07/11/2024		Bond Future	13.1497	74.4698	13.1538	74.4501	0.032	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.58 Call	Bond Future	2683.0200	2.6830	2669.9200	2.6699	0.488	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.58 Put	Bond Future	5456.4600	5.4565	5463.0600	5.4631	0.121	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.59 Call	Bond Future	2703.3500	2.7034	2690.2000	2.6902	0.486	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.59 Put	Bond Future	5426.7800	5.4268	5433.3300	5.4333	0.121	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.57 Call	Bond Future	2663.0600	2.6631	2650.0100	2.6500	0.490	0.0000	0.0000
2023/10/26	2037	07/11/2024	12.57 Put	Bond Future	5486.5500	5.4866	5493.2000	5.4932	0.121	0.0000	0.0000
2023/10/26	2038	02/11/2023		Bond Future	125.3019	125.3019	125.8272	125.8272	0.419	0.0000	0.0000
2023/10/26	2038	01/02/2024		Bond Future	126.0767	126.0767	126.6134	126.6134	0.426	0.0000	0.0000
2023/10/26	2038	02/05/2024		Bond Future	128.9193	128.9193	129.4681	129.4681	0.426	0.0000	0.0000
2023/10/26	2038	01/08/2024		Bond Future	129.8155	129.8155	130.3771	130.3771	0.433	0.0000	0.0000
2023/10/26	2038	07/11/2024		Bond Future	132.9826	132.9826	133.5582	133.5582	0.433	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.50 Put	Bond Future	7727.1500	7.7272	7665.5400	7.6655	0.797	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.10 Put	Bond Future	4111.7100	4.1117	4049.5000	4.0495	1.513	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.10 Call	Bond Future	1.4200	0.0014	0.8200	0.0008	42.254	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.97 Call	Bond Future	1055.8700	1.0559	1061.0300	1.0610	0.489	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.97 Put	Bond Future	349.9700	0.3500	293.5200	0.2935	16.130	0.0000	0.0000
2023/10/26	2040	02/11/2023	13.10 Call	Bond Future	1564.3500	1.5644	1586.7100	1.5867	1.429	0.0000	0.0000
2023/10/26	2040	02/11/2023	13.10 Put	Bond Future	179.2200	0.1792	139.9700	0.1400	21.900	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	
2023/10/26	2040	02/11/2023	13.90 Call	Bond Future	5352.5000	5.3525	5413.7600	5.4138	1.145	0.0000	0.0000
2023/10/26	2040	02/11/2023	13.90 Put	Bond Future	0.5600	0.0006	0.2100	0.0002	62.500	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.59 Put	Bond Future	7168.2500	7.1683	7106.6400	7.1066	0.859	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.60 Put	Bond Future	7106.5200	7.1065	7044.9100	7.0449	0.867	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.58 Put	Bond Future	7230.0600	7.2301	7168.4500	7.1685	0.852	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.80 Put	Bond Future	5886.9500	5.8870	5825.3300	5.8253	1.047	0.0000	0.0000
2023/10/26	2040	02/11/2023	11.80 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.60 Put	Bond Future	1462.1800	1.4622	1384.8900	1.3849	5.286	0.0000	0.0000
2023/10/26	2040	02/11/2023	12.60 Call	Bond Future	178.6700	0.1787	162.9900	0.1630	8.776	0.0000	0.0000
2023/10/26	2040	02/11/2023	13.64 Call	Bond Future	4106.5000	4.1065	4165.7300	4.1657	1.442	0.0000	0.0000
2023/10/26	2040	02/11/2023	13.64 Put	Bond Future	4.7700	0.0048	2.3900	0.0024	49.895	0.0000	0.0000
2023/10/26	2040	02/11/2023		Bond Future	12.8369	76.4640	12.8254	76.5257	0.090	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.34 Call	Bond Future	913.9400	0.9139	922.3600	0.9224	0.921	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.34 Put	Bond Future	4339.0000	4.3390	4284.7000	4.2847	1.251	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.35 Call	Bond Future	930.2100	0.9302	938.7900	0.9388	0.922	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.35 Put	Bond Future	4298.9000	4.2989	4244.7600	4.2448	1.259	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.33 Call	Bond Future	897.9900	0.8980	906.2500	0.9063	0.920	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.33 Put	Bond Future	4379.4800	4.3795	4325.0200	4.3250	1.244	0.0000	0.0000
2023/10/26	2040	01/02/2024		Bond Future	12.9694	73.6450	12.9575	73.7077	0.092	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.30 Put	Bond Future	4502.0000	4.5020	4447.0800	4.4471	1.220	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.30 Call	Bond Future	850.8300	0.8508	858.6300	0.8586	0.917	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.90 Put	Bond Future	2479.4900	2.4795	2436.0600	2.4361	1.752	0.0000	0.0000
2023/10/26	2040	01/02/2024	12.90 Call	Bond Future	2113.8000	2.1138	2133.0900	2.1331	0.913	0.0000	0.0000
2023/10/26	2040	01/02/2024	13.90 Call	Bond Future	5461.7000	5.4617	5501.5700	5.5016	0.730	0.0000	0.0000
2023/10/26	2040	01/02/2024	13.90 Put	Bond Future	823.4200	0.8234	800.5700	0.8006	2.775	0.0000	0.0000
2023/10/26	2040	02/05/2024		Bond Future	13.1055	75.2875	13.0931	75.3517	0.095	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.61 Call	Bond Future	573.9100	0.5739	579.1600	0.5792	0.915	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.61 Put	Bond Future	8980.2800	8.9803	8921.3600	8.9214	0.656	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.62 Call	Bond Future	582.0100	0.5820	587.3500	0.5874	0.918	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.62 Put	Bond Future	8927.2700	8.9273	8868.4400	8.8684	0.659	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.60 Call	Bond Future	565.8900	0.5659	571.0700	0.5711	0.915	0.0000	0.0000
2023/10/26	2040	02/05/2024	11.60 Put	Bond Future	9033.4500	9.0335	8974.4600	8.9745	0.653	0.0000	0.0000
2023/10/26	2040	01/08/2024	12.33 Call	Bond Future	1819.1600	1.8192	1834.7300	1.8347	0.856	0.0000	0.0000
2023/10/26	2040	01/08/2024	12.33 Put	Bond Future	6695.8700	6.6959	6645.7400	6.6457	0.749	0.0000	0.0000
2023/10/26	2040	01/08/2024	12.34 Call	Bond Future	1834.7500	1.8348	1850.4400	1.8504	0.855	0.0000	0.0000
2023/10/26	2040	01/08/2024	12.34 Put	Bond Future	6655.4000	6.6554	6605.3900	6.6054	0.751	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	
2023/10/26	2040	01/08/2024	12.32 Call	Bond Future	1803.6600	1.8037	1819.1100	1.8191	0.857	0.0000	0.0000
2023/10/26	2040	01/08/2024	12.32 Put	Bond Future	6736.5000	6.7365	6686.2500	6.6863	0.746	0.0000	0.0000
2023/10/26	2040	01/08/2024		Bond Future	13.2446	72.4940	13.2317	72.5597	0.098	0.0000	0.0000
