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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2023 TO 20/10/2023

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
2023/10/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/20	2025	02/11/2023		Bond Future	172.7352	172.7352	172.7623	0.016	0.0000	0.0000
2023/10/20	2025	01/02/2024		Bond Future	174.7879	174.7879	174.8233	0.020	0.0000	0.0000
2023/10/20	2025	02/05/2024		Bond Future	178.7452	178.7452	178.7638	0.010	0.0000	0.0000
2023/10/20	2025	01/08/2024		Bond Future	181.0136	181.0136	181.0324	0.010	0.0000	0.0000
2023/10/20	2025	07/11/2024		Bond Future	185.4135	185.4135	185.4475	0.018	0.0000	0.0000
2023/10/20	2029	02/11/2023		Bond Future	124.8103	124.8103	124.6404	0.136	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	
2023/10/20	2029	01/02/2024		Bond Future	127.5920	127.5920	127.4239	127.4239	0.132	0.0000	0.0000
2023/10/20	2029	02/05/2024		Bond Future	129.1127	129.1127	128.9283	128.9283	0.143	0.0000	0.0000
2023/10/20	2029	01/08/2024		Bond Future	132.0803	132.0803	131.8913	131.8913	0.143	0.0000	0.0000
2023/10/20	2029	07/11/2024		Bond Future	133.8883	133.8883	133.7054	133.7054	0.137	0.0000	0.0000
2023/10/20	2030	02/11/2023		Bond Future	10.8760	89.3509	10.7897	89.7039	0.794	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.81 Call	Bond Future	440.0400	0.4400	581.7800	0.5818	32.211	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.81 Put	Bond Future	709.8400	0.7098	498.6000	0.4986	29.759	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.82 Call	Bond Future	459.5800	0.4596	605.3800	0.6054	31.725	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.82 Put	Bond Future	688.4600	0.6885	481.2800	0.4813	30.093	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.80 Call	Bond Future	420.9700	0.4210	558.6500	0.5587	32.705	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.80 Put	Bond Future	731.7100	0.7317	516.4100	0.5164	29.424	0.0000	0.0000
2023/10/20	2030	02/11/2023	9.57 Put	Bond Future	5535.2300	5.5352	5182.2500	5.1823	6.377	0.0000	0.0000
2023/10/20	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.07 Put	Bond Future	3365.7100	3.3657	3012.8000	3.0128	10.485	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.07 Call	Bond Future	0.0700	0.0001	0.1400	0.0001	100.000	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.57 Call	Bond Future	2814.2200	2.8142	3145.1500	3.1452	11.759	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.57 Put	Bond Future	41.4100	0.0414	19.3600	0.0194	53.248	0.0000	0.0000
2023/10/20	2030	02/11/2023	9.89 Put	Bond Future	4139.3200	4.1393	3786.3500	3.7864	8.527	0.0000	0.0000
2023/10/20	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.39 Put	Bond Future	2031.6900	2.0317	1692.5900	1.6926	16.691	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.39 Call	Bond Future	21.3500	0.0214	35.2300	0.0352	65.012	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.43 Call	Bond Future	2297.0500	2.2971	2613.1900	2.6132	13.763	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.43 Put	Bond Future	74.6000	0.0746	37.7600	0.0378	49.383	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.62 Put	Bond Future	1210.1200	1.2101	926.3500	0.9264	23.450	0.0000	0.0000
2023/10/20	2030	02/11/2023	10.62 Call	Bond Future	158.2600	0.1583	227.4700	0.2275	43.732	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.12 Put	Bond Future	249.6800	0.2497	149.9000	0.1499	39.963	0.0000	0.0000
2023/10/20	2030	02/11/2023	11.12 Call	Bond Future	1237.3200	1.2373	1490.5200	1.4905	20.464	0.0000	0.0000
2023/10/20	2030	02/11/2023	12.27 Call	Bond Future	5459.9000	5.4599	5811.7400	5.8117	6.444	0.0000	0.0000
2023/10/20	2030	02/11/2023	12.27 Put	Bond Future	1.6600	0.0017	0.5200	0.0005	68.675	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.89 Put	Bond Future	4824.6000	4.8246	4476.6900	4.4767	7.211	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.89 Call	Bond Future	394.9500	0.3950	411.7700	0.4118	4.259	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.39 Put	Bond Future	3163.0700	3.1631	2878.4400	2.8784	8.999	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.39 Call	Bond Future	803.9300	0.8039	884.0300	0.8840	9.964	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.86 Call	Bond Future	3997.6100	3.9976	4288.0300	4.2880	7.265	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.86 Put	Bond Future	599.3400	0.5993	525.0300	0.5250	12.399	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.16 Put	Bond Future	3881.7100	3.8817	3566.0600	3.5661	8.132	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.16 Call	Bond Future	577.4600	0.5775	626.5400	0.6265	8.499	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.00 Call	Bond Future	1773.5200	1.7735	1952.9200	1.9529	10.115	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/20	2030	01/02/2024	11.00 Put	Bond Future	1685.1700	1.6852	1499.8400	1.4998	10.998	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.75 Call	Bond Future	3671.1800	3.6712	3952.5500	3.9526	7.664	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.75 Put	Bond Future	687.3500	0.6874	603.9900	0.6040	12.128	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.57 Put	Bond Future	6032.1400	6.0321	5674.8600	5.6749	5.923	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.57 Call	Bond Future	245.9800	0.2460	253.4300	0.2534	3.029	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.07 Put	Bond Future	4187.3300	4.1873	3855.4200	3.8554	7.927	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.07 Call	Bond Future	509.8700	0.5099	542.6900	0.5427	6.437	0.0000	0.0000
2023/10/20	2030	01/02/2024	12.10 Call	Bond Future	4735.4100	4.7354	5043.5500	5.0436	6.507	0.0000	0.0000
2023/10/20	2030	01/02/2024	12.10 Put	Bond Future	441.7600	0.4418	385.1700	0.3852	12.810	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.31 Call	Bond Future	2477.6900	2.4777	2706.2900	2.7063	9.226	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.31 Put	Bond Future	1177.6300	1.1776	1041.5000	1.0415	11.560	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.93 Put	Bond Future	4680.1400	4.6801	4333.8700	4.3339	7.399	0.0000	0.0000
2023/10/20	2030	01/02/2024	9.93 Call	Bond Future	418.3100	0.4183	436.7700	0.4368	4.413	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.36 Call	Bond Future	2603.3500	2.6034	2838.5000	2.8385	9.033	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.36 Put	Bond Future	1109.8400	1.1098	980.2600	0.9803	11.676	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.37 Call	Bond Future	2628.7100	2.6287	2865.3500	2.8654	9.002	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.37 Put	Bond Future	1096.5700	1.0966	968.4800	0.9685	11.681	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.35 Call	Bond Future	2577.9400	2.5779	2811.9200	2.8119	9.076	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.35 Put	Bond Future	1123.0700	1.1231	992.3200	0.9923	11.642	0.0000	0.0000
2023/10/20	2030	01/02/2024		Bond Future	10.9776	87.3144	10.8855	87.6791	0.839	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.85 Call	Bond Future	3967.5500	3.9676	4257.1800	4.2572	7.300	0.0000	0.0000
2023/10/20	2030	01/02/2024	11.85 Put	Bond Future	606.8500	0.6069	531.7500	0.5318	12.375	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.00 Put	Bond Future	4431.1800	4.4312	4088.0200	4.0880	7.744	0.0000	0.0000
2023/10/20	2030	01/02/2024	10.00 Call	Bond Future	462.1200	0.4621	483.6900	0.4837	4.668	0.0000	0.0000
2023/10/20	2030	02/05/2024		Bond Future	11.0842	89.2704	10.9892	89.6343	0.857	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.66 Put	Bond Future	6214.1300	6.2141	5845.8200	5.8458	5.927	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.66 Call	Bond Future	555.2700	0.5553	550.9100	0.5509	0.785	0.0000	0.0000
2023/10/20	2030	02/05/2024	10.16 Put	Bond Future	4545.4700	4.5455	4213.6500	4.2137	7.300	0.0000	0.0000
2023/10/20	2030	02/05/2024	10.16 Call	Bond Future	923.9900	0.9240	956.1200	0.9561	3.477	0.0000	0.0000
2023/10/20	2030	02/05/2024	11.94 Call	Bond Future	4350.9700	4.3510	4594.5300	4.5945	5.598	0.0000	0.0000
2023/10/20	2030	02/05/2024	11.94 Put	Bond Future	1156.6900	1.1567	1036.3000	1.0363	10.408	0.0000	0.0000
2023/10/20	2030	02/05/2024	10.62 Put	Bond Future	3284.0700	3.2841	3007.8600	3.0079	8.411	0.0000	0.0000
2023/10/20	2030	02/05/2024	10.62 Call	Bond Future	1488.1100	1.4881	1575.8500	1.5759	5.896	0.0000	0.0000
2023/10/20	2030	02/05/2024	11.12 Put	Bond Future	2236.3500	2.2364	2030.0400	2.0300	9.225	0.0000	0.0000
2023/10/20	2030	02/05/2024	11.12 Call	Bond Future	2373.0900	2.3731	2530.7300	2.5307	6.643	0.0000	0.0000
2023/10/20	2030	02/05/2024	13.15 Call	Bond Future	7897.8000	7.8978	8190.4700	8.1905	3.706	0.0000	0.0000
2023/10/20	2030	02/05/2024	13.15 Put	Bond Future	433.4200	0.4334	362.1400	0.3621	16.446	0.0000	0.0000
2023/10/20	2030	02/05/2024	12.38 Call	Bond Future	5588.2400	5.5882	5862.5900	5.8626	4.909	0.0000	0.0000
2023/10/20	2030	02/05/2024	12.38 Put	Bond Future	808.7200	0.8087	719.1200	0.7191	11.079	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	
2023/10/20	2030	02/05/2024	10.82 Put	Bond Future	2822.2700	2.8223	2576.5600	2.5766	8.706	0.0000	0.0000
2023/10/20	2030	02/05/2024	10.82 Call	Bond Future	1805.7500	1.8058	1923.9900	1.9240	6.548	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.82 Call	Bond Future	656.3200	0.6563	654.0900	0.6541	0.340	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.82 Put	Bond Future	5657.1000	5.6571	5290.9200	5.2909	6.473	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.83 Call	Bond Future	663.2000	0.6632	661.0500	0.6611	0.324	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.83 Put	Bond Future	5623.0400	5.6230	5256.9400	5.2569	6.511	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.81 Call	Bond Future	649.6900	0.6497	647.1900	0.6472	0.385	0.0000	0.0000
