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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2023 TO 24/10/2023

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
2023/10/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/24	2025	02/11/2023		Bond Future	172.1619	172.1619	172.2463	0.049	0.0000	0.0000
2023/10/24	2025	01/02/2024		Bond Future	174.2092	174.2092	174.2949	0.049	0.0000	0.0000
2023/10/24	2025	02/05/2024		Bond Future	178.1361	178.1361	178.2240	0.049	0.0000	0.0000
2023/10/24	2025	01/08/2024		Bond Future	180.3933	180.3933	180.4830	0.050	0.0000	0.0000
2023/10/24	2025	07/11/2024		Bond Future	184.7933	184.7933	184.8858	0.050	0.0000	0.0000
2023/10/24	2029	02/11/2023		Bond Future	124.4738	124.4738	124.6529	0.144	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	
2023/10/24	2029	01/02/2024		Bond Future	127.2532	127.2532	127.4359	127.4359	0.144	0.0000	0.0000
2023/10/24	2029	02/05/2024		Bond Future	128.7542	128.7542	128.9412	128.9412	0.145	0.0000	0.0000
2023/10/24	2029	01/08/2024		Bond Future	131.7134	131.7134	131.9047	131.9047	0.145	0.0000	0.0000
2023/10/24	2029	07/11/2024		Bond Future	133.5259	133.5259	133.7220	133.7220	0.147	0.0000	0.0000
2023/10/24	2030	02/11/2023		Bond Future	10.8238	89.5642	10.6717	90.1891	1.405	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.81 Call	Bond Future	444.8200	0.4448	790.0200	0.7900	77.604	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.81 Put	Bond Future	501.2900	0.5013	221.5900	0.2216	55.796	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.82 Call	Bond Future	466.4500	0.4665	820.0100	0.8200	75.798	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.82 Put	Bond Future	482.0000	0.4820	210.6600	0.2107	56.295	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.80 Call	Bond Future	423.7500	0.4238	760.5000	0.7605	79.469	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.80 Put	Bond Future	521.1600	0.5212	233.0100	0.2330	55.290	0.0000	0.0000
2023/10/24	2030	02/11/2023	9.57 Put	Bond Future	5321.9000	5.3219	4697.0000	4.6970	11.742	0.0000	0.0000
2023/10/24	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.07 Put	Bond Future	3152.3200	3.1523	2527.5200	2.5275	19.820	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.07 Call	Bond Future	0.0100	0.0000	0.1100	0.0001	1,000.000	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.57 Call	Bond Future	2996.9700	2.9970	3613.0500	3.6131	20.557	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.57 Put	Bond Future	10.8300	0.0108	2.0100	0.0020	81.440	0.0000	0.0000
2023/10/24	2030	02/11/2023	9.89 Put	Bond Future	3925.9900	3.9260	3301.0900	3.3011	15.917	0.0000	0.0000
2023/10/24	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.39 Put	Bond Future	1810.4000	1.8104	1219.9200	1.2199	32.616	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.39 Call	Bond Future	13.3900	0.0134	47.8100	0.0478	257.058	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.43 Call	Bond Future	2460.1900	2.4602	3065.9800	3.0660	24.624	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.43 Put	Bond Future	24.4100	0.0244	5.3000	0.0053	78.288	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.62 Put	Bond Future	980.1500	0.9802	533.7100	0.5337	45.548	0.0000	0.0000
2023/10/24	2030	02/11/2023	10.62 Call	Bond Future	141.6200	0.1416	320.0800	0.3201	126.013	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.12 Put	Bond Future	126.6300	0.1266	39.1800	0.0392	69.059	0.0000	0.0000
2023/10/24	2030	02/11/2023	11.12 Call	Bond Future	1327.6000	1.3276	1865.0500	1.8651	40.483	0.0000	0.0000
2023/10/24	2030	02/11/2023	12.27 Call	Bond Future	5671.6900	5.6717	6296.4800	6.2965	11.016	0.0000	0.0000