2023/10/26	2040	07/11/2024		Bond Future	13.3983	74.2423	13.3847	74.3098	0.101	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.85 Call	Bond Future	3003.7600	3.0038	3027.0400	3.0270	0.775	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.85 Put	Bond Future	5812.2400	5.8122	5767.9800	5.7680	0.761	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.86 Call	Bond Future	3025.0800	3.0251	3048.4800	3.0485	0.774	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.86 Put	Bond Future	5780.8100	5.7808	5736.6700	5.7367	0.764	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.84 Call	Bond Future	2982.2300	2.9822	3005.3800	3.0054	0.776	0.0000	0.0000
2023/10/26	2040	07/11/2024	12.84 Put	Bond Future	5843.5200	5.8435	5799.1300	5.7991	0.760	0.0000	0.0000
2023/10/26	2044	02/11/2023	12.00 Put	Bond Future	5176.0800	5.1761	5168.3000	5.1683	0.150	0.0000	0.0000
2023/10/26	2044	02/11/2023	12.00 Call	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2023/10/26	2044	02/11/2023	12.75 Call	Bond Future	278.4100	0.2784	246.4900	0.2465	11.465	0.0000	0.0000
2023/10/26	2044	02/11/2023	12.75 Put	Bond Future	1173.8400	1.1738	1134.2000	1.1342	3.377	0.0000	0.0000
2023/10/26	2044	02/11/2023	13.00 Call	Bond Future	886.4300	0.8864	851.4000	0.8514	3.952	0.0000	0.0000
2023/10/26	2044	02/11/2023	13.00 Put	Bond Future	445.2700	0.4453	402.5200	0.4025	9.601	0.0000	0.0000
2023/10/26	2044	02/11/2023		Bond Future	12.9166	72.6261	12.9151	72.6338	0.011	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.56 Put	Bond Future	7891.5700	7.8916	7883.8500	7.8839	0.098	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.57 Put	Bond Future	7828.0700	7.8281	7820.3500	7.8204	0.099	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	2044	02/11/2023	11.55 Put	Bond Future	7955.1600	7.9552	7947.4400	7.9474	0.097	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.28 Call	Bond Future	714.5600	0.7146	707.9900	0.7080	0.919	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.28 Put	Bond Future	4917.4900	4.9175	4903.2900	4.9033	0.289	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.29 Call	Bond Future	728.3600	0.7284	721.7400	0.7217	0.909	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.29 Put	Bond Future	4873.6600	4.8737	4859.4100	4.8594	0.292	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.27 Call	Bond Future	700.8300	0.7008	694.3000	0.6943	0.932	0.0000	0.0000
2023/10/26	2044	01/02/2024	12.27 Put	Bond Future	4961.4700	4.9615	4947.3100	4.9473	0.285	0.0000	0.0000
2023/10/26	2044	01/02/2024		Bond Future	13.0455	69.8475	13.0441	69.8551	0.011	0.0000	0.0000
2023/10/26	2044	01/02/2024	13.25 Call	Bond Future	2913.1200	2.9131	2905.9100	2.9059	0.248	0.0000	0.0000
2023/10/26	2044	01/02/2024	13.25 Put	Bond Future	1858.6600	1.8587	1843.8200	1.8438	0.798	0.0000	0.0000
2023/10/26	2044	02/05/2024		Bond Future	13.1776	71.4053	13.1761	71.4132	0.012	0.0000	0.0000
2023/10/26	2044	02/05/2024	11.66 Call	Bond Future	544.9600	0.5450	541.6100	0.5416	0.615	0.0000	0.0000
2023/10/26	2044	02/05/2024	11.66 Put	Bond Future	9150.0000	9.1500	9138.7300	9.1387	0.123	0.0000	0.0000
2023/10/26	2044	02/05/2024	11.67 Call	Bond Future	552.8700	0.5529	549.4900	0.5495	0.611	0.0000	0.0000
2023/10/26	2044	02/05/2024	11.67 Put	Bond Future	9095.4700	9.0955	9084.1700	9.0842	0.124	0.0000	0.0000
2023/10/26	2044	02/05/2024	11.65 Call	Bond Future	537.1400	0.5371	533.8100	0.5338	0.620	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	
2023/10/26	2044	02/05/2024	11.65 Put	Bond Future	9204.7000	9.2047	9193.4500	9.1935	0.122	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.29 Call	Bond Future	1646.3000	1.6463	1643.0900	1.6431	0.195	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.29 Put	Bond Future	7152.0800	7.1521	7140.7500	7.1408	0.158	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.30 Call	Bond Future	1661.0000	1.6610	1657.7900	1.6578	0.193	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.30 Put	Bond Future	7109.3700	7.1094	7098.0400	7.0980	0.159	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.28 Call	Bond Future	1631.4900	1.6315	1628.2800	1.6283	0.197	0.0000	0.0000
2023/10/26	2044	01/08/2024	12.28 Put	Bond Future	7194.7400	7.1947	7183.4100	7.1834	0.157	0.0000	0.0000
2023/10/26	2044	01/08/2024		Bond Future	13.3124	68.6487	13.3108	68.6568	0.012	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.91 Call	Bond Future	2958.4900	2.9585	2956.7300	2.9567	0.059	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.91 Put	Bond Future	5781.4500	5.7815	5771.1800	5.7712	0.178	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.92 Call	Bond Future	2979.9400	2.9799	2978.1900	2.9782	0.059	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.92 Put	Bond Future	5749.9000	5.7499	5739.6400	5.7396	0.178	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.90 Call	Bond Future	2937.1100	2.9371	2935.3400	2.9353	0.060	0.0000	0.0000
2023/10/26	2044	07/11/2024	12.90 Put	Bond Future	5813.1400	5.8131	5802.8600	5.8029	0.177	0.0000	0.0000
2023/10/26	2044	07/11/2024		Bond Future	13.4608	70.3041	13.4591	70.3126	0.013	0.0000	0.0000
2023/10/26	2046	02/11/2023		Bond Future	106.6130	106.6130	106.3906	106.3906	0.209	0.0000	0.0000
2023/10/26	2046	01/02/2024		Bond Future	108.9923	108.9923	108.7646	108.7646	0.209	0.0000	0.0000
2023/10/26	2046	02/05/2024		Bond Future	109.3007	109.3007	109.0681	109.0681	0.213	0.0000	0.0000
2023/10/26	2046	01/08/2024		Bond Future	111.8131	111.8131	111.5751	111.5751	0.213	0.0000	0.0000
2023/10/26	2046	07/11/2024		Bond Future	112.3399	112.3399	112.0963	112.0963	0.217	0.0000	0.0000
2023/10/26	2050	02/11/2023		Bond Future	107.9144	107.9144	107.4870	107.4870	0.396	0.0000	0.0000
2023/10/26	2050	01/02/2024		Bond Future	108.0691	108.0691	107.6317	107.6317	0.405	0.0000	0.0000
2023/10/26	2050	02/05/2024		Bond Future	110.5058	110.5058	110.0585	110.0585	0.405	0.0000	0.0000
2023/10/26	2050	01/08/2024		Bond Future	110.7420	110.7420	110.2846	110.2846	0.413	0.0000	0.0000
2023/10/26	2050	07/11/2024		Bond Future	113.4435	113.4435	112.9753	112.9753	0.413	0.0000	0.0000
2023/10/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	AL37	02/11/2023		Index Future	899.0770	899.0770	897.8590	897.8590	0.135	0.0000	0.0000
2023/10/26	AL37	01/02/2024		Index Future	918.9190	918.9190	917.6700	917.6700	0.136	0.0000	0.0000
2023/10/26	AL37	02/05/2024		Index Future	939.4200	939.4200	938.1450	938.1450	0.136	0.0000	0.0000
2023/10/26	AL37	01/08/2024		Index Future	960.8020	960.8020	959.4980	959.4980	0.136	0.0000	0.0000
2023/10/26	AL37	07/11/2024		Index Future	984.0340	984.0340	982.7010	982.7010	0.135	0.0000	0.0000
2023/10/26	AL7T	02/11/2023		Index Future	1010.6320	1010.6320	1009.2450	1009.2450	0.137	0.0000	0.0000
2023/10/26	AL7T	01/02/2024		Index Future	1032.9350	1032.9350	1031.5140	1031.5140	0.138	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