2023/10/20	2030	02/05/2024	9.81 Put	Bond Future	5691.4300	5.6914	5324.9800	5.3250	6.439	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.38 Call	Bond Future	1342.4500	1.3425	1450.4000	1.4504	8.041	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.38 Put	Bond Future	4408.9300	4.4089	4144.7900	4.1448	5.991	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.39 Call	Bond Future	1355.0900	1.3551	1463.8200	1.4638	8.024	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.39 Put	Bond Future	4383.0900	4.3831	4119.7300	4.1197	6.009	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.37 Call	Bond Future	1329.6000	1.3296	1437.0700	1.4371	8.083	0.0000	0.0000
2023/10/20	2030	01/08/2024	10.37 Put	Bond Future	4434.5700	4.4346	4169.9500	4.1700	5.967	0.0000	0.0000
2023/10/20	2030	01/08/2024		Bond Future	11.1940	87.2958	11.0934	87.6679	0.899	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.75 Call	Bond Future	1879.4800	1.8795	2036.8100	2.0368	8.371	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.75 Put	Bond Future	3953.0800	3.9531	3721.8600	3.7219	5.849	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.76 Call	Bond Future	1894.4000	1.8944	2052.8800	2.0529	8.366	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.76 Put	Bond Future	3931.5200	3.9315	3701.4500	3.7015	5.852	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.74 Call	Bond Future	1864.6300	1.8646	2021.1600	2.0212	8.395	0.0000	0.0000
2023/10/20	2030	07/11/2024	10.74 Put	Bond Future	3974.7400	3.9747	3742.7200	3.7427	5.837	0.0000	0.0000
2023/10/20	2030	07/11/2024		Bond Future	11.3265	89.3938	11.2172	89.7823	0.965	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.85 Put	Bond Future	4523.8000	4.5238	4126.6000	4.1266	8.780	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.78 Call	Bond Future	587.5900	0.5876	822.7200	0.8227	40.016	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.78 Put	Bond Future	700.0500	0.7001	537.9600	0.5380	23.154	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.28 Call	Bond Future	13.4300	0.0134	44.6800	0.0447	232.688	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.28 Put	Bond Future	2459.6500	2.4597	2093.6800	2.0937	14.879	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.71 Put	Bond Future	5214.7300	5.2147	4817.5100	4.8175	7.617	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.50 Call	Bond Future	124.4200	0.1244	234.2600	0.2343	88.282	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.50 Put	Bond Future	1533.1200	1.5331	1245.7400	1.2457	18.745	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.00 Call	Bond Future	0.0500	0.0001	0.8300	0.0008	1,560.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.00 Put	Bond Future	3791.5400	3.7915	3395.1000	3.3951	10.456	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.58 Put	Bond Future	5862.8100	5.8628	5465.5900	5.4656	6.775	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.60 Call	Bond Future	241.4900	0.2415	397.3100	0.3973	64.524	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.60 Put	Bond Future	1184.1600	1.1842	942.7600	0.9428	20.386	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	
2023/10/20	2032	02/11/2023	10.35 Put	Bond Future	7024.9700	7.0250	6627.7500	6.6278	5.654	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.90 Put	Bond Future	474.0000	0.4740	355.5900	0.3556	24.981	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.90 Call	Bond Future	908.8900	0.9089	1187.7000	1.1877	30.676	0.0000	0.0000
2023/10/20	2032	02/11/2023		Bond Future	11.8046	82.2206	11.7180	82.6179	0.733	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.23 Call	Bond Future	6.6200	0.0066	26.8000	0.0268	304.834	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.23 Put	Bond Future	2691.0200	2.6910	2313.9800	2.3140	14.011	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.24 Call	Bond Future	7.6800	0.0077	29.9000	0.0299	289.323	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.24 Put	Bond Future	2644.3700	2.6444	2269.3700	2.2694	14.181	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.22 Call	Bond Future	5.6700	0.0057	23.9500	0.0240	322.399	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.22 Put	Bond Future	2737.8100	2.7378	2358.8700	2.3589	13.841	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.59 Put	Bond Future	5812.7300	5.8127	5415.5100	5.4155	6.834	0.0000	0.0000
2023/10/20	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.09 Put	Bond Future	3356.5200	3.3565	2962.9500	2.9630	11.726	0.0000	0.0000
2023/10/20	2032	02/11/2023	11.09 Call	Bond Future	0.5000	0.0005	4.1500	0.0042	730.000	0.0000	0.0000
2023/10/20	2032	02/11/2023	12.26 Call	Bond Future	2176.0300	2.1760	2534.2000	2.5342	16.460	0.0000	0.0000
2023/10/20	2032	02/11/2023	12.26 Put	Bond Future	127.8800	0.1279	88.8300	0.0888	30.536	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.59 Put	Bond Future	6559.2000	6.5592	6180.7000	6.1807	5.771	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.59 Call	Bond Future	270.7000	0.2707	301.8400	0.3018	11.504	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.09 Put	Bond Future	4494.2700	4.4943	4152.5600	4.1526	7.603	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.09 Call	Bond Future	622.7200	0.6227	690.6500	0.6907	10.909	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.73 Call	Bond Future	4333.0000	4.3330	4615.1400	4.6151	6.511	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.73 Put	Bond Future	864.4300	0.8644	736.9300	0.7369	14.750	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.78 Put	Bond Future	5733.6100	5.7336	5366.3200	5.3663	6.406	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.78 Call	Bond Future	373.9400	0.3739	416.2900	0.4163	11.325	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.75 Call	Bond Future	1644.6000	1.6446	1796.4300	1.7964	9.232	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.75 Put	Bond Future	2457.3100	2.4573	2199.5000	2.1995	10.492	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.50 Call	Bond Future	3606.6300	3.6066	3861.7900	3.8618	7.075	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.50 Put	Bond Future	1115.9300	1.1159	961.4500	0.9615	13.843	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.01 Put	Bond Future	9296.3100	9.2963	8897.4700	8.8975	4.290	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.01 Call	Bond Future	91.3000	0.0913	102.1000	0.1021	11.829	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.76 Put	Bond Future	5818.5100	5.8185	5449.9700	5.4500	6.334	0.0000	0.0000
2023/10/20	2032	01/02/2024	10.76 Call	Bond Future	361.6800	0.3617	402.7800	0.4028	11.364	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.62 Call	Bond Future	3980.2800	3.9803	4249.9300	4.2499	6.775	0.0000	0.0000
2023/10/20	2032	01/02/2024	12.62 Put	Bond Future	977.3700	0.9774	837.3800	0.8374	14.323	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.84 Call	Bond Future	1839.4800	1.8395	2004.3000	2.0043	8.960	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.84 Put	Bond Future	2246.2900	2.2463	2001.4700	2.0015	10.899	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.85 Call	Bond Future	1861.8600	1.8619	2028.1300	2.0281	8.930	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.85 Put	Bond Future	2223.7300	2.2237	1980.3600	1.9804	10.944	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	
2023/10/20	2032	01/02/2024	11.83 Call	Bond Future	1817.2500	1.8173	1980.6200	1.9806	8.990	0.0000	0.0000
2023/10/20	2032	01/02/2024	11.83 Put	Bond Future	2269.0300	2.2690	2022.7600	2.0228	10.854	0.0000	0.0000
2023/10/20	2032	01/02/2024		Bond Future	11.9308	84.0328	11.8394	84.4424	0.766	0.0000	0.0000
2023/10/20	2032	02/05/2024		Bond Future	12.0594	81.7527	11.9655	82.1632	0.778	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.36 Put	Bond Future	8345.4400	8.3454	7970.5200	7.9705	4.493	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.36 Call	Bond Future	476.4700	0.4765	512.0300	0.5120	7.463	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.86 Put	Bond Future	6289.7700	6.2898	5940.0600	5.9401	5.560	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.86 Call	Bond Future	835.3300	0.8353	896.1000	0.8961	7.275	0.0000	0.0000
2023/10/20	2032	02/05/2024	12.90 Call	Bond Future	5010.3900	5.0104	5341.8600	5.3419	6.616	0.0000	0.0000
2023/10/20	2032	02/05/2024	12.90 Put	Bond Future	1452.7900	1.4528	1373.7800	1.3738	5.439	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.59 Put	Bond Future	7368.9100	7.3689	7004.2400	7.0042	4.949	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.59 Call	Bond Future	621.3100	0.6213	667.1200	0.6671	7.373	0.0000	0.0000
2023/10/20	2032	02/05/2024	11.09 Put	Bond Future	5433.2500	5.4333	5114.9900	5.1150	5.858	0.0000	0.0000
2023/10/20	2032	02/05/2024	11.09 Call	Bond Future	1061.0000	1.0610	1153.2200	1.1532	8.692	0.0000	0.0000
2023/10/20	2032	02/05/2024	13.18 Call	Bond Future	5870.8000	5.8708	6218.9800	6.2190	5.931	0.0000	0.0000
2023/10/20	2032	02/05/2024	13.18 Put	Bond Future	1173.9100	1.1739	1111.6100	1.1116	5.307	0.0000	0.0000
2023/10/20	2032	02/05/2024	13.35 Call	Bond Future	6408.8800	6.4089	6765.6600	6.7657	5.567	0.0000	0.0000
2023/10/20	2032	02/05/2024	13.35 Put	Bond Future	1031.0500	1.0311	977.3500	0.9774	5.208	0.0000	0.0000
2023/10/20	2032	02/05/2024	11.35 Put	Bond Future	4558.7200	4.5587	4294.5400	4.2945	5.795	0.0000	0.0000
2023/10/20	2032	02/05/2024	11.35 Call	Bond Future	1388.7300	1.3887	1535.0300	1.5350	10.535	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.65 Put	Bond Future	7122.5700	7.1226	6760.9700	6.7610	5.077	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.65 Call	Bond Future	664.4900	0.6645	713.3700	0.7134	7.356	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.55 Call	Bond Future	593.7800	0.5938	637.6700	0.6377	7.392	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.55 Put	Bond Future	7535.0800	7.5351	7168.4900	7.1685	4.865	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.56 Call	Bond Future	600.5300	0.6005	644.9300	0.6449	7.393	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.56 Put	Bond Future	7493.3600	7.4934	7127.2800	7.1273	4.885	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.54 Call	Bond Future	587.0900	0.5871	630.4800	0.6305	7.391	0.0000	0.0000