2023/10/24	2030	02/11/2023	12.27 Put	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.89 Put	Bond Future	4578.6300	4.5786	4055.1000	4.0551	11.434	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.89 Call	Bond Future	370.7000	0.3707	485.6200	0.4856	31.001	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.39 Put	Bond Future	2953.6800	2.9537	2525.3100	2.5253	14.503	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.39 Call	Bond Future	816.2600	0.8163	1026.3400	1.0263	25.737	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.86 Call	Bond Future	4154.6700	4.1547	4669.9900	4.6700	12.403	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.86 Put	Bond Future	534.6800	0.5347	411.5500	0.4116	23.029	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.16 Put	Bond Future	3654.4600	3.6545	3177.7800	3.1778	13.044	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.16 Call	Bond Future	571.9300	0.5719	733.7000	0.7337	28.285	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.00 Call	Bond Future	1850.1100	1.8501	2204.7900	2.2048	19.171	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	
2023/10/24	2030	01/02/2024	11.00 Put	Bond Future	1540.0400	1.5400	1256.2700	1.2563	18.426	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.75 Call	Bond Future	3821.6100	3.8216	4321.4000	4.3214	13.078	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.75 Put	Bond Future	616.0600	0.6161	477.4000	0.4774	22.508	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.57 Put	Bond Future	5789.0600	5.7891	5225.5100	5.2255	9.735	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.57 Call	Bond Future	224.6200	0.2246	299.5200	0.2995	33.345	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.07 Put	Bond Future	3948.7300	3.9487	3454.8600	3.4549	12.507	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.07 Call	Bond Future	492.9900	0.4930	637.5700	0.6376	29.327	0.0000	0.0000
2023/10/24	2030	01/02/2024	12.10 Call	Bond Future	4906.0800	4.9061	5450.3700	5.4504	11.094	0.0000	0.0000
2023/10/24	2030	01/02/2024	12.10 Put	Bond Future	390.7100	0.3907	296.5500	0.2966	24.100	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.31 Call	Bond Future	2589.2700	2.5893	3011.7900	3.0118	16.318	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.31 Put	Bond Future	1067.4900	1.0675	851.5600	0.8516	20.228	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.93 Put	Bond Future	4434.0600	4.4341	3916.5200	3.9165	11.672	0.0000	0.0000
2023/10/24	2030	01/02/2024	9.93 Call	Bond Future	393.9500	0.3940	514.8600	0.5149	30.692	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.36 Call	Bond Future	2719.5300	2.7195	3152.0500	3.1521	15.904	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.36 Put	Bond Future	1004.3000	1.0043	798.3700	0.7984	20.505	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.37 Call	Bond Future	2746.0100	2.7460	3180.4800	3.1805	15.822	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.37 Put	Bond Future	992.1500	0.9922	788.1700	0.7882	20.559	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.35 Call	Bond Future	2693.3400	2.6933	3123.8800	3.1239	15.985	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.35 Put	Bond Future	1016.7500	1.0168	808.8400	0.8088	20.448	0.0000	0.0000
2023/10/24	2030	01/02/2024		Bond Future	10.9215	87.5361	10.7611	88.1746	1.469	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.85 Call	Bond Future	4124.0300	4.1240	4638.0000	4.6380	12.463	0.0000	0.0000
2023/10/24	2030	01/02/2024	11.85 Put	Bond Future	541.6100	0.5416	417.1300	0.4171	22.983	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.00 Put	Bond Future	4185.0400	4.1850	3678.5500	3.6786	12.102	0.0000	0.0000
2023/10/24	2030	01/02/2024	10.00 Call	Bond Future	437.7000	0.4377	569.6600	0.5697	30.149	0.0000	0.0000
2023/10/24	2030	02/05/2024		Bond Future	11.0272	89.4882	10.8577	90.1410	1.538	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.66 Put	Bond Future	5954.0500	5.9541	5423.0900	5.4231	8.918	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.66 Call	Bond Future	513.0500	0.5131	634.8600	0.6349	23.742	0.0000	0.0000
2023/10/24	2030	02/05/2024	10.16 Put	Bond Future	4304.0600	4.3041	3841.3100	3.8413	10.751	0.0000	0.0000
2023/10/24	2030	02/05/2024	10.16 Call	Bond Future	900.4400	0.9004	1090.4600	1.0905	21.103	0.0000	0.0000
2023/10/24	2030	02/05/2024	11.94 Call	Bond Future	4472.1200	4.4721	4953.0800	4.9531	10.755	0.0000	0.0000