2023/10/26	AL7T	02/05/2024	Index Future	1055.9800	1055.9800	1054.5290	1054.5290	0.137	0.0000	0.0000
2023/10/26	AL7T	01/08/2024	Index Future	1080.0140	1080.0140	1078.5310	1078.5310	0.137	0.0000	0.0000
2023/10/26	AL7T	07/11/2024	Index Future	1106.1290	1106.1290	1104.6130	1104.6130	0.137	0.0000	0.0000
2023/10/26	ALBI	02/11/2023	Index Future	884.1450	884.1450	883.4870	883.4870	0.074	0.0000	0.0000
2023/10/26	ALBI	01/02/2024	Index Future	903.6570	903.6570	902.9820	902.9820	0.075	0.0000	0.0000
2023/10/26	ALBI	02/05/2024	Index Future	923.8180	923.8180	923.1290	923.1290	0.075	0.0000	0.0000
2023/10/26	ALBI	01/08/2024	Index Future	944.8450	944.8450	944.1400	944.1400	0.075	0.0000	0.0000
2023/10/26	ALBI	07/11/2024	Index Future	967.6910	967.6910	966.9720	966.9720	0.074	0.0000	0.0000
2023/10/26	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C197	07/12/2023	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/26	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	C253	31/03/2053	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	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
2023/10/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/26	ES33	02/11/2023		Bond Future	13.0446	70.7981	13.0478	70.7845	0.024	0.0000
2023/10/26	ES33	01/02/2024		Bond Future	13.2091	72.3780	13.2125	72.3639	0.026	0.0000
2023/10/26	ES33	02/05/2024		Bond Future	13.3753	70.2105	13.3788	70.1961	0.026	0.0000
2023/10/26	ES33	01/08/2024		Bond Future	13.5416	71.8241	13.5453	71.8094	0.027	0.0000
2023/10/26	ES33	07/11/2024		Bond Future	13.7449	69.7700	13.7487	69.7552	0.028	0.0000
2023/10/26	ES42	02/11/2023		Bond Future	13.5083	66.5351	13.4966	66.5914	0.087	0.0000
2023/10/26	ES42	01/02/2024		Bond Future	13.6577	68.0199	13.6456	68.0773	0.089	0.0000
2023/10/26	ES42	02/05/2024		Bond Future	13.8141	65.2909	13.8015	65.3497	0.092	0.0000
2023/10/26	ES42	01/08/2024		Bond Future	13.9675	66.7912	13.9543	66.8514	0.095	0.0000
2023/10/26	ES42	07/11/2024		Bond Future	14.1505	64.1499	14.1367	64.2117	0.098	0.0000
2023/10/26	GOVI	02/11/2023		GOVI	871.2830	871.2830	870.5860	870.5860	0.080	0.0000
2023/10/26	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/26	GOVI	02/11/2023	885.81 Put	GOVI	145270.0000	14.5270	152240.0000	15.2240	4.798	0.0000
2023/10/26	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/26	GOVI	02/11/2023	885.82 Put	GOVI	145370.0000	14.5370	152340.0000	15.2340	4.795	0.0000
2023/10/26	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/26	GOVI	02/11/2023	885.80 Put	GOVI	145170.0000	14.5170	152140.0000	15.2140	4.801	0.0000
2023/10/26	GOVI	01/02/2024	879.99 Call	GOVI	105210.0000	10.5210	98060.0000	9.8060	6.796	0.0000
2023/10/26	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/26	GOVI	01/02/2024	880.00 Call	GOVI	105110.0000	10.5110	97960.0000	9.7960	6.802	0.0000
2023/10/26	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/26	GOVI	01/02/2024	879.98 Call	GOVI	105310.0000	10.5310	98160.0000	9.8160	6.789	0.0000
2023/10/26	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/26	GOVI	01/02/2024		GOVI	890.5110	890.5110	889.7960	889.7960	0.080	0.0000	0.0000
2023/10/26	GOVI	02/05/2024		GOVI	910.3790	910.3790	909.6490	909.6490	0.080	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.98 Put	GOVI	406010.0000	40.6010	413310.0000	41.3310	1.798	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.99 Put	GOVI	406110.0000	40.6110	413410.0000	41.3410	1.798	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	02/05/2024	950.97 Put	GOVI	405910.0000	40.5910	413210.0000	41.3210	1.798	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.38 Put	GOVI	122810.0000	12.2810	130270.0000	13.0270	6.074	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.39 Put	GOVI	122910.0000	12.2910	130370.0000	13.0370	6.069	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	01/08/2024	943.37 Put	GOVI	122710.0000	12.2710	130170.0000	13.0170	6.079	0.0000	0.0000
2023/10/26	GOVI	01/08/2024		GOVI	931.0990	931.0990	930.3530	930.3530	0.080	0.0000	0.0000
2023/10/26	GOVI	07/11/2024		GOVI	953.6140	953.6140	952.8520	952.8520	0.080	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.79 Call	GOVI	48240.0000	4.8240	40620.0000	4.0620	15.796	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.80 Call	GOVI	48140.0000	4.8140	40520.0000	4.0520	15.829	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.78 Call	GOVI	48340.0000	4.8340	40720.0000	4.0720	15.763	0.0000	0.0000
2023/10/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/26	IGOV	02/11/2023		Index Future	325.4520	325.4520	325.4570	325.4570	0.002	0.0000	0.0000
2023/10/26	IGOV	01/02/2024		Index Future	332.7150	332.7150	332.7190	332.7190	0.001	0.0000	0.0000
2023/10/26	IGOV	02/05/2024		Index Future	340.2170	340.2170	340.2220	340.2220	0.001	0.0000	0.0000
2023/10/26	IGOV	01/08/2024		Index Future	348.0370	348.0370	348.0430	348.0430	0.002	0.0000	0.0000
2023/10/26	IGOV	07/11/2024		Index Future	356.5340	356.5340	356.5410	356.5410	0.002	0.0000	0.0000
2023/10/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/26	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/26	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/26	JBAF	15/11/2023		Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000
2023/10/26	JBAF	20/12/2023		Jibar Tradeable Future	8.4700	91.5300	8.4700	91.5300	0.000	0.0000	0.0000
2023/10/26	JBAF	17/01/2024		Jibar Tradeable Future	8.4800	91.5200	8.4700	91.5300	0.118	0.0000	0.0000
2023/10/26	JBAF	21/02/2024		Jibar Tradeable Future	8.5200	91.4800	8.5000	91.5000	0.235	0.0000	0.0000
2023/10/26	JBAF	20/03/2024		Jibar Tradeable Future	8.5200	91.4800	8.5000	91.5000	0.235	0.0000	0.0000
2023/10/26	JBAF	17/04/2024		Jibar Tradeable Future	8.5100	91.4900	8.4800	91.5200	0.353	0.0000	0.0000
2023/10/26	JBAF	19/06/2024		Jibar Tradeable Future	8.4400	91.5600	8.4300	91.5700	0.118	0.0000	0.0000
2023/10/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3800	91.6200	8.3600	91.6400	0.239	0.0000	0.0000
2023/10/26	JBAF	18/12/2024		Jibar Tradeable Future	8.2500	91.7500	8.2400	91.7600	0.121	0.0000	0.0000
2023/10/26	JBAF	19/03/2025		Jibar Tradeable Future	8.2100	91.7900	8.2000	91.8000	0.122	0.0000	0.0000
2023/10/26	JBAF	18/06/2025		Jibar Tradeable Future	8.1000	91.9000	8.1300	91.8700	0.370	0.0000	0.0000
2023/10/26	JBAF	17/09/2025		Jibar Tradeable Future	8.0900	91.9100	8.1200	91.8800	0.371	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.70 Put	Bond Future	2946.0500	2.9461	2985.4900	2.9855	1.339	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.70 Call	Bond Future	10.1700	0.0102	5.8100	0.0058	42.871	0.0000	0.0000