2023/10/20	2032	02/05/2024	10.54 Put	Bond Future	7576.9100	7.5769	7209.8200	7.2098	4.845	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.14 Call	Bond Future	1300.3200	1.3003	1442.7400	1.4427	10.953	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.14 Put	Bond Future	5926.1100	5.9261	5648.7800	5.6488	4.680	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.15 Call	Bond Future	1311.7100	1.3117	1455.0000	1.4550	10.924	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.15 Put	Bond Future	5891.8200	5.8918	5615.3600	5.6154	4.692	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.13 Call	Bond Future	1289.0000	1.2890	1430.8200	1.4308	11.002	0.0000	0.0000
2023/10/20	2032	01/08/2024	11.13 Put	Bond Future	5960.5000	5.9605	5682.5700	5.6826	4.663	0.0000	0.0000
2023/10/20	2032	01/08/2024		Bond Future	12.1893	83.6129	12.0909	84.0326	0.807	0.0000	0.0000
2023/10/20	2032	07/11/2024		Bond Future	12.3515	81.4546	12.2461	81.8915	0.853	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.48 Call	Bond Future	1738.5000	1.7385	1927.6900	1.9277	10.882	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.48 Put	Bond Future	5444.2400	5.4442	5196.5900	5.1966	4.549	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.49 Call	Bond Future	1751.7000	1.7517	1943.6900	1.9437	10.960	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	
2023/10/20	2032	07/11/2024	11.49 Put	Bond Future	5413.6900	5.4137	5168.8400	5.1688	4.523	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.47 Call	Bond Future	1725.6800	1.7257	1911.7600	1.9118	10.783	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.47 Put	Bond Future	5475.2100	5.4752	5224.4500	5.2245	4.580	0.0000	0.0000
2023/10/20	2032	07/11/2024	13.36 Call	Bond Future	5956.2500	5.9563	6330.3000	6.3303	6.280	0.0000	0.0000
2023/10/20	2032	07/11/2024	13.36 Put	Bond Future	1927.0400	1.9270	1864.2500	1.8643	3.258	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.64 Put	Bond Future	4994.9200	4.9949	4765.3300	4.7653	4.596	0.0000	0.0000
2023/10/20	2032	07/11/2024	11.64 Call	Bond Future	1985.8000	1.9858	2193.0500	2.1931	10.437	0.0000	0.0000
2023/10/20	2033	02/11/2023		Bond Future	116.7267	116.7267	116.0747	116.0747	0.559	0.0000	0.0000
2023/10/20	2033	01/02/2024		Bond Future	119.3283	119.3283	118.6669	118.6669	0.554	0.0000	0.0000
2023/10/20	2033	02/05/2024		Bond Future	120.5660	120.5660	119.8778	119.8778	0.571	0.0000	0.0000
2023/10/20	2033	01/08/2024		Bond Future	123.3371	123.3371	122.6330	122.6330	0.571	0.0000	0.0000
2023/10/20	2033	07/11/2024		Bond Future	124.8343	124.8343	124.1230	124.1230	0.570	0.0000	0.0000
2023/10/20	2037	02/11/2023		Bond Future	12.7762	75.2852	12.7197	75.5691	0.442	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.56 Call	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.56 Put	Bond Future	6485.4100	6.4854	6201.5900	6.2016	4.376	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.57 Call	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.57 Put	Bond Future	6428.7200	6.4287	6144.9000	6.1449	4.415	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.55 Call	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000	0.0000
2023/10/20	2037	02/11/2023	11.55 Put	Bond Future	6542.1700	6.5422	6258.3500	6.2584	4.338	0.0000	0.0000
2023/10/20	2037	02/11/2023	13.89 Call	Bond Future	5280.9100	5.2809	5561.0200	5.5610	5.304	0.0000	0.0000
2023/10/20	2037	02/11/2023	13.89 Put	Bond Future	7.1200	0.0071	3.3800	0.0034	52.528	0.0000	0.0000
2023/10/20	2037	02/11/2023	12.52 Put	Bond Future	1604.6900	1.6047	1372.3500	1.3724	14.479	0.0000	0.0000
2023/10/20	2037	02/11/2023	12.52 Call	Bond Future	304.8400	0.3048	356.3500	0.3564	16.897	0.0000	0.0000
2023/10/20	2037	02/11/2023	12.02 Put	Bond Future	3950.1300	3.9501	3668.3500	3.6684	7.133	0.0000	0.0000
2023/10/20	2037	02/11/2023	12.02 Call	Bond Future	13.5800	0.0136	15.6500	0.0157	15.243	0.0000	0.0000
2023/10/20	2037	01/02/2024	13.93 Call	Bond Future	5533.9200	5.5339	5758.4100	5.7584	4.057	0.0000	0.0000
2023/10/20	2037	01/02/2024	13.93 Put	Bond Future	785.2200	0.7852	716.2400	0.7162	8.785	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.93 Call	Bond Future	2318.8200	2.3188	2458.7900	2.4588	6.036	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.93 Put	Bond Future	2239.7600	2.2398	2086.2600	2.0863	6.853	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.09 Put	Bond Future	4896.6000	4.8966	4657.7200	4.6577	4.878	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.09 Call	Bond Future	674.8400	0.6748	729.4300	0.7294	8.089	0.0000	0.0000
2023/10/20	2037	01/02/2024		Bond Future	12.9139	72.6884	12.8544	72.9818	0.461	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.32 Call	Bond Future	1003.8700	1.0039	1079.2500	1.0793	7.509	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.32 Put	Bond Future	4011.4900	4.0115	3793.4000	3.7934	5.437	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.33 Call	Bond Future	1020.1500	1.0202	1096.4700	1.0965	7.481	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.33 Put	Bond Future	3975.6200	3.9756	3758.4700	3.7585	5.462	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.31 Call	Bond Future	987.7600	0.9878	1062.2000	1.0622	7.536	0.0000	0.0000
2023/10/20	2037	01/02/2024	12.31 Put	Bond Future	4047.5800	4.0476	3828.5500	3.8286	5.411	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	
2023/10/20	2037	02/05/2024		Bond Future	13.0542	74.3166	12.9937	74.6091	0.463	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.44 Call	Bond Future	503.4100	0.5034	523.1700	0.5232	3.925	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.44 Put	Bond Future	8956.3600	8.9564	8683.6000	8.6836	3.045	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.45 Call	Bond Future	510.3900	0.5104	530.4500	0.5305	3.930	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.45 Put	Bond Future	8906.6400	8.9066	8634.1800	8.6342	3.059	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.43 Call	Bond Future	496.5200	0.4965	515.9700	0.5160	3.917	0.0000	0.0000
2023/10/20	2037	02/05/2024	11.43 Put	Bond Future	9006.2200	9.0062	8733.1500	8.7332	3.032	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.10 Call	Bond Future	1468.9100	1.4689	1551.5500	1.5516	5.626	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.10 Put	Bond Future	6964.3100	6.9643	6747.9000	6.7479	3.107	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.11 Call	Bond Future	1481.9100	1.4819	1565.3400	1.5653	5.630	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.11 Put	Bond Future	6924.5900	6.9246	6708.9700	6.7090	3.114	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.09 Call	Bond Future	1455.9900	1.4560	1538.0700	1.5381	5.637	0.0000	0.0000
2023/10/20	2037	01/08/2024	12.09 Put	Bond Future	7004.1600	7.0042	6787.1900	6.7872	3.098	0.0000	0.0000
2023/10/20	2037	01/08/2024		Bond Future	13.1992	71.7513	13.1363	72.0504	0.477	0.0000	0.0000
2023/10/20	2037	01/08/2024	13.82 Call	Bond Future	5376.0400	5.3760	5571.5200	5.5715	3.636	0.0000	0.0000
2023/10/20	2037	01/08/2024	13.82 Put	Bond Future	2523.2100	2.5232	2419.6400	2.4196	4.105	0.0000	0.0000
2023/10/20	2037	01/08/2024	13.17 Call	Bond Future	3578.8800	3.5789	3734.0900	3.7341	4.337	0.0000	0.0000
2023/10/20	2037	01/08/2024	13.17 Put	Bond Future	3717.4900	3.7175	3573.6500	3.5737	3.869	0.0000	0.0000
2023/10/20	2037	07/11/2024		Bond Future	13.3620	73.4746	13.2948	73.7871	0.502	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.58 Call	Bond Future	2286.9400	2.2869	2433.9500	2.4340	6.428	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.58 Put	Bond Future	6055.6000	6.0556	5890.0600	5.8901	2.734	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.59 Call	Bond Future	2305.0000	2.3050	2452.9600	2.4530	6.419	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.59 Put	Bond Future	6023.6500	6.0237	5859.0600	5.8591	2.732	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.57 Call	Bond Future	2268.9700	2.2690	2415.3200	2.4153	6.450	0.0000	0.0000
2023/10/20	2037	07/11/2024	12.57 Put	Bond Future	6087.6800	6.0877	5921.4800	5.9215	2.730	0.0000	0.0000
2023/10/20	2038	02/11/2023		Bond Future	125.5144	125.5144	124.9649	124.9649	0.438	0.0000	0.0000
2023/10/20	2038	01/02/2024		Bond Future	126.2899	126.2899	125.7339	125.7339	0.440	0.0000	0.0000
2023/10/20	2038	02/05/2024		Bond Future	129.1491	129.1491	128.5680	128.5680	0.450	0.0000	0.0000
2023/10/20	2038	01/08/2024		Bond Future	130.0476	130.0476	129.4527	129.4527	0.457	0.0000	0.0000
2023/10/20	2038	07/11/2024		Bond Future	133.2077	133.2077	132.6092	132.6092	0.449	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.50 Put	Bond Future	8545.8200	8.5458	8274.4500	8.2745	3.175	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.10 Put	Bond Future	4933.1600	4.9332	4662.1800	4.6622	5.493	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.10 Call	Bond Future	4.2000	0.0042	4.6000	0.0046	9.524	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.97 Call	Bond Future	792.6500	0.7927	897.3700	0.8974	13.211	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.97 Put	Bond Future	905.4200	0.9054	738.7600	0.7388	18.407	0.0000	0.0000
2023/10/20	2040	02/11/2023	13.10 Call	Bond Future	1171.3800	1.1714	1311.4300	1.3114	11.956	0.0000	0.0000
2023/10/20	2040	02/11/2023	13.10 Put	Bond Future	604.9200	0.6049	473.5900	0.4736	21.710	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	
2023/10/20	2040	02/11/2023	13.90 Call	Bond Future	4555.2700	4.5553	4816.9800	4.8170	5.745	0.0000	0.0000