2023/10/24	2030	02/05/2024	11.94 Put	Bond Future	1059.9800	1.0600	888.1700	0.8882	16.209	0.0000	0.0000
2023/10/24	2030	02/05/2024	10.62 Put	Bond Future	3078.3200	3.0783	2695.5500	2.6956	12.434	0.0000	0.0000
2023/10/24	2030	02/05/2024	10.62 Call	Bond Future	1500.2200	1.5002	1770.2200	1.7702	17.997	0.0000	0.0000
2023/10/24	2030	02/05/2024	11.12 Put	Bond Future	2079.3700	2.0794	1786.5800	1.7866	14.081	0.0000	0.0000
2023/10/24	2030	02/05/2024	11.12 Call	Bond Future	2433.9700	2.4340	2793.9500	2.7940	14.790	0.0000	0.0000
2023/10/24	2030	02/05/2024	13.15 Call	Bond Future	8050.4400	8.0504	8634.4300	8.6344	7.254	0.0000	0.0000
2023/10/24	2030	02/05/2024	13.15 Put	Bond Future	368.2000	0.3682	299.4200	0.2994	18.680	0.0000	0.0000
2023/10/24	2030	02/05/2024	12.38 Call	Bond Future	5731.5500	5.7316	6258.7900	6.2588	9.199	0.0000	0.0000
2023/10/24	2030	02/05/2024	12.38 Put	Bond Future	734.1700	0.7342	608.6400	0.6086	17.098	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	
2023/10/24	2030	02/05/2024	10.82 Put	Bond Future	2638.2600	2.6383	2292.0500	2.2921	13.123	0.0000	0.0000
2023/10/24	2030	02/05/2024	10.82 Call	Bond Future	1839.6000	1.8396	2146.1600	2.1462	16.664	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.82 Call	Bond Future	611.1800	0.6112	752.0300	0.7520	23.046	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.82 Put	Bond Future	5394.1000	5.3941	4882.1800	4.8822	9.490	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.83 Call	Bond Future	617.8100	0.6178	759.9200	0.7599	23.002	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.83 Put	Bond Future	5359.7900	5.3598	4849.1300	4.8491	9.528	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.81 Call	Bond Future	604.6100	0.6046	744.2100	0.7442	23.089	0.0000	0.0000
2023/10/24	2030	02/05/2024	9.81 Put	Bond Future	5428.4900	5.4285	4915.3200	4.9153	9.453	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.38 Call	Bond Future	1386.2700	1.3863	1623.4600	1.6235	17.110	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.38 Put	Bond Future	4229.9800	4.2300	3799.5000	3.7995	10.177	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.39 Call	Bond Future	1399.3200	1.3993	1638.0200	1.6380	17.058	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.39 Put	Bond Future	4204.5500	4.2046	3775.5800	3.7756	10.203	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.37 Call	Bond Future	1373.3000	1.3733	1608.9900	1.6090	17.162	0.0000	0.0000
2023/10/24	2030	01/08/2024	10.37 Put	Bond Future	4255.5000	4.2555	3823.5200	3.8235	10.151	0.0000	0.0000
2023/10/24	2030	01/08/2024		Bond Future	11.1337	87.5185	10.9540	88.1862	1.614	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.75 Call	Bond Future	1962.7400	1.9627	2253.5900	2.2536	14.819	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.75 Put	Bond Future	3800.4700	3.8005	3407.2600	3.4073	10.346	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.76 Call	Bond Future	1978.4700	1.9785	2270.7600	2.2708	14.774	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.76 Put	Bond Future	3779.7200	3.7797	3387.9500	3.3880	10.365	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.74 Call	Bond Future	1947.4300	1.9474	2236.8600	2.2369	14.862	0.0000	0.0000
2023/10/24	2030	07/11/2024	10.74 Put	Bond Future	3821.6700	3.8217	3427.0400	3.4270	10.326	0.0000	0.0000
2023/10/24	2030	07/11/2024		Bond Future	11.2601	89.6296	11.0687	90.3137	1.700	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.85 Put	Bond Future	4235.8400	4.2358	3579.2900	3.5793	15.500	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.85 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.78 Call	Bond Future	679.8100	0.6798	1071.5800	1.0716	57.629	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.78 Put	Bond Future	504.3100	0.5043	239.5200	0.2395	52.505	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.28 Call	Bond Future	19.4800	0.0195	55.0600	0.0551	182.649	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.28 Put	Bond Future	2177.7400	2.1777	1556.7600	1.5568	28.515	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.71 Put	Bond Future	4926.7700	4.9268	4270.2100	4.2702	13.326	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.50 Call	Bond Future	151.9800	0.1520	311.6100	0.3116	105.034	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.50 Put	Bond Future	1272.7200	1.2727	775.7900	0.7758	39.045	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.00 Call	Bond Future	0.1200	0.0001	0.6600	0.0007	450.