2023/10/26	R035	02/11/2023	13.59 Call	Bond Future	6449.4800	6.4495	6405.6700	6.4057	0.679	0.0000	0.0000
2023/10/26	R035	02/11/2023	13.59 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	R035	02/11/2023	12.24 Put	Bond Future	636.2500	0.6363	621.2400	0.6212	2.359	0.0000	0.0000
2023/10/26	R035	02/11/2023	12.24 Call	Bond Future	549.0000	0.5490	490.1900	0.4902	10.712	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.74 Put	Bond Future	2735.4700	2.7355	2773.1000	2.7731	1.376	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.74 Call	Bond Future	15.4900	0.0155	9.3200	0.0093	39.832	0.0000	0.0000
2023/10/26	R035	02/11/2023		Bond Future	12.2570	81.2279	12.2655	81.1841	0.070	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.42 Call	Bond Future	0.3100	0.0003	0.1100	0.0001	64.516	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.42 Put	Bond Future	4470.0000	4.4700	4513.6000	4.5136	0.975	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.43 Call	Bond Future	0.3500	0.0004	0.1300	0.0001	62.857	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.43 Put	Bond Future	4414.5700	4.4146	4458.1500	4.4582	0.987	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.41 Call	Bond Future	0.2700	0.0003	0.1000	0.0001	62.963	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.41 Put	Bond Future	4525.4700	4.5255	4569.1000	4.5691	0.964	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/26	R035	02/11/2023	10.62 Put	Bond Future	9078.1000	9.0781	9121.9000	9.1219	0.482	0.0000	0.0000
2023/10/26	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.12 Put	Bond Future	6157.7800	6.1578	6201.5800	6.2016	0.711	0.0000	0.0000
2023/10/26	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R035	02/11/2023	12.85 Call	Bond Future	2983.8300	2.9838	2934.9100	2.9349	1.640	0.0000	0.0000
2023/10/26	R035	02/11/2023	12.85 Put	Bond Future	18.1100	0.0181	12.9900	0.0130	28.272	0.0000	0.0000
2023/10/26	R035	01/02/2024	10.62 Put	Bond Future	9741.7600	9.7418	9783.0000	9.7830	0.423	0.0000	0.0000
2023/10/26	R035	01/02/2024	10.62 Call	Bond Future	76.3800	0.0764	72.5800	0.0726	4.975	0.0000	0.0000
2023/10/26	R035	01/02/2024	11.12 Put	Bond Future	7025.0800	7.0251	7060.7900	7.0608	0.508	0.0000	0.0000
2023/10/26	R035	01/02/2024	11.12 Call	Bond Future	250.0000	0.2500	240.6700	0.2407	3.732	0.0000	0.0000
2023/10/26	R035	01/02/2024	13.46 Call	Bond Future	5808.6800	5.8087	5763.5700	5.7636	0.777	0.0000	0.0000
2023/10/26	R035	01/02/2024	13.46 Put	Bond Future	670.9700	0.6710	670.9000	0.6709	0.010	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.19 Call	Bond Future	1707.0900	1.7071	1676.5800	1.6766	1.787	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.19 Put	Bond Future	2722.5300	2.7225	2737.0600	2.7371	0.534	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.20 Call	Bond Future	1730.7600	1.7308	1700.0500	1.7001	1.774	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.20 Put	Bond Future	2694.9700	2.6950	2709.3000	2.7093	0.532	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.18 Call	Bond Future	1683.7700	1.6838	1653.4600	1.6535	1.800	0.0000	0.0000
2023/10/26	R035	01/02/2024	12.18 Put	Bond Future	2750.5000	2.7505	2765.2300	2.7652	0.536	0.0000	0.0000
2023/10/26	R035	01/02/2024		Bond Future	12.3899	83.0205	12.3988	82.9754	0.072	0.0000	0.0000
2023/10/26	R035	02/05/2024		Bond Future	12.5162	80.3597	12.5255	80.3138	0.074	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.20 Call	Bond Future	682.3700	0.6824	669.0100	0.6690	1.958	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.20 Put	Bond Future	7579.4800	7.5795	7612.0400	7.6120	0.430	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.21 Call	Bond Future	691.4300	0.6914	677.9600	0.6780	1.948	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.21 Put	Bond Future	7533.0300	7.5330	7565.4800	7.5655	0.431	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.19 Call	Bond Future	673.3900	0.6734	660.1500	0.6602	1.966	0.0000	0.0000
2023/10/26	R035	02/05/2024	11.19 Put	Bond Future	7626.0700	7.6261	7658.7500	7.6588	0.429	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.80 Call	Bond Future	1776.4100	1.7764	1755.3000	1.7553	1.188	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.80 Put	Bond Future	6002.8700	6.0029	6028.6900	6.0287	0.430	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.81 Call	Bond Future	1793.7500	1.7938	1772.5200	1.7725	1.184	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.81 Put	Bond Future	5968.0900	5.9681	5993.7900	5.9938	0.431	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.79 Call	Bond Future	1759.1700	1.7592	1738.1900	1.7382	1.193	0.0000	0.0000
2023/10/26	R035	01/08/2024	11.79 Put	Bond Future	6037.7900	6.0378	6063.7400	6.0637	0.430	0.0000	0.0000
2023/10/26	R035	01/08/2024		Bond Future	12.6407	82.1884	12.6504	82.1415	0.077	0.0000	0.0000
2023/10/26	R035	07/11/2024		Bond Future	12.7965	79.6542	12.8066	79.6064	0.079	0.0000	0.0000
2023/10/26	R035	07/11/2024	12.18 Call	Bond Future	2395.6900	2.3957	2372.2100	2.3722	0.980	0.0000	0.0000
2023/10/26	R035	07/11/2024	12.18 Put	Bond Future	5395.0300	5.3950	5419.3900	5.4194	0.452	0.0000	0.0000
2023/10/26	R035	07/11/2024	12.19 Call	Bond Future	2415.1900	2.4152	2391.5900	2.3916	0.977	0.0000	0.0000
2023/10/26	R035	07/11/2024	12.19 Put	Bond Future	5364.6100	5.3646	5388.8500	5.3889	0.452	0.0000	0.0000
2023/10/26	R035	07/11/2024	12.17 Call	Bond Future	2376.6000	2.3766	2353.2200	2.3532	0.984	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	
2023/10/26	R035	07/11/2024	12.17 Put	Bond Future	5425.9000	5.4259	5450.3600	5.4504	0.451	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.82 Call	Bond Future	749.2800	0.7493	700.0000	0.7000	6.577	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.82 Put	Bond Future	931.6800	0.9317	872.6300	0.8726	6.338	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.83 Call	Bond Future	782.8700	0.7829	733.5400	0.7335	6.301	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.83 Put	Bond Future	895.7300	0.8957	836.6300	0.8366	6.598	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.81 Call	Bond Future	716.5700	0.7166	667.3900	0.6674	6.863	0.0000	0.0000
2023/10/26	R053	02/11/2023	12.81 Put	Bond Future	968.6000	0.9686	909.6500	0.9097	6.086	0.0000	0.0000
2023/10/26	R053	02/11/2023		Bond Future	12.8463	91.9153	12.8449	91.9251	0.011	0.0000	0.0000