2023/10/20	2040	02/11/2023	13.90 Put	Bond Future	22.0000	0.0220	12.3300	0.0123	43.955	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.59 Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.59 Put	Bond Future	7986.9400	7.9869	7715.5600	7.7156	3.398	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.60 Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.60 Put	Bond Future	7925.2100	7.9252	7653.8400	7.6538	3.424	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.58 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.58 Put	Bond Future	8048.7400	8.0487	7777.3700	7.7774	3.372	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.80 Put	Bond Future	6705.7900	6.7058	6434.4500	6.4345	4.046	0.0000	0.0000
2023/10/20	2040	02/11/2023	11.80 Call	Bond Future	0.1900	0.0002	0.2300	0.0002	21.053	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.60 Put	Bond Future	2265.8800	2.2659	2019.5400	2.0195	10.872	0.0000	0.0000
2023/10/20	2040	02/11/2023	12.60 Call	Bond Future	163.7000	0.1637	188.7400	0.1887	15.296	0.0000	0.0000
2023/10/20	2040	02/11/2023	13.64 Call	Bond Future	3357.2100	3.3572	3601.3400	3.6013	7.272	0.0000	0.0000
2023/10/20	2040	02/11/2023	13.64 Put	Bond Future	74.1500	0.0742	46.9000	0.0469	36.750	0.0000	0.0000
2023/10/20	2040	02/11/2023		Bond Future	12.9915	75.6454	12.9399	75.9168	0.397	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.34 Call	Bond Future	751.7500	0.7518	809.2100	0.8092	7.643	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.34 Put	Bond Future	5015.7200	5.0157	4792.4700	4.7925	4.451	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.35 Call	Bond Future	765.4800	0.7655	823.8800	0.8239	7.629	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.35 Put	Bond Future	4973.0800	4.9731	4750.7700	4.7508	4.470	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.33 Call	Bond Future	738.0700	0.7381	794.8300	0.7948	7.690	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.33 Put	Bond Future	5058.4700	5.0585	4834.5200	4.8345	4.427	0.0000	0.0000
2023/10/20	2040	01/02/2024		Bond Future	13.1307	72.8061	13.0764	73.0868	0.413	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.30 Put	Bond Future	5188.3400	5.1883	4961.7100	4.9617	4.368	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.30 Call	Bond Future	698.2600	0.6983	752.3400	0.7523	7.745	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.90 Put	Bond Future	2998.8800	2.9989	2831.1400	2.8311	5.593	0.0000	0.0000
2023/10/20	2040	01/02/2024	12.90 Call	Bond Future	1794.2800	1.7943	1907.2500	1.9073	6.296	0.0000	0.0000
2023/10/20	2040	01/02/2024	13.90 Call	Bond Future	4877.0800	4.8771	5080.8000	5.0808	4.177	0.0000	0.0000
2023/10/20	2040	01/02/2024	13.90 Put	Bond Future	1077.7100	1.0777	1000.7200	1.0007	7.144	0.0000	0.0000
2023/10/20	2040	02/05/2024		Bond Future	13.2719	74.4369	13.2169	74.7164	0.415	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.61 Call	Bond Future	491.3500	0.4914	512.3100	0.5123	4.266	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.61 Put	Bond Future	9748.3000	9.7483	9489.7600	9.4898	2.652	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.62 Call	Bond Future	498.3500	0.4984	519.6200	0.5196	4.268	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.62 Put	Bond Future	9694.1900	9.6942	9435.9600	9.4360	2.664	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.60 Call	Bond Future	484.4200	0.4844	505.0800	0.5051	4.265	0.0000	0.0000
2023/10/20	2040	02/05/2024	11.60 Put	Bond Future	9802.5600	9.8026	9543.7200	9.5437	2.641	0.0000	0.0000
2023/10/20	2040	01/08/2024	12.33 Call	Bond Future	1590.5000	1.5905	1663.8800	1.6639	4.614	0.0000	0.0000
2023/10/20	2040	01/08/2024	12.33 Put	Bond Future	7337.3100	7.3373	7124.9300	7.1249	2.895	0.0000	0.0000
2023/10/20	2040	01/08/2024	12.34 Call	Bond Future	1604.4500	1.6045	1678.3700	1.6784	4.607	0.0000	0.0000
2023/10/20	2040	01/08/2024	12.34 Put	Bond Future	7295.2000	7.2952	7083.3600	7.0834	2.904	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	
2023/10/20	2040	01/08/2024	12.32 Call	Bond Future	1576.6200	1.5766	1649.4800	1.6495	4.621	0.0000	0.0000
2023/10/20	2040	01/08/2024	12.32 Put	Bond Future	7379.5600	7.3796	7166.6600	7.1667	2.885	0.0000	0.0000
2023/10/20	2040	01/08/2024		Bond Future	13.4180	71.6239	13.3607	71.9097	0.427	0.0000	0.0000
2023/10/20	2040	07/11/2024		Bond Future	13.5809	73.3439	13.5197	73.6428	0.450	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.85 Call	Bond Future	2615.8900	2.6159	2782.8400	2.7828	6.382	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.85 Put	Bond Future	6322.7900	6.3228	6190.8100	6.1908	2.087	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.86 Call	Bond Future	2635.4400	2.6354	2803.0300	2.8030	6.359	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.86 Put	Bond Future	6289.5900	6.2896	6158.2500	6.1583	2.088	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.84 Call	Bond Future	2596.1200	2.5961	2762.4300	2.7624	6.406	0.0000	0.0000
2023/10/20	2040	07/11/2024	12.84 Put	Bond Future	6355.8300	6.3558	6223.2100	6.2232	2.087	0.0000	0.0000
2023/10/20	2044	02/11/2023	12.00 Put	Bond Future	6041.4600	6.0415	5746.1000	5.7461	4.889	0.0000	0.0000
2023/10/20	2044	02/11/2023	12.00 Call	Bond Future	0.6000	0.0006	0.6400	0.0006	6.667	0.0000	0.0000
2023/10/20	2044	02/11/2023	12.75 Call	Bond Future	211.7400	0.2117	269.0700	0.2691	27.076	0.0000	0.0000
2023/10/20	2044	02/11/2023	12.75 Put	Bond Future	1972.0500	1.9721	1733.9800	1.7340	12.072	0.0000	0.0000
2023/10/20	2044	02/11/2023	13.00 Call	Bond Future	625.9700	0.6260	752.4600	0.7525	20.207	0.0000	0.0000
2023/10/20	2044	02/11/2023	13.00 Put	Bond Future	1049.6900	1.0497	880.7800	0.8808	16.091	0.0000	0.0000
2023/10/20	2044	02/11/2023		Bond Future	13.0810	71.7612	13.0244	72.0566	0.432	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.56 Put	Bond Future	8756.4500	8.7565	8461.0500	8.4611	3.374	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.57 Put	Bond Future	8692.9500	8.6930	8397.5600	8.3976	3.398	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	2044	02/11/2023	11.55 Put	Bond Future	8820.0400	8.8200	8524.6400	8.5246	3.349	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.28 Call	Bond Future	574.5800	0.5746	625.1100	0.6251	8.794	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.28 Put	Bond Future	5663.5200	5.6635	5408.9400	5.4089	4.495	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.29 Call	Bond Future	586.0600	0.5861	637.4100	0.6374	8.762	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.29 Put	Bond Future	5617.3700	5.6174	5363.6100	5.3636	4.517	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.27 Call	Bond Future	563.2400	0.5632	612.8700	0.6129	8.812	0.0000	0.0000
2023/10/20	2044	01/02/2024	12.27 Put	Bond Future	5709.8900	5.7099	5454.4100	5.4544	4.474	0.0000	0.0000
2023/10/20	2044	01/02/2024		Bond Future	13.2170	68.9615	13.1575	69.2666	0.450	0.0000	0.0000
2023/10/20	2044	01/02/2024	13.25 Call	Bond Future	2488.1500	2.4882	2641.0200	2.6410	6.144	0.0000	0.0000
2023/10/20	2044	01/02/2024	13.25 Put	Bond Future	2319.7000	2.3197	2167.4600	2.1675	6.563	0.0000	0.0000
2023/10/20	2044	02/05/2024		Bond Future	13.3546	70.5062	13.2942	70.8111	0.453	0.0000	0.0000
2023/10/20	2044	02/05/2024	11.66 Call	Bond Future	461.5500	0.4616	482.6400	0.4826	4.569	0.0000	0.0000
2023/10/20	2044	02/05/2024	11.66 Put	Bond Future	9965.6700	9.9657	9681.9300	9.6819	2.847	0.0000	0.0000
2023/10/20	2044	02/05/2024	11.67 Call	Bond Future	468.3000	0.4683	489.7200	0.4897	4.574	0.0000	0.0000
2023/10/20	2044	02/05/2024	11.67 Put	Bond Future	9909.9800	9.9100	9626.5700	9.6266	2.860	0.0000	0.0000
2023/10/20	2044	02/05/2024	11.65 Call	Bond Future	454.8600	0.4549	475.6300	0.4756	4.566	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	
2023/10/20	2044	02/05/2024	11.65 Put	Bond Future	10021.5000	10.0215	9737.4400	9.7374	2.835	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.29 Call	Bond Future	1424.7900	1.4248	1495.8300	1.4958	4.986	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.29 Put	Bond Future	7850.2700	7.8503	7609.6700	7.6097	3.065	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.30 Call	Bond Future	1437.8100	1.4378	1509.4100	1.5094	4.980	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.30 Put	Bond Future	7805.8800	7.8059	7565.8400	7.5658	3.075	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.28 Call	Bond Future	1411.6400	1.4116	1482.1400	1.4821	4.994	0.0000	0.0000
2023/10/20	2044	01/08/2024	12.28 Put	Bond Future	7894.5900	7.8946	7653.4500	7.6535	3.054	0.0000	0.0000
2023/10/20	2044	01/08/2024		Bond Future	13.4968	67.7290	13.4338	68.0406	0.466	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.91 Call	Bond Future	2601.7400	2.6017	2727.7600	2.7278	4.844	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.91 Put	Bond Future	6373.5700	6.3736	6174.4900	6.1745	3.124	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.92 Call	Bond Future	2621.3700	2.6214	2748.0200	2.7480	4.831	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.92 Put	Bond Future	6340.2000	6.3402	6141.7500	6.1418	3.130	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.90 Call	Bond Future	2582.1800	2.5822	2707.5700	2.7076	4.856	0.0000	0.0000
2023/10/20	2044	07/11/2024	12.90 Put	Bond Future	6407.0800	6.4071	6207.3700	6.2074	3.117	0.0000	0.0000
2023/10/20	2044	07/11/2024		Bond Future	13.6547	69.3553	13.5877	69.6804	0.490	0.0000	0.0000
2023/10/20	2046	02/11/2023		Bond Future	106.8142	106.8142	106.5074	106.5074	0.287	0.0000	0.0000
2023/10/20	2046	01/02/2024		Bond Future	109.1949	109.1949	108.8859	108.8859	0.283	0.0000	0.0000
2023/10/20	2046	02/05/2024		Bond Future	109.5175	109.5175	109.1907	109.1907	0.298	0.0000	0.0000
2023/10/20	2046	01/08/2024		Bond Future	112.0346	112.0346	111.7001	111.7001	0.299	0.0000	0.0000
2023/10/20	2046	07/11/2024		Bond Future	112.5529	112.5529	112.2195	112.2195	0.296	0.0000	0.0000
2023/10/20	2050	02/11/2023		Bond Future	107.6094	107.6094	107.2699	107.2699	0.315	0.0000	0.0000
2023/10/20	2050	01/02/2024		Bond Future	107.7540	107.7540	107.4119	107.4119	0.318	0.0000	0.0000
2023/10/20	2050	02/05/2024		Bond Future	110.1937	110.1937	109.8329	109.8329	0.327	0.0000	0.0000