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.00 Put	Bond Future	3503.6500	3.5037	2847.6300	2.8476	18.724	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.58 Put	Bond Future	5574.8500	5.5749	4918.2900	4.9183	11.777	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.60 Call	Bond Future	287.8200	0.2878	529.3500	0.5294	83.917	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.60 Put	Bond Future	942.5300	0.9425	527.5000	0.5275	44.034	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	
2023/10/24	2032	02/11/2023	10.35 Put	Bond Future	6737.0100	6.7370	6080.4500	6.0805	9.746	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.90 Put	Bond Future	313.7200	0.3137	132.8400	0.1328	57.657	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.90 Call	Bond Future	1036.5700	1.0366	1512.2500	1.5123	45.890	0.0000	0.0000
2023/10/24	2032	02/11/2023		Bond Future	11.7418	82.5086	11.5996	83.1652	1.211	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.23 Call	Bond Future	10.2300	0.0102	31.7400	0.0317	210.264	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.23 Put	Bond Future	2406.6700	2.4067	1771.6200	1.7716	26.387	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.24 Call	Bond Future	11.7400	0.0117	35.7100	0.0357	204.174	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.24 Put	Bond Future	2360.4700	2.3605	1727.8800	1.7279	26.799	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.22 Call	Bond Future	8.8700	0.0089	28.0900	0.0281	216.685	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.22 Put	Bond Future	2453.0500	2.4531	1815.7100	1.8157	25.982	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.59 Put	Bond Future	5524.7700	5.5248	4868.2100	4.8682	11.884	0.0000	0.0000
2023/10/24	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.09 Put	Bond Future	3069.0100	3.0690	2415.5800	2.4156	21.291	0.0000	0.0000
2023/10/24	2032	02/11/2023	11.09 Call	Bond Future	0.9500	0.0010	4.0800	0.0041	329.474	0.0000	0.0000
2023/10/24	2032	02/11/2023	12.26 Call	Bond Future	2396.7400	2.3967	3010.7900	3.0108	25.620	0.0000	0.0000
2023/10/24	2032	02/11/2023	12.26 Put	Bond Future	60.6300	0.0606	18.1200	0.0181	70.114	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.59 Put	Bond Future	6264.4300	6.2644	5677.7600	5.6778	9.365	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.59 Call	Bond Future	273.6400	0.2736	357.8200	0.3578	30.763	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.09 Put	Bond Future	4215.4600	4.2155	3711.3300	3.7113	11.959	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.09 Call	Bond Future	641.6200	0.6416	808.3400	0.8083	25.984	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.73 Call	Bond Future	4504.5600	4.5046	5027.1300	5.0271	11.601	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.73 Put	Bond Future	738.2800	0.7383	590.0000	0.5900	20.085	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.78 Put	Bond Future	5442.9700	5.4430	4882.8600	4.8829	10.291	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.78 Call	Bond Future	381.0100	0.3810	491.7500	0.4918	29.065	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.75 Call	Bond Future	1714.5000	1.7145	2038.1800	2.0382	18.879	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.75 Put	Bond Future	2229.5000	2.2295	1882.3300	1.8823	15.572	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.50 Call	Bond Future	3755.1700	3.7552	4240.8300	4.2408	12.933	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.50 Put	Bond Future	966.7600	0.9668	781.5700	0.7816	19.156	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.01 Put	Bond Future	8996.8800	8.9969	8358.1800	8.3582	7.099	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.01 Call	Bond Future	89.5800	0.0896	121.7300	0.1217	35.890	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.76 Put	Bond Future	5527.4100	5.5274	4964.2500	4.9643	10.188	0.0000	0.0000