2023/10/26	R053	01/02/2024		Bond Future	12.9717	93.9437	12.9703	93.9534	0.011	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.93 Call	Bond Future	2897.3900	2.8974	2886.8700	2.8869	0.363	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.93 Put	Bond Future	3181.9600	3.1820	3161.7700	3.1618	0.635	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.94 Call	Bond Future	2932.9200	2.9329	2922.4300	2.9224	0.358	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.94 Put	Bond Future	3149.0600	3.1491	3128.9000	3.1289	0.640	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.92 Call	Bond Future	2862.0500	2.8621	2851.5200	2.8515	0.368	0.0000	0.0000
2023/10/26	R053	01/02/2024	12.92 Put	Bond Future	3215.1400	3.2151	3194.9400	3.1949	0.628	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.03 Call	Bond Future	3964.1600	3.9642	3958.1900	3.9582	0.151	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.03 Put	Bond Future	4433.8700	4.4339	4417.8800	4.4179	0.361	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.04 Call	Bond Future	3999.3500	3.9994	3993.4000	3.9934	0.149	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.04 Put	Bond Future	4401.6400	4.4016	4385.6700	4.3857	0.363	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.02 Call	Bond Future	3929.0900	3.9291	3923.1100	3.9231	0.152	0.0000	0.0000
2023/10/26	R053	02/05/2024	13.02 Put	Bond Future	4466.3200	4.4663	4450.3200	4.4503	0.358	0.0000	0.0000
2023/10/26	R053	02/05/2024		Bond Future	13.1000	90.1741	13.0985	90.1841	0.011	0.0000	0.0000
2023/10/26	R053	01/08/2024		Bond Future	13.2266	92.2260	13.2250	92.2363	0.012	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.14 Call	Bond Future	4748.3400	4.7483	4744.6500	4.7447	0.078	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.14 Put	Bond Future	5320.0600	5.3201	5306.0700	5.3061	0.263	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.15 Call	Bond Future	4782.4600	4.7825	4778.7900	4.7788	0.077	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.15 Put	Bond Future	5287.8200	5.2878	5273.8500	5.2739	0.264	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.13 Call	Bond Future	4714.3100	4.7143	4710.6000	4.7106	0.079	0.0000	0.0000
2023/10/26	R053	01/08/2024	13.13 Put	Bond Future	5352.4900	5.3525	5338.4800	5.3385	0.262	0.0000	0.0000
2023/10/26	R053	07/11/2024		Bond Future	13.3765	88.5774	13.3749	88.5882	0.013	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.80 Call	Bond Future	3923.8800	3.9239	3921.3000	3.9213	0.066	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.80 Put	Bond Future	7779.1100	7.7791	7765.6800	7.7657	0.173	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.81 Call	Bond Future	3951.6700	3.9517	3949.1000	3.9491	0.065	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.81 Put	Bond Future	7737.3400	7.7373	7723.9200	7.7239	0.173	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.79 Call	Bond Future	3896.1900	3.8962	3893.6000	3.8936	0.066	0.0000	0.0000
2023/10/26	R053	07/11/2024	12.79 Put	Bond Future	7821.0700	7.8211	7807.6300	7.8076	0.172	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.39 Call	Bond Future	318.7900	0.3188	242.9100	0.2429	23.803	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	
2023/10/26	R186	02/11/2023	9.39 Put	Bond Future	169.7100	0.1697	201.1700	0.2012	18.538	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.40 Call	Bond Future	336.1600	0.3362	258.4000	0.2584	23.132	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.40 Put	Bond Future	160.0600	0.1601	189.6400	0.1896	18.481	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.38 Call	Bond Future	301.9400	0.3019	227.9900	0.2280	24.492	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.38 Put	Bond Future	179.8900	0.1799	213.2800	0.2133	18.561	0.0000	0.0000
2023/10/26	R186	02/11/2023		Bond Future	9.3349	107.0579	9.3746	106.9505	0.425	0.0000	0.0000
2023/10/26	R186	02/11/2023	10.42 Call	Bond Future	2886.1200	2.8861	2778.7700	2.7788	3.720	0.0000	0.0000
2023/10/26	R186	02/11/2023	10.42 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.15 Put	Bond Future	551.6200	0.5516	636.1100	0.6361	15.317	0.0000	0.0000
2023/10/26	R186	02/11/2023	9.15 Call	Bond Future	49.4800	0.0495	26.6300	0.0266	46.180	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.51 Call	Bond Future	1049.6600	1.0497	983.9100	0.9839	6.264	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.51 Put	Bond Future	701.8400	0.7018	746.1500	0.7462	6.313	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.52 Call	Bond Future	1064.7800	1.0648	998.5400	0.9985	6.221	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.52 Put	Bond Future	691.9400	0.6919	735.7600	0.7358	6.333	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.50 Call	Bond Future	1034.8600	1.0349	969.6100	0.9696	6.305	0.0000	0.0000
2023/10/26	R186	01/02/2024	9.50 Put	Bond Future	712.0700	0.7121	756.8800	0.7569	6.293	0.0000	0.0000
2023/10/26	R186	01/02/2024		Bond Future	9.3713	104.1107	9.4151	104.0007	0.468	0.0000	0.0000
2023/10/26	R186	02/05/2024		Bond Future	9.4039	106.4331	9.4524	106.3207	0.516	0.0000	0.0000
2023/10/26	R186	02/05/2024	10.40 Call	Bond Future	2743.5500	2.7436	2655.7800	2.6558	3.199	0.0000	0.0000
2023/10/26	R186	02/05/2024	10.40 Put	Bond Future	469.1800	0.4692	493.8000	0.4938	5.247	0.0000	0.0000
2023/10/26	R186	02/05/2024	9.73 Put	Bond Future	845.6900	0.8457	887.8100	0.8878	4.981	0.0000	0.0000
2023/10/26	R186	02/05/2024	9.73 Call	Bond Future	1597.4600	1.5975	1527.1900	1.5272	4.399	0.0000	0.0000
2023/10/26	R186	02/05/2024	8.00 Call	Bond Future	130.1700	0.1302	117.5300	0.1175	9.710	0.0000	0.0000
2023/10/26	R186	02/05/2024	8.00 Put	Bond Future	3448.2100	3.4482	3547.9600	3.5480	2.893	0.0000	0.0000
2023/10/26	R186	02/05/2024	8.01 Call	Bond Future	132.3600	0.1324	119.5400	0.1195	9.686	0.0000	0.0000
2023/10/26	R186	02/05/2024	8.01 Put	Bond Future	3426.2800	3.4263	3525.8500	3.5259	2.906	0.0000	0.0000
2023/10/26	R186	02/05/2024	7.99 Call	Bond Future	128.0200	0.1280	115.5500	0.1156	9.741	0.0000	0.0000
2023/10/26	R186	02/05/2024	7.99 Put	Bond Future	3470.1800	3.4702	3570.1000	3.5701	2.879	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.69 Call	Bond Future	509.2000	0.5092	474.6000	0.4746	6.795	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.69 Put	Bond Future	2072.4100	2.0724	2152.6700	2.1527	3.873	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.70 Call	Bond Future	515.0500	0.5151	480.1500	0.4802	6.776	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.70 Put	Bond Future	2056.6800	2.0567	2136.6400	2.1366	3.888	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.68 Call	Bond Future	503.0900	0.5031	468.7900	0.4688	6.818	0.0000	0.0000