2023/10/20	2050	01/08/2024		Bond Future	110.4194	110.4194	110.0504	110.0504	0.334	0.0000	0.0000
2023/10/20	2050	07/11/2024		Bond Future	113.1025	113.1025	112.7335	112.7335	0.326	0.0000	0.0000
2023/10/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	AL37	02/11/2023		Index Future	893.2050	893.2050	895.9910	895.9910	0.312	0.0000	0.0000
2023/10/20	AL37	01/02/2024		Index Future	912.8910	912.8910	915.7790	915.7790	0.316	0.0000	0.0000
2023/10/20	AL37	02/05/2024		Index Future	933.3430	933.3430	936.2050	936.2050	0.307	0.0000	0.0000
2023/10/20	AL37	01/08/2024		Index Future	954.5860	954.5860	957.5100	957.5100	0.306	0.0000	0.0000
2023/10/20	AL37	07/11/2024		Index Future	977.5780	977.5780	980.6510	980.6510	0.314	0.0000	0.0000
2023/10/20	AL7T	02/11/2023		Index Future	998.7210	998.7210	1003.0230	1003.0230	0.431	0.0000	0.0000
2023/10/20	AL7T	01/02/2024		Index Future	1020.7320	1020.7320	1025.1740	1025.1740	0.435	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	
2023/10/20	AL7T	02/05/2024		Index Future	1043.6010	1043.6010	1048.0400	1048.0400	0.425	0.0000	0.0000
2023/10/20	AL7T	01/08/2024		Index Future	1067.3530	1067.3530	1071.8910	1071.8910	0.425	0.0000	0.0000
2023/10/20	AL7T	07/11/2024		Index Future	1093.0610	1093.0610	1097.7950	1097.7950	0.433	0.0000	0.0000
2023/10/20	ALBI	02/11/2023		Index Future	875.2160	875.2160	878.5160	878.5160	0.377	0.0000	0.0000
2023/10/20	ALBI	01/02/2024		Index Future	894.5050	894.5050	897.9180	897.9180	0.382	0.0000	0.0000
2023/10/20	ALBI	02/05/2024		Index Future	914.5460	914.5460	917.9450	917.9450	0.372	0.0000	0.0000
2023/10/20	ALBI	01/08/2024		Index Future	935.3600	935.3600	938.8350	938.8350	0.372	0.0000	0.0000
2023/10/20	ALBI	07/11/2024		Index Future	957.8900	957.8900	961.5240	961.5240	0.379	0.0000	0.0000
2023/10/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	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
2023/10/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/20	ES33	02/11/2023		Bond Future	13.2264	70.0273	13.1695	70.2673	0.430	0.0000
2023/10/20	ES33	01/02/2024		Bond Future	13.3995	71.5880	13.3393	71.8365	0.449	0.0000
2023/10/20	ES33	02/05/2024		Bond Future	13.5726	69.4092	13.5114	69.6563	0.451	0.0000
2023/10/20	ES33	01/08/2024		Bond Future	13.7480	71.0042	13.6840	71.2568	0.465	0.0000
2023/10/20	ES33	07/11/2024		Bond Future	13.9635	68.9232	13.8948	69.1879	0.492	0.0000
2023/10/20	ES42	02/11/2023		Bond Future	13.6941	65.6503	13.6373	65.9185	0.414	0.0000
2023/10/20	ES42	01/02/2024		Bond Future	13.8517	67.1135	13.7919	67.3906	0.431	0.0000
2023/10/20	ES42	02/05/2024		Bond Future	14.0150	64.3703	13.9542	64.6470	0.434	0.0000
2023/10/20	ES42	01/08/2024		Bond Future	14.1769	65.8492	14.1134	66.1322	0.448	0.0000
2023/10/20	ES42	07/11/2024		Bond Future	14.3715	63.1784	14.3037	63.4739	0.472	0.0000
2023/10/20	GOVI	02/11/2023		GOVI	862.4580	862.4580	865.7400	865.7400	0.381	0.0000
2023/10/20	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/20	GOVI	02/11/2023	885.81 Put	GOVI	233520.0000	23.3520	200700.0000	20.0700	14.054	0.0000
2023/10/20	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/20	GOVI	02/11/2023	885.82 Put	GOVI	233620.0000	23.3620	200800.0000	20.0800	14.048	0.0000
2023/10/20	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/20	GOVI	02/11/2023	885.80 Put	GOVI	233420.0000	23.3420	200600.0000	20.0600	14.060	0.0000
2023/10/20	GOVI	01/02/2024	879.99 Call	GOVI	14760.0000	1.4760	48690.0000	4.8690	229.878	0.0000
2023/10/20	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/20	GOVI	01/02/2024	880.00 Call	GOVI	14660.0000	1.4660	48590.0000	4.8590	231.446	0.0000
2023/10/20	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/20	GOVI	01/02/2024	879.98 Call	GOVI	14860.0000	1.4860	48790.0000	4.8790	228.331	0.0000
2023/10/20	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/20	GOVI	01/02/2024		GOVI	881.4660	881.4660	884.8590	884.8590	0.385	0.0000	0.0000
2023/10/20	GOVI	02/05/2024		GOVI	901.2150	901.2150	904.5950	904.5950	0.375	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.98 Put	GOVI	497650.0000	49.7650	463850.0000	46.3850	6.792	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.99 Put	GOVI	497750.0000	49.7750	463950.0000	46.3950	6.791	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	02/05/2024	950.97 Put	GOVI	497550.0000	49.7550	463750.0000	46.3750	6.793	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.38 Put	GOVI	216540.0000	21.6540	181990.0000	18.1990	15.955	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.39 Put	GOVI	216640.0000	21.6640	182090.0000	18.2090	15.948	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	01/08/2024	943.37 Put	GOVI	216440.0000	21.6440	181890.0000	18.1890	15.963	0.0000	0.0000
2023/10/20	GOVI	01/08/2024		GOVI	921.7260	921.7260	925.1810	925.1810	0.375	0.0000	0.0000
2023/10/20	GOVI	07/11/2024		GOVI	943.9270	943.9270	947.5400	947.5400	0.383	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.79 Put	GOVI	48630.0000	4.8630	12500.0000	1.2500	74.296	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.80 Put	GOVI	48730.0000	4.8730	12600.0000	1.2600	74.143	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	GOVI	07/11/2024	948.78 Put	GOVI	48530.0000	4.8530	12400.0000	1.2400	74.449	0.0000	0.0000
2023/10/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/20	IGOV	02/11/2023		Index Future	326.0350	326.0350	325.2400	325.2400	0.244	0.0000	0.0000
2023/10/20	IGOV	01/02/2024		Index Future	333.3020	333.3020	332.5030	332.5030	0.240	0.0000	0.0000
2023/10/20	IGOV	02/05/2024		Index Future	340.8480	340.8480	339.9980	339.9980	0.249	0.0000	0.0000
2023/10/20	IGOV	01/08/2024		Index Future	348.6830	348.6830	347.8130	347.8130	0.250	0.0000	0.0000
2023/10/20	IGOV	07/11/2024		Index Future	357.1620	357.1620	356.2990	356.2990	0.242	0.0000	0.0000
2023/10/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/20	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/20	JBAF	15/11/2023		Jibar Tradeable Future	8.3390	91.6610	8.3420	91.6580	0.036	0.0000	0.0000
2023/10/20	JBAF	20/12/2023		Jibar Tradeable Future	8.3730	91.6270	8.3700	91.6300	0.036	0.0000	0.0000
2023/10/20	JBAF	17/01/2024		Jibar Tradeable Future	8.5390	91.4610	8.4900	91.5100	0.574	0.0000	0.0000
2023/10/20	JBAF	21/02/2024		Jibar Tradeable Future	8.5110	91.4890	8.5000	91.5000	0.129	0.0000	0.0000
2023/10/20	JBAF	20/03/2024		Jibar Tradeable Future	8.5500	91.4500	8.5400	91.4600	0.117	0.0000	0.0000
2023/10/20	JBAF	17/04/2024		Jibar Tradeable Future	8.5450	91.4550	8.5300	91.4700	0.176	0.0000	0.0000
2023/10/20	JBAF	19/06/2024		Jibar Tradeable Future	8.4860	91.5140	8.4700	91.5300	0.189	0.0000	0.0000
2023/10/20	JBAF	18/09/2024		Jibar Tradeable Future	8.4260	91.5740	8.4100	91.5900	0.190	0.0000	0.0000
2023/10/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3280	91.6720	8.3000	91.7000	0.336	0.0000	0.0000
2023/10/20	JBAF	19/03/2025		Jibar Tradeable Future	8.2770	91.7230	8.2500	91.7500	0.326	0.0000	0.0000
2023/10/20	JBAF	18/06/2025		Jibar Tradeable Future	8.1880	91.8120	8.1700	91.8300	0.220	0.0000	0.0000
2023/10/20	JBAF	17/09/2025		Jibar Tradeable Future	8.1720	91.8280	8.1600	91.8400	0.147	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.70 Put	Bond Future	3990.7000	3.9907	3656.4400	3.6564	8.376	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.70 Call	Bond Future	11.8800	0.0119	14.6600	0.0147	23.401	0.0000	0.0000
2023/10/20	R035	02/11/2023	13.59 Call	Bond Future	5412.1200	5.4121	5745.9100	5.7459	6.167	0.0000	0.0000
2023/10/20	R035	02/11/2023	13.59 Put	Bond Future	5.6000	0.0056	2.3500	0.0024	58.036	0.0000	0.0000
2023/10/20	R035	02/11/2023	12.24 Put	Bond Future	1475.7200	1.4757	1213.1400	1.2131	17.793	0.0000	0.0000
2023/10/20	R035	02/11/2023	12.24 Call	Bond Future	345.5300	0.3455	419.9900	0.4200	21.550	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.74 Put	Bond Future	3779.4200	3.7794	3446.3000	3.4463	8.814	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.74 Call	Bond Future	16.5000	0.0165	20.4200	0.0204	23.758	0.0000	0.0000
2023/10/20	R035	02/11/2023		Bond Future	12.4619	80.1849	12.3952	80.5220	0.535	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.42 Call	Bond Future	0.8400	0.0008	1.0500	0.0011	25.000	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.42 Put	Bond Future	5513.4700	5.5135	5176.6400	5.1766	6.109	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.43 Call	Bond Future	0.9300	0.0009	1.1500	0.0012	23.656	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.43 Put	Bond Future	5458.0900	5.4581	5121.2700	5.1213	6.171	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.41 Call	Bond Future	0.7600	0.0008	0.9500	0.0010	25.000	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.41 Put	Bond Future	5568.9000	5.5689	5232.0500	5.2321	6.049	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	
2023/10/20	R035	02/11/2023	10.62 Put	Bond Future	10121.0400	10.1210	9784.0000	9.7840	3.330	0.0000	0.0000
2023/10/20	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.12 Put	Bond Future	7200.7500	7.2008	6863.7300	6.8637	4.680	0.0000	0.0000
2023/10/20	R035	02/11/2023	11.12 Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2023/10/20	R035	02/11/2023	12.85 Call	Bond Future	2123.9200	2.1239	2388.5800	2.3886	12.461	0.0000	0.0000
2023/10/20	R035	02/11/2023	12.85 Put	Bond Future	201.1400	0.2011	128.7600	0.1288	35.985	0.0000	0.0000
2023/10/20	R035	01/02/2024	10.62 Put	Bond Future	10788.3900	10.7884	10446.7100	10.4467	3.167	0.0000	0.0000
2023/10/20	R035	01/02/2024	10.62 Call	Bond Future	54.7900	0.0548	61.1100	0.0611	11.535	0.0000	0.0000
2023/10/20	R035	01/02/2024	11.12 Put	Bond Future	8025.4900	8.0255	7697.6100	7.6976	4.085	0.0000	0.0000
2023/10/20	R035	01/02/2024	11.12 Call	Bond Future	182.1900	0.1822	202.3100	0.2023	11.043	0.0000	0.0000
2023/10/20	R035	01/02/2024	13.46 Call	Bond Future	4976.4500	4.9765	5281.9000	5.2819	6.138	0.0000	0.0000
2023/10/20	R035	01/02/2024	13.46 Put	Bond Future	906.9600	0.9070	864.4100	0.8644	4.691	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.19 Call	Bond Future	1297.7800	1.2978	1461.0500	1.4611	12.581	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.19 Put	Bond Future	3381.4400	3.3814	3196.7100	3.1967	5.463	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.20 Call	Bond Future	1317.0900	1.3171	1482.2000	1.4822	12.536	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.20 Put	Bond Future	3349.5200	3.3495	3166.6300	3.1666	5.460	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.18 Call	Bond Future	1278.8100	1.2788	1440.2300	1.4402	12.623	0.0000	0.0000
2023/10/20	R035	01/02/2024	12.18 Put	Bond Future	3413.7600	3.4138	3227.1800	3.2272	5.466	0.0000	0.0000
2023/10/20	R035	01/02/2024		Bond Future	12.6041	81.9522	12.5339	82.3002	0.557	0.0000	0.0000
2023/10/20	R035	02/05/2024		Bond Future	12.7379	79.2752	12.6663	79.6229	0.562	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.20 Call	Bond Future	550.2800	0.5503	578.3100	0.5783	5.094	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.20 Put	Bond Future	8531.9000	8.5319	8212.2200	8.2122	3.747	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.21 Call	Bond Future	557.7300	0.5577	586.1700	0.5862	5.099	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.21 Put	Bond Future	8483.8400	8.4838	8164.5700	8.1646	3.763	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.19 Call	Bond Future	542.9100	0.5429	570.5300	0.5705	5.087	0.0000	0.0000
2023/10/20	R035	02/05/2024	11.19 Put	Bond Future	8580.1000	8.5801	8260.0100	8.2600	3.731	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.80 Call	Bond Future	1445.6000	1.4456	1563.3300	1.5633	8.144	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.80 Put	Bond Future	6781.4600	6.7815	6543.6000	6.5436	3.508	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.81 Call	Bond Future	1458.6200	1.4586	1579.1100	1.5791	8.261	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.81 Put	Bond Future	6742.3600	6.7424	6507.2600	6.5073	3.487	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.79 Call	Bond Future	1432.6600	1.4327	1547.6400	1.5476	8.026	0.0000	0.0000
2023/10/20	R035	01/08/2024	11.79 Put	Bond Future	6820.6800	6.8207	6580.0700	6.5801	3.528	0.0000	0.0000
2023/10/20	R035	01/08/2024		Bond Future	12.8720	81.0790	12.7974	81.4346	0.580	0.0000	0.0000
2023/10/20	R035	07/11/2024		Bond Future	13.0405	78.5102	12.9608	78.8811	0.611	0.0000	0.0000
2023/10/20	R035	07/11/2024	12.18 Call	Bond Future	2017.1400	2.0171	2124.9500	2.1250	5.345	0.0000	0.0000
2023/10/20	R035	07/11/2024	12.18 Put	Bond Future	6160.5200	6.1605	5897.4400	5.8974	4.270	0.0000	0.0000
2023/10/20	R035	07/11/2024	12.19 Call	Bond Future	2034.0600	2.0341	2142.8800	2.1429	5.350	0.0000	0.0000
2023/10/20	R035	07/11/2024	12.19 Put	Bond Future	6127.5200	6.1275	5865.4500	5.8655	4.277	0.0000	0.0000
2023/10/20	R035	07/11/2024	12.17 Call	Bond Future	2000.0000	2.0000	2107.4100	2.1074	5.371	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	
2023/10/20	R035	07/11/2024	12.17 Put	Bond Future	6193.3400	6.1933	5929.8600	5.9299	4.254	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.82 Call	Bond Future	604.8900	0.6049	703.6400	0.7036	16.325	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.82 Put	Bond Future	1809.7700	1.8098	1523.4700	1.5235	15.820	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.83 Call	Bond Future	629.2100	0.6292	731.2900	0.7313	16.224	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.83 Put	Bond Future	1764.5500	1.7646	1481.5800	1.4816	16.036	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.81 Call	Bond Future	581.2000	0.5812	676.6500	0.6767	16.423	0.0000	0.0000
2023/10/20	R053	02/11/2023	12.81 Put	Bond Future	1855.7100	1.8557	1566.1100	1.5661	15.606	0.0000	0.0000
2023/10/20	R053	02/11/2023		Bond Future	12.9953	90.8928	12.9388	91.2779	0.435	0.0000	0.0000
2023/10/20	R053	01/02/2024		Bond Future	13.1273	92.8961	13.0678	93.2937	0.453	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.93 Call	Bond Future	2573.5100	2.5735	2657.5500	2.6576	3.266	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.93 Put	Bond Future	3905.7100	3.9057	3592.1600	3.5922	8.028	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.94 Call	Bond Future	2605.5300	2.6055	2690.8600	2.6909	3.275	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.94 Put	Bond Future	3869.3000	3.8693	3557.0400	3.5570	8.070	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.92 Call	Bond Future	2541.4900	2.5415	2624.4400	2.6244	3.264	0.0000	0.0000
2023/10/20	R053	01/02/2024	12.92 Put	Bond Future	3942.2100	3.9422	3627.5700	3.6276	7.981	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.03 Call	Bond Future	3536.1600	3.5362	3690.7100	3.6907	4.371	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.03 Put	Bond Future	5068.2400	5.0682	4825.4800	4.8255	4.790	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.04 Call	Bond Future	3568.6900	3.5687	3724.2300	3.7242	4.358	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.04 Put	Bond Future	5033.3500	5.0334	4791.5800	4.7916	4.803	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.02 Call	Bond Future	3504.0200	3.5040	3657.3100	3.6573	4.375	0.0000	0.0000
2023/10/20	R053	02/05/2024	13.02 Put	Bond Future	5103.6200	5.1036	4859.6000	4.8596	4.781	0.0000	0.0000
2023/10/20	R053	02/05/2024		Bond Future	13.2608	89.1117	13.2002	89.5091	0.457	0.0000	0.0000
2023/10/20	R053	01/08/2024		Bond Future	13.3942	91.1392	13.3311	91.5455	0.471	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.14 Call	Bond Future	4266.3700	4.2664	4453.3400	4.4533	4.382	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.14 Put	Bond Future	5924.8800	5.9249	5705.5300	5.7055	3.702	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.15 Call	Bond Future	4298.2200	4.2982	4486.0500	4.4861	4.370	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.15 Put	Bond Future	5890.3700	5.8904	5671.8800	5.6719	3.709	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.13 Call	Bond Future	4234.6000	4.2346	4420.7200	4.4207	4.395	0.0000	0.0000
2023/10/20	R053	01/08/2024	13.13 Put	Bond Future	5959.5700	5.9596	5739.3700	5.7394	3.695	0.0000	0.0000
2023/10/20	R053	07/11/2024		Bond Future	13.5533	87.4554	13.4861	87.8791	0.496	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.80 Call	Bond Future	3496.0000	3.4960	3670.3600	3.6704	4.987	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.80 Put	Bond Future	8473.1600	8.4732	8223.8400	8.2238	2.942	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.81 Call	Bond Future	3521.6800	3.5217	3696.8500	3.6969	4.974	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.81 Put	Bond Future	8429.2800	8.4293	8180.7700	8.1808	2.948	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.79 Call	Bond Future	3470.4300	3.4704	3643.9700	3.6440	5.001	0.0000	0.0000
2023/10/20	R053	07/11/2024	12.79 Put	Bond Future	8517.2400	8.5172	8267.1000	8.2671	2.937	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.39 Call	Bond Future	188.3200	0.1883	283.2300	0.2832	50.398	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	
2023/10/20	R186	02/11/2023	9.39 Put	Bond Future	485.3700	0.4854	320.7600	0.3208	33.914	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.40 Call	Bond Future	199.2600	0.1993	297.6500	0.2977	49.378	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.40 Put	Bond Future	469.2900	0.4693	308.1600	0.3082	34.335	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.38 Call	Bond Future	177.7600	0.1778	269.2800	0.2693	51.485	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.38 Put	Bond Future	501.8400	0.5018	333.8400	0.3338	33.477	0.0000	0.0000
2023/10/20	R186	02/11/2023		Bond Future	9.5001	106.6118	9.4039	106.8713	1.013	0.0000	0.0000
2023/10/20	R186	02/11/2023	10.42 Call	Bond Future	2443.8200	2.4438	2700.7300	2.7007	10.513	0.0000	0.0000
2023/10/20	R186	02/11/2023	10.42 Put	Bond Future	3.8600	0.0039	1.2500	0.0013	67.617	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.15 Put	Bond Future	977.8300	0.9778	743.7100	0.7437	23.943	0.0000	0.0000
2023/10/20	R186	02/11/2023	9.15 Call	Bond Future	29.5600	0.0296	54.9600	0.0550	85.927	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.51 Call	Bond Future	822.9400	0.8229	967.0500	0.9671	17.512	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.51 Put	Bond Future	934.1000	0.9341	808.2800	0.8083	13.470	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.52 Call	Bond Future	835.7800	0.8358	981.3300	0.9813	17.415	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.52 Put	Bond Future	921.9200	0.9219	797.5400	0.7975	13.491	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.50 Call	Bond Future	810.2000	0.8102	953.1000	0.9531	17.638	0.0000	0.0000
2023/10/20	R186	01/02/2024	9.50 Put	Bond Future	946.3900	0.9464	819.3600	0.8194	13.423	0.0000	0.0000
2023/10/20	R186	01/02/2024		Bond Future	9.5545	103.6517	9.4466	103.9217	1.129	0.0000	0.0000
2023/10/20	R186	02/05/2024		Bond Future	9.6028	105.9738	9.4877	106.2392	1.198	0.0000	0.0000
2023/10/20	R186	02/05/2024	10.40 Call	Bond Future	2377.2200	2.3772	2611.5400	2.6115	9.857	0.0000	0.0000
2023/10/20	R186	02/05/2024	10.40 Put	Bond Future	562.1900	0.5622	531.0700	0.5311	5.535	0.0000	0.0000
2023/10/20	R186	02/05/2024	9.73 Put	Bond Future	1009.9300	1.0099	939.8400	0.9398	6.940	0.0000	0.0000
2023/10/20	R186	02/05/2024	9.73 Call	Bond Future	1302.3600	1.3024	1497.7100	1.4977	15.000	0.0000	0.0000
2023/10/20	R186	02/05/2024	8.00 Call	Bond Future	97.8700	0.0979	116.6100	0.1166	19.148	0.0000	0.0000
2023/10/20	R186	02/05/2024	8.00 Put	Bond Future	3875.2500	3.8753	3628.5500	3.6286	6.366	0.0000	0.0000
2023/10/20	R186	02/05/2024	8.01 Call	Bond Future	99.5400	0.0995	118.5700	0.1186	19.118	0.0000	0.0000
2023/10/20	R186	02/05/2024	8.01 Put	Bond Future	3852.8000	3.8528	3606.3900	3.6064	6.396	0.0000	0.0000
2023/10/20	R186	02/05/2024	7.99 Call	Bond Future	96.2300	0.0962	114.6800	0.1147	19.173	0.0000	0.0000