2023/10/26	R186	01/08/2024	8.68 Put	Bond Future	2087.8800	2.0879	2168.4400	2.1684	3.858	0.0000	0.0000
2023/10/26	R186	01/08/2024		Bond Future	9.4215	103.5447	9.4758	103.4298	0.576	0.0000	0.0000
2023/10/26	R186	07/11/2024	9.14 Call	Bond Future	960.6200	0.9606	909.7700	0.9098	5.293	0.0000	0.0000
2023/10/26	R186	07/11/2024	9.14 Put	Bond Future	1581.2600	1.5813	1647.7600	1.6478	4.206	0.0000	0.0000
2023/10/26	R186	07/11/2024	9.15 Call	Bond Future	969.8500	0.9699	918.7100	0.9187	5.273	0.0000	0.0000
2023/10/26	R186	07/11/2024	9.15 Put	Bond Future	1571.3900	1.5714	1637.6000	1.6376	4.213	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	
2023/10/26	R186	07/11/2024	9.13 Call	Bond Future	951.0100	0.9510	900.4600	0.9005	5.315	0.0000	0.0000
2023/10/26	R186	07/11/2024	9.13 Put	Bond Future	1590.7600	1.5908	1657.5600	1.6576	4.199	0.0000	0.0000
2023/10/26	R186	07/11/2024		Bond Future	9.4661	106.0442	9.5281	105.9269	0.654	0.0000	0.0000
2023/10/26	R197	02/11/2023		Bond Future	342.7720	342.7720	342.8199	342.8199	0.014	0.0000	0.0000
2023/10/26	R202	02/11/2023		Bond Future	251.1998	251.1998	252.1711	252.1711	0.387	0.0000	0.0000
2023/10/26	R202	01/02/2024		Bond Future	251.8313	251.8313	252.8236	252.8236	0.394	0.0000	0.0000
2023/10/26	R202	02/05/2024		Bond Future	257.5092	257.5092	258.5242	258.5242	0.394	0.0000	0.0000
2023/10/26	R202	01/08/2024		Bond Future	258.3334	258.3334	259.3718	259.3718	0.402	0.0000	0.0000
2023/10/26	R202	07/11/2024		Bond Future	264.6364	264.6364	265.7009	265.7009	0.402	0.0000	0.0000
2023/10/26	R209	02/11/2023		Bond Future	12.3404	62.4657	12.3441	62.4490	0.030	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.34 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.34 Put	Bond Future	4720.0900	4.7201	4736.7500	4.7368	0.353	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.35 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.35 Put	Bond Future	4670.4800	4.6705	4687.1300	4.6871	0.356	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.33 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	R209	02/11/2023	11.33 Put	Bond Future	4769.7600	4.7698	4786.4200	4.7864	0.349	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.13 Call	Bond Future	1210.1500	1.2102	1194.5800	1.1946	1.287	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.13 Put	Bond Future	2668.9700	2.6690	2670.5700	2.6706	0.060	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.14 Call	Bond Future	1228.4400	1.2284	1212.7700	1.2128	1.276	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.14 Put	Bond Future	2641.6800	2.6417	2643.1800	2.6432	0.057	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.12 Call	Bond Future	1192.1500	1.1922	1176.6700	1.1767	1.298	0.0000	0.0000
2023/10/26	R209	01/02/2024	12.12 Put	Bond Future	2696.6100	2.6966	2698.3000	2.6983	0.063	0.0000	0.0000
2023/10/26	R209	01/02/2024		Bond Future	12.4551	63.8442	12.4590	63.8270	0.031	0.0000	0.0000
2023/10/26	R209	02/05/2024		Bond Future	12.5723	62.1151	12.5764	62.0976	0.032	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.18 Call	Bond Future	531.8400	0.5318	524.8100	0.5248	1.322	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.18 Put	Bond Future	7023.0100	7.0230	7033.5000	7.0335	0.149	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.19 Call	Bond Future	539.0400	0.5390	531.9500	0.5320	1.315	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.19 Put	Bond Future	6980.3100	6.9803	6990.7400	6.9907	0.149	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.17 Call	Bond Future	524.6000	0.5246	517.6300	0.5176	1.329	0.0000	0.0000
2023/10/26	R209	02/05/2024	11.17 Put	Bond Future	7065.7300	7.0657	7076.2800	7.0763	0.149	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.79 Call	Bond Future	1482.2600	1.4823	1471.7200	1.4717	0.711	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.79 Put	Bond Future	5502.0900	5.5021	5509.4100	5.5094	0.133	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.80 Call	Bond Future	1495.2600	1.4953	1484.6700	1.4847	0.708	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.80 Put	Bond Future	5468.3600	5.4684	5475.6300	5.4756	0.133	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.78 Call	Bond Future	1469.3400	1.4693	1458.8600	1.4589	0.713	0.0000	0.0000
2023/10/26	R209	01/08/2024	11.78 Put	Bond Future	5535.9400	5.5359	5543.3200	5.5433	0.133	0.0000	0.0000
2023/10/26	R209	01/08/2024		Bond Future	12.6880	63.5285	12.6922	63.5107	0.033	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/26	R209	07/11/2024		Bond Future	12.8264	61.9041	12.8307	61.8860	0.034	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.22 Call	Bond Future	2204.6800	2.2047	2193.1900	2.1932	0.521	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.22 Put	Bond Future	4832.6000	4.8326	4839.2000	4.8392	0.137	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.23 Call	Bond Future	2221.9000	2.2219	2210.3600	2.2104	0.519	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.23 Put	Bond Future	4805.2400	4.8052	4811.7900	4.8118	0.136	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.21 Call	Bond Future	2187.2900	2.1873	2175.8400	2.1758	0.523	0.0000	0.0000
2023/10/26	R209	07/11/2024	12.21 Put	Bond Future	4859.8400	4.8598	4866.4800	4.8665	0.137	0.0000	0.0000
2023/10/26	R210	02/11/2023		Bond Future	224.8004	224.8004	224.8409	224.8409	0.018	0.0000	0.0000
2023/10/26	R210	01/02/2024		Bond Future	229.8173	229.8173	229.8580	229.8580	0.018	0.0000	0.0000
2023/10/26	R210	02/05/2024		Bond Future	231.7414	231.7414	231.7833	231.7833	0.018	0.0000	0.0000
2023/10/26	R210	01/08/2024		Bond Future	237.0681	237.0681	237.1111	237.1111	0.018	0.0000	0.0000
2023/10/26	R210	07/11/2024		Bond Future	239.5162	239.5162	239.5609	239.5609	0.019	0.0000	0.0000
2023/10/26	R213	02/11/2023		Bond Future	11.2504	80.4822	11.2893	80.3184	0.345	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.12 Call	Bond Future	195.1200	0.1951	129.7500	0.1298	33.502	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.12 Put	Bond Future	748.3500	0.7484	846.7900	0.8468	13.154	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.13 Call	Bond Future	209.5900	0.2096	141.0800	0.1411	32.688	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.13 Put	Bond Future	720.2300	0.7202	815.5300	0.8155	13.232	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.11 Call	Bond Future	181.3100	0.1813	119.0600	0.1191	34.333	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.11 Put	Bond Future	777.1600	0.7772	878.7200	0.8787	13.068	0.0000	0.0000
2023/10/26	R213	02/11/2023	12.70 Call	Bond Future	5833.2300	5.8332	5669.4000	5.6694	2.809	0.0000	0.0000
2023/10/26	R213	02/11/2023	12.70 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.44 Put	Bond Future	171.6100	0.1716	189.8500	0.1899	10.629	0.0000	0.0000
2023/10/26	R213	02/11/2023	11.44 Call	Bond Future	967.0800	0.9671	821.5100	0.8215	15.053	0.0000	0.0000
2023/10/26	R213	02/11/2023	10.94 Put	Bond Future	1360.9700	1.3610	1506.3200	1.5063	10.680	0.0000	0.0000
2023/10/26	R213	02/11/2023	10.94 Call	Bond Future	36.2100	0.0362	17.7500	0.0178	50.980	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.71 Call	Bond Future	2608.0300	2.6080	2494.3900	2.4944	4.357	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.71 Put	Bond Future	1200.9800	1.2010	1255.0200	1.2550	4.500	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.72 Call	Bond Future	2634.0900	2.6341	2519.9100	2.5199	4.335	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.72 Put	Bond Future	1186.8400	1.1868	1240.3400	1.2403	4.508	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.70 Call	Bond Future	2581.9100	2.5819	2468.8100	2.4688	4.380	0.0000	0.0000
2023/10/26	R213	01/02/2024	11.70 Put	Bond Future	1215.0900	1.2151	1269.6700	1.2697	4.492	0.0000	0.0000
2023/10/26	R213	01/02/2024		Bond Future	11.3640	82.2584	11.4049	82.0907	0.359	0.0000	0.0000
2023/10/26	R213	02/05/2024		Bond Future	11.4711	80.5340	11.5139	80.3628	0.373	0.0000	0.0000
2023/10/26	R213	02/05/2024	10.29 Call	Bond Future	743.0600	0.7431	700.9300	0.7009	5.670	0.0000	0.0000
2023/10/26	R213	02/05/2024	10.29 Put	Bond Future	5659.7700	5.6598	5788.9200	5.7889	2.282	0.0000	0.0000
2023/10/26	R213	02/05/2024	10.30 Call	Bond Future	750.9500	0.7510	708.4800	0.7085	5.656	0.0000	0.0000
2023/10/26	R213	02/05/2024	10.30 Put	Bond Future	5624.4500	5.6245	5753.2600	5.7533	2.290	0.0000	0.0000
2023/10/26	R213	02/05/2024	10.28 Call	Bond Future	735.2400	0.7352	693.4500	0.6935	5.684	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	
2023/10/26	R213	02/05/2024	10.28 Put	Bond Future	5695.1800	5.6952	5824.6700	5.8247	2.274	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.87 Call	Bond Future	1589.7500	1.5898	1523.3400	1.5233	4.177	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.87 Put	Bond Future	4401.8300	4.4018	4510.5800	4.5106	2.471	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.88 Call	Bond Future	1603.9500	1.6040	1537.1500	1.5372	4.165	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.88 Put	Bond Future	4375.2900	4.3753	4483.6500	4.4837	2.477	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.86 Call	Bond Future	1575.3500	1.5754	1509.3400	1.5093	4.190	0.0000	0.0000
2023/10/26	R213	01/08/2024	10.86 Put	Bond Future	4428.2000	4.4282	4537.3500	4.5374	2.465	0.0000	0.0000
2023/10/26	R213	01/08/2024		Bond Future	11.5751	82.3668	11.6200	82.1916	0.388	0.0000	0.0000
2023/10/26	R213	07/11/2024		Bond Future	11.7141	80.7922	11.7615	80.6130	0.405	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.22 Call	Bond Future	2144.9400	2.1449	2067.0400	2.0670	3.632	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.22 Put	Bond Future	4041.0300	4.0410	4142.2900	4.1423	2.506	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.23 Call	Bond Future	2161.1700	2.1612	2082.9000	2.0829	3.622	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.23 Put	Bond Future	4018.3300	4.0183	4119.2200	4.1192	2.511	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.21 Call	Bond Future	2128.4600	2.1285	2050.9400	2.0509	3.642	0.0000	0.0000
2023/10/26	R213	07/11/2024	11.21 Put	Bond Future	4063.5100	4.0635	4165.1500	4.1652	2.501	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.46 Put	Bond Future	5836.2700	5.8363	5784.7400	5.7847	0.883	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.47 Put	Bond Future	5783.6800	5.7837	5732.1500	5.7322	0.891	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R214	02/11/2023	11.45 Put	Bond Future	5888.9200	5.8889	5837.3900	5.8374	0.875	0.0000	0.0000
2023/10/26	R214	02/11/2023		Bond Future	12.6559	58.3697	12.6445	58.4212	0.090	0.0000	0.0000
2023/10/26	R214	01/02/2024		Bond Future	12.7763	59.6578	12.7645	59.7103	0.092	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.15 Call	Bond Future	760.7000	0.7607	767.6700	0.7677	0.916	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.15 Put	Bond Future	3661.5700	3.6616	3616.0800	3.6161	1.242	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.16 Call	Bond Future	774.4100	0.7744	781.5100	0.7815	0.917	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.16 Put	Bond Future	3627.1500	3.6272	3581.7900	3.5818	1.251	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.14 Call	Bond Future	747.1500	0.7472	753.9800	0.7540	0.914	0.0000	0.0000
2023/10/26	R214	01/02/2024	12.14 Put	Bond Future	3696.2000	3.6962	3650.5700	3.6506	1.235	0.0000	0.0000
2023/10/26	R214	02/05/2024		Bond Future	12.8901	57.6835	12.8779	57.7372	0.095	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.47 Call	Bond Future	516.2900	0.5163	521.0400	0.5210	0.920	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.47 Put	Bond Future	7336.7100	7.3367	7287.7800	7.2878	0.667	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.48 Call	Bond Future	523.4900	0.5235	528.3100	0.5283	0.921	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.48 Put	Bond Future	7291.5300	7.2915	7242.6700	7.2427	0.670	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.46 Call	Bond Future	509.0600	0.5091	513.7500	0.5138	0.921	0.0000	0.0000
2023/10/26	R214	02/05/2024	11.46 Put	Bond Future	7381.9200	7.3819	7332.9300	7.3329	0.664	0.0000	0.0000
2023/10/26	R214	02/05/2024	13.52 Call	Bond Future	4321.9300	4.3219	4351.2200	4.3512	0.678	0.0000	0.0000
2023/10/26	R214	02/05/2024	13.52 Put	Bond Future	1657.9500	1.6580	1633.5600	1.6336	1.471	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	
2023/10/26	R214	02/05/2024	12.87 Call	Bond Future	2630.6700	2.6307	2651.5100	2.6515	0.792	0.0000	0.0000
2023/10/26	R214	02/05/2024	12.87 Put	Bond Future	2719.1300	2.7191	2686.2900	2.6863	1.208	0.0000	0.0000
2023/10/26	R214	02/05/2024	12.12 Put	Bond Future	4738.5600	4.7386	4695.7800	4.6958	0.903	0.0000	0.0000
2023/10/26	R214	02/05/2024	12.12 Call	Bond Future	1189.6500	1.1897	1200.5500	1.2006	0.916	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.17 Call	Bond Future	1614.1900	1.6142	1627.8800	1.6279	0.848	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.17 Put	Bond Future	5407.8100	5.4078	5366.5500	5.3666	0.763	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.18 Call	Bond Future	1628.1000	1.6281	1641.9000	1.6419	0.848	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.18 Put	Bond Future	5373.7800	5.3738	5332.6300	5.3326	0.766	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.16 Call	Bond Future	1600.1700	1.6002	1613.7600	1.6138	0.849	0.0000	0.0000