2023/10/20	R186	02/05/2024	7.99 Put	Bond Future	3897.7300	3.8977	3650.7400	3.6507	6.337	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.69 Call	Bond Future	404.9300	0.4049	461.4200	0.4614	13.951	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.69 Put	Bond Future	2438.1600	2.4382	2223.2500	2.2233	8.814	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.70 Call	Bond Future	409.7400	0.4097	466.8100	0.4668	13.928	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.70 Put	Bond Future	2421.3900	2.4214	2207.0600	2.2071	8.852	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.68 Call	Bond Future	399.8800	0.3999	455.7800	0.4558	13.979	0.0000	0.0000
2023/10/20	R186	01/08/2024	8.68 Put	Bond Future	2454.6900	2.4547	2239.1900	2.2392	8.779	0.0000	0.0000
2023/10/20	R186	01/08/2024		Bond Future	9.6442	103.0747	9.5155	103.3461	1.335	0.0000	0.0000
2023/10/20	R186	07/11/2024	9.14 Call	Bond Future	781.8800	0.7819	883.6500	0.8837	13.016	0.0000	0.0000
2023/10/20	R186	07/11/2024	9.14 Put	Bond Future	1894.1800	1.8942	1709.2100	1.7092	9.765	0.0000	0.0000
2023/10/20	R186	07/11/2024	9.15 Call	Bond Future	790.3600	0.7904	892.4000	0.8924	12.911	0.0000	0.0000
2023/10/20	R186	07/11/2024	9.15 Put	Bond Future	1883.5600	1.8836	1698.8600	1.6989	9.806	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	
2023/10/20	R186	07/11/2024	9.13 Call	Bond Future	773.8600	0.7739	874.5300	0.8745	13.009	0.0000	0.0000
2023/10/20	R186	07/11/2024	9.13 Put	Bond Future	1905.2700	1.9053	1719.2000	1.7192	9.766	0.0000	0.0000
2023/10/20	R186	07/11/2024		Bond Future	9.7263	105.5526	9.5743	105.8393	1.562	0.0000	0.0000
2023/10/20	R197	02/11/2023		Bond Future	342.7383	342.7383	342.8942	342.8942	0.045	0.0000	0.0000
2023/10/20	R202	02/11/2023		Bond Future	251.6338	251.6338	251.0606	251.0606	0.228	0.0000	0.0000
2023/10/20	R202	01/02/2024		Bond Future	252.2676	252.2676	251.6929	251.6929	0.228	0.0000	0.0000
2023/10/20	R202	02/05/2024		Bond Future	257.9790	257.9790	257.3662	257.3662	0.238	0.0000	0.0000
2023/10/20	R202	01/08/2024		Bond Future	258.8079	258.8079	258.1806	258.1806	0.242	0.0000	0.0000
2023/10/20	R202	07/11/2024		Bond Future	265.0974	265.0974	264.4762	264.4762	0.234	0.0000	0.0000
2023/10/20	R209	02/11/2023		Bond Future	12.5189	61.6731	12.4625	61.9218	0.450	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.34 Call	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.34 Put	Bond Future	5512.8200	5.5128	5264.1200	5.2641	4.511	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.35 Call	Bond Future	0.1800	0.0002	0.2100	0.0002	16.667	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.35 Put	Bond Future	5463.2200	5.4632	5214.5200	5.2145	4.552	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.33 Call	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0.0000	0.0000
2023/10/20	R209	02/11/2023	11.33 Put	Bond Future	5562.4800	5.5625	5313.7700	5.3138	4.471	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.13 Call	Bond Future	979.7200	0.9797	1048.2400	1.0482	6.994	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.13 Put	Bond Future	3250.3400	3.2503	3061.9300	3.0619	5.797	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.14 Call	Bond Future	995.1200	0.9951	1064.6200	1.0646	6.984	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.14 Put	Bond Future	3220.1600	3.2202	3032.7300	3.0327	5.821	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.12 Call	Bond Future	964.4500	0.9645	1032.1400	1.0321	7.019	0.0000	0.0000
2023/10/20	R209	01/02/2024	12.12 Put	Bond Future	3280.7100	3.2807	3091.4700	3.0915	5.768	0.0000	0.0000
2023/10/20	R209	01/02/2024		Bond Future	12.6407	63.0324	12.5816	63.2893	0.468	0.0000	0.0000
2023/10/20	R209	02/05/2024		Bond Future	12.7637	61.2910	12.7037	61.5474	0.469	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.18 Call	Bond Future	445.9500	0.4460	460.5000	0.4605	3.263	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.18 Put	Bond Future	7761.2100	7.7612	7519.3200	7.5193	3.117	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.19 Call	Bond Future	452.0400	0.4520	466.8300	0.4668	3.272	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.19 Put	Bond Future	7717.4000	7.7174	7475.7500	7.4758	3.131	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.17 Call	Bond Future	439.8300	0.4398	454.1200	0.4541	3.249	0.0000	0.0000
2023/10/20	R209	02/05/2024	11.17 Put	Bond Future	7805.0500	7.8051	7562.9000	7.5629	3.102	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.79 Call	Bond Future	1253.7900	1.2538	1325.7000	1.3257	5.735	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.79 Put	Bond Future	6116.5600	6.1166	5926.2500	5.9263	3.111	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.80 Call	Bond Future	1265.1600	1.2652	1337.5700	1.3376	5.723	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.80 Put	Bond Future	6081.2000	6.0812	5891.3900	5.8914	3.121	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.78 Call	Bond Future	1242.4900	1.2425	1313.9000	1.3139	5.747	0.0000	0.0000
2023/10/20	R209	01/08/2024	11.78 Put	Bond Future	6152.0300	6.1520	5961.2200	5.9612	3.102	0.0000	0.0000
2023/10/20	R209	01/08/2024		Bond Future	12.8867	62.6856	12.8245	62.9478	0.483	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		
2023/10/20	R209	07/11/2024		Bond Future	13.0350	61.0347	12.9689	61.3085	0.507	0.0000	0.0000	
2023/10/20	R209	07/11/2024	12.22 Call	Bond Future		1911.0900	1.9111	1993.3100	1.9933	4.302	0.0000	0.0000
2023/10/20	R209	07/11/2024	12.22 Put	Bond Future		5408.3800	5.4084	5216.8600	5.2169	3.541	0.0000	0.0000
2023/10/20	R209	07/11/2024	12.23 Call	Bond Future		1926.8500	1.9269	2009.3400	2.0093	4.281	0.0000	0.0000
2023/10/20	R209	07/11/2024	12.23 Put	Bond Future		5379.5600	5.3796	5188.3100	5.1883	3.555	0.0000	0.0000
2023/10/20	R209	07/11/2024	12.21 Call	Bond Future		1895.6400	1.8956	1977.1000	1.9771	4.297	0.0000	0.0000
2023/10/20	R209	07/11/2024	12.21 Put	Bond Future		5437.5600	5.4376	5245.2800	5.2453	3.536	0.0000	0.0000
2023/10/20	R210	02/11/2023		Bond Future		225.7635	225.7635	225.7986	225.7986	0.016	0.0000	0.0000
2023/10/20	R210	01/02/2024		Bond Future		230.7951	230.7951	230.8411	230.8411	0.020	0.0000	0.0000
2023/10/20	R210	02/05/2024		Bond Future		232.7620	232.7620	232.7861	232.7861	0.010	0.0000	0.0000
2023/10/20	R210	01/08/2024		Bond Future		238.1117	238.1117	238.1359	238.1359	0.010	0.0000	0.0000
2023/10/20	R210	07/11/2024		Bond Future		240.5578	240.5578	240.6020	240.6020	0.018	0.0000	0.0000
2023/10/20	R213	02/11/2023		Bond Future		11.4543	79.6272	11.3828	79.9256	0.624	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.12 Call	Bond Future		110.8600	0.1109	147.3700	0.1474	32.933	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.12 Put	Bond Future		1519.1200	1.5191	1257.2000	1.2572	17.242	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.13 Call	Bond Future		118.9900	0.1190	157.6500	0.1577	32.490	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.13 Put	Bond Future		1484.6600	1.4847	1224.8900	1.2249	17.497	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.11 Call	Bond Future		103.1700	0.1032	137.5600	0.1376	33.333	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.11 Put	Bond Future		1554.0500	1.5541	1290.0100	1.2900	16.990	0.0000	0.0000
2023/10/20	R213	02/11/2023	12.70 Call	Bond Future		4983.1000	4.9831	5278.5900	5.2786	5.930	0.0000	0.0000
2023/10/20	R213	02/11/2023	12.70 Put	Bond Future		4.9300	0.0049	1.9900	0.0020	59.635	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.44 Put	Bond Future		649.3700	0.6494	479.0500	0.4791	26.228	0.0000	0.0000
2023/10/20	R213	02/11/2023	11.44 Call	Bond Future		589.8100	0.5898	717.9200	0.7179	21.721	0.0000	0.0000
2023/10/20	R213	02/11/2023	10.94 Put	Bond Future		2202.4000	2.2024	1913.1800	1.9132	13.132	0.0000	0.0000
2023/10/20	R213	02/11/2023	10.94 Call	Bond Future		22.6100	0.0226	31.8200	0.0318	40.734	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.71 Call	Bond Future		2111.6400	2.1116	2307.2500	2.3073	9.263	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.71 Put	Bond Future		1580.8000	1.5808	1467.8400	1.4678	7.146	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.72 Call	Bond Future		2134.5800	2.1346	2331.3700	2.3314	9.219	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.72 Put	Bond Future		1563.5400	1.5635	1451.7600	1.4518	7.149	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.70 Call	Bond Future		2088.8200	2.0888	2283.0700	2.2831	9.300	0.0000	0.0000
2023/10/20	R213	01/02/2024	11.70 Put	Bond Future		1598.2100	1.5982	1483.8900	1.4839	7.153	0.0000	0.0000
2023/10/20	R213	01/02/2024		Bond Future		11.5786	81.3822	11.5027	81.6907	0.655	0.0000	0.0000
2023/10/20	R213	02/05/2024		Bond Future		11.6942	79.6459	11.6166	79.9533	0.663	0.0000	0.0000
2023/10/20	R213	02/05/2024	10.29 Call	Bond Future		582.1800	0.5822	643.0800	0.6431	10.461	0.0000	0.0000
2023/10/20	R213	02/05/2024	10.29 Put	Bond Future		6387.0600	6.3871	6140.5600	6.1406	3.859	0.0000	0.0000
2023/10/20	R213	02/05/2024	10.30 Call	Bond Future		588.7200	0.5887	650.0100	0.6500	10.411	0.0000	0.0000
2023/10/20	R213	02/05/2024	10.30 Put	Bond Future		6350.3900	6.3504	6104.2800	6.1043	3.876	0.0000	0.0000
2023/10/20	R213	02/05/2024	10.28 Call	Bond Future		575.8500	0.5759	636.2200	0.6362	10.484	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	
2023/10/20	R213	02/05/2024	10.28 Put	Bond Future	6423.9600	6.4240	6176.9300	6.1769	3.845	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.87 Call	Bond Future	1311.0700	1.3111	1408.1100	1.4081	7.402	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.87 Put	Bond Future	5031.7500	5.0318	4814.4400	4.8144	4.319	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.88 Call	Bond Future	1321.8600	1.3219	1421.0800	1.4211	7.506	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.88 Put	Bond Future	5001.8000	5.0018	4786.6700	4.7867	4.301	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.86 Call	Bond Future	1300.0900	1.3001	1394.9400	1.3949	7.296	0.0000	0.0000