2023/10/26	R214	01/08/2024	12.16 Put	Bond Future	5441.7900	5.4418	5400.4300	5.4004	0.760	0.0000	0.0000
2023/10/26	R214	01/08/2024		Bond Future	13.0017	58.9962	12.9891	59.0512	0.097	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.61 Call	Bond Future	2550.4800	2.5505	2570.1600	2.5702	0.772	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.61 Put	Bond Future	4875.9400	4.8759	4839.1500	4.8392	0.755	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.62 Call	Bond Future	2568.8800	2.5689	2588.6600	2.5887	0.770	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.62 Put	Bond Future	4848.9100	4.8489	4812.2200	4.8122	0.757	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.60 Call	Bond Future	2532.1600	2.5322	2551.7300	2.5517	0.773	0.0000	0.0000
2023/10/26	R214	07/11/2024	12.60 Put	Bond Future	4903.0900	4.9031	4866.1900	4.8662	0.753	0.0000	0.0000
2023/10/26	R214	07/11/2024		Bond Future	13.1381	57.1112	13.1249	57.1677	0.101	0.0000	0.0000
2023/10/26	R248	02/11/2023		Bond Future	12.8265	71.3770	12.8251	71.3848	0.011	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.48 Put	Bond Future	8033.7900	8.0338	8025.9900	8.0260	0.097	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.49 Put	Bond Future	7968.1900	7.9682	7960.3900	7.9604	0.098	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.47 Put	Bond Future	8099.4800	8.0995	8091.6800	8.0917	0.096	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.80 Put	Bond Future	5981.6300	5.9816	5973.8200	5.9738	0.131	0.0000	0.0000
2023/10/26	R248	02/11/2023	11.80 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/26	R248	02/11/2023	12.50 Put	Bond Future	1905.6000	1.9056	1878.8700	1.8789	1.403	0.0000	0.0000
2023/10/26	R248	02/11/2023	12.50 Call	Bond Future	96.3400	0.0963	77.4100	0.0774	19.649	0.0000	0.0000
2023/10/26	R248	02/11/2023	13.60 Call	Bond Future	3979.8700	3.9799	3984.9400	3.9849	0.127	0.0000	0.0000
2023/10/26	R248	02/11/2023	13.60 Put	Bond Future	6.4000	0.0064	3.6700	0.0037	42.656	0.0000	0.0000
2023/10/26	R248	01/02/2024		Bond Future	12.9553	72.9521	12.9538	72.9599	0.011	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.15 Call	Bond Future	697.6000	0.6976	690.9100	0.6909	0.959	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.15 Put	Bond Future	5229.4600	5.2295	5215.0100	5.2150	0.276	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.16 Call	Bond Future	711.2700	0.7113	704.5400	0.7045	0.946	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.16 Put	Bond Future	5183.6400	5.1836	5169.1500	5.1692	0.280	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.14 Call	Bond Future	684.1000	0.6841	677.4700	0.6775	0.969	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.14 Put	Bond Future	5275.5300	5.2755	5261.1400	5.2611	0.273	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	
2023/10/26	R248	01/02/2024	11.50 Put	Bond Future	8763.0200	8.7630	8751.9700	8.7520	0.126	0.0000	0.0000
2023/10/26	R248	01/02/2024	11.50 Call	Bond Future	175.4700	0.1755	172.1800	0.1722	1.875	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.30 Put	Bond Future	4569.8400	4.5698	4554.7000	4.5547	0.331	0.0000	0.0000
2023/10/26	R248	01/02/2024	12.30 Call	Bond Future	921.4800	0.9215	914.1000	0.9141	0.801	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.37 Call	Bond Future	3703.3800	3.7034	3696.5800	3.6966	0.184	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.37 Put	Bond Future	1559.3500	1.5594	1544.7900	1.5448	0.934	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.10 Call	Bond Future	2832.5800	2.8326	2824.7700	2.8248	0.276	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.10 Put	Bond Future	2070.4700	2.0705	2054.9000	2.0549	0.752	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.90 Call	Bond Future	5601.2300	5.6012	5597.2400	5.5972	0.071	0.0000	0.0000
2023/10/26	R248	01/02/2024	13.90 Put	Bond Future	886.8600	0.8869	875.1100	0.8751	1.325	0.0000	0.0000
2023/10/26	R248	02/05/2024		Bond Future	13.0772	70.1303	13.0756	70.1383	0.012	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.47 Call	Bond Future	487.6800	0.4877	484.4400	0.4844	0.664	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.47 Put	Bond Future	9912.0800	9.9121	9900.8400	9.9008	0.113	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.48 Call	Bond Future	495.0400	0.4950	491.7700	0.4918	0.661	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.48 Put	Bond Future	9853.8800	9.8539	9842.6100	9.8426	0.114	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.46 Call	Bond Future	480.5100	0.4805	477.2900	0.4773	0.670	0.0000	0.0000
2023/10/26	R248	02/05/2024	11.46 Put	Bond Future	9970.5700	9.9706	9959.3500	9.9594	0.113	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.31 Call	Bond Future	1889.5600	1.8896	1886.2600	1.8863	0.175	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.31 Put	Bond Future	6743.9400	6.7439	6732.4100	6.7324	0.171	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.32 Call	Bond Future	1906.1500	1.9062	1902.8600	1.9029	0.173	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.32 Put	Bond Future	6702.4300	6.7024	6690.9100	6.6909	0.172	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.30 Call	Bond Future	1873.2800	1.8733	1869.9900	1.8700	0.176	0.0000	0.0000
2023/10/26	R248	01/08/2024	12.30 Put	Bond Future	6785.8400	6.7858	6774.3200	6.7743	0.170	0.0000	0.0000
2023/10/26	R248	01/08/2024		Bond Future	13.1974	71.7262	13.1958	71.7344	0.012	0.0000	0.0000
2023/10/26	R248	07/11/2024		Bond Future	13.3436	69.0027	13.3419	69.0114	0.013	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.79 Call	Bond Future	3042.7500	3.0428	3040.9200	3.0409	0.060	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.79 Put	Bond Future	5943.0400	5.9430	5932.5300	5.9325	0.177	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.80 Call	Bond Future	3064.6000	3.0646	3062.7800	3.0628	0.059	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.80 Put	Bond Future	5910.5400	5.9105	5900.0400	5.9000	0.178	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.78 Call	Bond Future	3020.9800	3.0210	3019.1400	3.0191	0.061	0.0000	0.0000
2023/10/26	R248	07/11/2024	12.78 Put	Bond Future	5975.7000	5.9757	5965.1800	5.9652	0.176	0.0000	0.0000
2023/10/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