2023/10/20	R213	01/08/2024	10.86 Put	Bond Future	5061.5400	5.0615	4842.0400	4.8420	4.337	0.0000	0.0000
2023/10/20	R213	01/08/2024		Bond Future	11.8096	81.4582	11.7281	81.7725	0.690	0.0000	0.0000
2023/10/20	R213	07/11/2024		Bond Future	11.9640	79.8538	11.8761	80.1824	0.735	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.22 Call	Bond Future	1809.6900	1.8097	1918.1800	1.9182	5.995	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.22 Put	Bond Future	4644.1300	4.6441	4424.0200	4.4240	4.740	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.23 Call	Bond Future	1824.0800	1.8241	1933.2000	1.9332	5.982	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.23 Put	Bond Future	4619.5900	4.6196	4400.1100	4.4001	4.751	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.21 Call	Bond Future	1795.0600	1.7951	1902.9100	1.9029	6.008	0.0000	0.0000
2023/10/20	R213	07/11/2024	11.21 Put	Bond Future	4668.4600	4.6685	4447.7100	4.4477	4.729	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.46 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.46 Put	Bond Future	6658.1100	6.6581	6407.8900	6.4079	3.758	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.47 Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.47 Put	Bond Future	6605.5300	6.6055	6355.3000	6.3553	3.788	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.45 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/20	R214	02/11/2023	11.45 Put	Bond Future	6710.7600	6.7108	6460.5400	6.4605	3.729	0.0000	0.0000
2023/10/20	R214	02/11/2023		Bond Future	12.8397	57.5478	12.7833	57.7981	0.439	0.0000	0.0000
2023/10/20	R214	01/02/2024		Bond Future	12.9675	58.8161	12.9084	59.0745	0.456	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.15 Call	Bond Future	594.7500	0.5948	644.7800	0.6448	8.412	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.15 Put	Bond Future	4337.2900	4.3373	4128.9500	4.1290	4.803	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.16 Call	Bond Future	605.9800	0.6060	656.7600	0.6568	8.380	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.16 Put	Bond Future	4300.3900	4.3004	4092.8000	4.0928	4.827	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.14 Call	Bond Future	583.6700	0.5837	632.9500	0.6330	8.443	0.0000	0.0000
2023/10/20	R214	01/02/2024	12.14 Put	Bond Future	4374.3900	4.3744	4165.3000	4.1653	4.780	0.0000	0.0000
2023/10/20	R214	02/05/2024		Bond Future	13.0871	56.8285	13.0271	57.0869	0.459	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.47 Call	Bond Future	425.6900	0.4257	443.5700	0.4436	4.200	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.47 Put	Bond Future	8101.1300	8.1011	7860.6700	7.8607	2.968	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.48 Call	Bond Future	431.8000	0.4318	449.8600	0.4499	4.182	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.48 Put	Bond Future	8054.8600	8.0549	7814.5800	7.8146	2.983	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.46 Call	Bond Future	419.7400	0.4197	437.2500	0.4373	4.172	0.0000	0.0000
2023/10/20	R214	02/05/2024	11.46 Put	Bond Future	8147.6200	8.1476	7906.7900	7.9068	2.956	0.0000	0.0000
2023/10/20	R214	01/08/2024	12.17 Call	Bond Future	1374.1400	1.3741	1439.6500	1.4397	4.767	0.0000	0.0000
2023/10/20	R214	01/08/2024	12.17 Put	Bond Future	6042.3400	6.0423	5843.7200	5.8437	3.287	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	
2023/10/20	R214	01/08/2024	12.18 Call	Bond Future	1386.3400	1.3863	1452.3500	4.761	0.0000	0.0000	
2023/10/20	R214	01/08/2024	12.18 Put	Bond Future	6006.6000	6.0066	5808.4800	3.298	0.0000	0.0000	
2023/10/20	R214	01/08/2024	12.16 Call	Bond Future	1361.8300	1.3618	1426.8600	4.775	0.0000	0.0000	
2023/10/20	R214	01/08/2024	12.16 Put	Bond Future	6078.0300	6.0780	5878.9300	3.276	0.0000	0.0000	
2023/10/20	R214	01/08/2024		Bond Future	13.2060	58.1216	13.1438	58.3858	0.471	0.0000	0.0000
2023/10/20	R214	07/11/2024	12.61 Call	Bond Future	2171.0500	2.1711	2313.2500	6.550	0.0000	0.0000	
2023/10/20	R214	07/11/2024	12.61 Put	Bond Future	5397.8600	5.3979	5264.6700	2.467	0.0000	0.0000	
2023/10/20	R214	07/11/2024	12.62 Call	Bond Future	2187.8700	2.1879	2330.4300	6.516	0.0000	0.0000	
2023/10/20	R214	07/11/2024	12.62 Put	Bond Future	5369.2500	5.3693	5236.4200	2.474	0.0000	0.0000	
2023/10/20	R214	07/11/2024	12.60 Call	Bond Future	2154.5200	2.1545	2296.1300	6.573	0.0000	0.0000	
2023/10/20	R214	07/11/2024	12.60 Put	Bond Future	5426.8000	5.4268	5293.0200	2.465	0.0000	0.0000	
2023/10/20	R214	07/11/2024		Bond Future	13.3521	56.2098	13.2862	56.4852	0.494	0.0000	0.0000
2023/10/20	R248	02/11/2023		Bond Future	12.9909	70.4970	12.9343	70.7975	0.435	0.0000	0.0000
2023/10/20	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	R248	02/11/2023	11.48 Put	Bond Future	8913.7500	8.9138	8613.3000	3.371	0.0000	0.0000	
2023/10/20	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	R248	02/11/2023	11.49 Put	Bond Future	8848.1500	8.8482	8547.7000	3.396	0.0000	0.0000	
2023/10/20	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/20	R248	02/11/2023	11.47 Put	Bond Future	8979.4400	8.9794	8678.9900	3.346	0.0000	0.0000	
2023/10/20	R248	02/11/2023	11.80 Put	Bond Future	6861.7600	6.8618	6561.3500	4.378	0.0000	0.0000	
2023/10/20	R248	02/11/2023	11.80 Call	Bond Future	0.1900	0.0002	0.2400	0.0002	26.316	0.0000	0.0000
2023/10/20	R248	02/11/2023	12.50 Put	Bond Future	2783.5500	2.7836	2500.1100	10.183	0.0000	0.0000	
2023/10/20	R248	02/11/2023	12.50 Call	Bond Future	94.3300	0.0943	111.3500	0.1114	18.043	0.0000	0.0000
2023/10/20	R248	02/11/2023	13.60 Call	Bond Future	3186.0200	3.1860	3451.9900	8.348	0.0000	0.0000	
2023/10/20	R248	02/11/2023	13.60 Put	Bond Future	92.5100	0.0925	58.0200	0.0580	37.282	0.0000	0.0000
2023/10/20	R248	01/02/2024		Bond Future	13.1268	72.0507	13.0673	72.3610	0.453	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.15 Call	Bond Future	541.4600	0.5415	611.7200	0.6117	12.976	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.15 Put	Bond Future	5974.7300	5.9747	5734.7300	5.7347	4.017	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.16 Call	Bond Future	551.3100	0.5513	623.9300	0.6239	13.172	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.16 Put	Bond Future	5925.0900	5.9251	5687.4500	5.6875	4.011	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.14 Call	Bond Future	531.7500	0.5318	599.6900	0.5997	12.777	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.14 Put	Bond Future	6024.5900	6.0246	5782.2700	5.7823	4.022	0.0000	0.0000
2023/10/20	R248	01/02/2024	11.50 Put	Bond Future	9626.7800	9.6268	9331.3200	9.3313	3.069	0.0000	0.0000
2023/10/20	R248	01/02/2024	11.50 Call	Bond Future	137.8200	0.1378	152.6200	0.1526	10.739	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.30 Put	Bond Future	5261.2100	5.2612	5051.6700	5.0517	3.983	0.0000	0.0000
2023/10/20	R248	01/02/2024	12.30 Call	Bond Future	711.4400	0.7114	812.1600	0.8122	14.157	0.0000	0.0000
2023/10/20	R248	01/02/2024	13.37 Call	Bond Future	3139.9600	3.1400	3388.8900	3.3889	7.928	0.0000	0.0000
2023/10/20	R248	01/02/2024	13.37 Put	Bond Future	1897.3400	1.8973	1836.0100	1.8360	3.232	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	
2023/10/20	R248	01/02/2024	13.10 Call	Bond Future	2349.3700	2.3494	2569.4800	2.5695	9.369	0.0000	0.0000
2023/10/20	R248	01/02/2024	13.10 Put	Bond Future	2488.6700	2.4887	2398.5200	2.3985	3.622	0.0000	0.0000
2023/10/20	R248	01/02/2024	13.90 Call	Bond Future	4916.6800	4.9167	5200.7700	5.2008	5.778	0.0000	0.0000
2023/10/20	R248	01/02/2024	13.90 Put	Bond Future	1103.7200	1.1037	1077.5500	1.0776	2.371	0.0000	0.0000
2023/10/20	R248	02/05/2024		Bond Future	13.2542	69.2154	13.1937	69.5256	0.456	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.47 Call	Bond Future	412.1100	0.4121	431.5400	0.4315	4.715	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.47 Put	Bond Future	10751.4000	10.7514	10460.7000	10.4607	2.704	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.48 Call	Bond Future	418.3900	0.4184	438.1200	0.4381	4.716	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.48 Put	Bond Future	10692.1200	10.6921	10401.7200	10.4017	2.716	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.46 Call	Bond Future	406.0100	0.4060	425.1400	0.4251	4.712	0.0000	0.0000
2023/10/20	R248	02/05/2024	11.46 Put	Bond Future	10810.9600	10.8110	10519.9600	10.5200	2.692	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.31 Call	Bond Future	1638.0200	1.6380	1721.3600	1.7214	5.088	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.31 Put	Bond Future	7428.2400	7.4282	7194.5100	7.1945	3.147	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.32 Call	Bond Future	1652.5900	1.6526	1736.7500	1.7368	5.093	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.32 Put	Bond Future	7384.7100	7.3847	7151.8000	7.1518	3.154	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.30 Call	Bond Future	1623.5400	1.6235	1706.2800	1.7063	5.096	0.0000	0.0000
2023/10/20	R248	01/08/2024	12.30 Put	Bond Future	7471.9400	7.4719	7237.6100	7.2376	3.136	0.0000	0.0000
2023/10/20	R248	01/08/2024		Bond Future	13.3816	70.7904	13.3186	71.1074	0.470	0.0000	0.0000
2023/10/20	R248	07/11/2024		Bond Future	13.5375	68.0374	13.4705	68.3680	0.495	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.79 Call	Bond Future	2678.7000	2.6787	2807.2800	2.8073	4.800	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.79 Put	Bond Future	6544.3200	6.5443	6342.2400	6.3422	3.088	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.80 Call	Bond Future	2698.7100	2.6987	2827.9200	2.8279	4.788	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.80 Put	Bond Future	6509.9800	6.5100	6308.5300	6.3085	3.094	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.78 Call	Bond Future	2658.7700	2.6588	2786.7100	2.7867	4.812	0.0000	0.0000
2023/10/20	R248	07/11/2024	12.78 Put	Bond Future	6578.8200	6.5788	6376.1000	6.3761	3.081	0.0000	0.0000
2023/10/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