2023/10/24	2032	01/02/2024	10.76 Call	Bond Future	368.2900	0.3683	475.9800	0.4760	29.241	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.62 Call	Bond Future	4141.0600	4.1411	4646.7700	4.6468	12.212	0.0000	0.0000
2023/10/24	2032	01/02/2024	12.62 Put	Bond Future	840.4400	0.8404	675.3000	0.6753	19.649	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.84 Call	Bond Future	1918.4200	1.9184	2264.0900	2.2641	18.018	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.84 Put	Bond Future	2027.5200	2.0275	1702.3400	1.7023	16.038	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.85 Call	Bond Future	1941.8200	1.9418	2289.9100	2.2899	17.926	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.85 Put	Bond Future	2005.9800	2.0060	1683.2200	1.6832	16.090	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	
2023/10/24	2032	01/02/2024	11.83 Call	Bond Future	1895.1600	1.8952	2238.4100	2.2384	18.112	0.0000	0.0000
2023/10/24	2032	01/02/2024	11.83 Put	Bond Future	2049.2300	2.0492	1721.6300	1.7216	15.986	0.0000	0.0000
2023/10/24	2032	01/02/2024		Bond Future	11.8643	84.3305	11.7156	85.0013	1.253	0.0000	0.0000
2023/10/24	2032	02/05/2024		Bond Future	11.9916	82.0489	11.8358	82.7348	1.299	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.36 Put	Bond Future	8055.7200	8.0557	7474.3100	7.4743	7.217	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.36 Call	Bond Future	482.9300	0.4829	587.3700	0.5874	21.626	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.86 Put	Bond Future	6011.6300	6.0116	5491.4000	5.4914	8.654	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.86 Call	Bond Future	853.3700	0.8534	1018.9900	1.0190	19.408	0.0000	0.0000
2023/10/24	2032	02/05/2024	12.90 Call	Bond Future	5240.0500	5.2401	5735.5800	5.7356	9.457	0.0000	0.0000
2023/10/24	2032	02/05/2024	12.90 Put	Bond Future	1386.2700	1.3863	1195.9500	1.1960	13.729	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.59 Put	Bond Future	7083.5100	7.0835	6527.9100	6.5279	7.844	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.59 Call	Bond Future	632.0900	0.6321	762.3400	0.7623	20.606	0.0000	0.0000
2023/10/24	2032	02/05/2024	11.09 Put	Bond Future	5179.1500	5.1792	4694.2300	4.6942	9.363	0.0000	0.0000
2023/10/24	2032	02/05/2024	11.09 Call	Bond Future	1103.0800	1.1031	1304.0100	1.3040	18.215	0.0000	0.0000
2023/10/24	2032	02/05/2024	13.18 Call	Bond Future	6113.1600	6.1132	6639.9600	6.6400	8.617	0.0000	0.0000
2023/10/24	2032	02/05/2024	13.18 Put	Bond Future	1120.0900	1.1201	961.0400	0.9610	14.200	0.0000	0.0000
2023/10/24	2032	02/05/2024	13.35 Call	Bond Future	6657.8600	6.6579	7201.4000	7.2014	8.164	0.0000	0.0000
2023/10/24	2032	02/05/2024	13.35 Put	Bond Future	983.8500	0.9839	841.5400	0.8415	14.465	0.0000	0.0000
2023/10/24	2032	02/05/2024	11.35 Put	Bond Future	4349.5300	4.3495	3909.4700	3.9095	10.117	0.0000	0.0000
2023/10/24	2032	02/05/2024	11.35 Call	Bond Future	1475.7200	1.4757	1721.5100	1.7215	16.656	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.65 Put	Bond Future	6838.5900	6.8386	6290.3800	6.2904	8.016	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.65 Call	Bond Future	676.6900	0.6767	814.3300	0.8143	20.340	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.55 Call	Bond Future	603.7200	0.6037	729.1900	0.7292	20.783	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.55 Put	Bond Future	7248.8400	7.2488	6688.4600	6.6885	7.731	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.56 Call	Bond Future	610.7100	0.6107	737.3700	0.7374	20.740	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.56 Put	Bond Future	7207.3600	7.2074	6648.1700	6.6482	7.759	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.54 Call	Bond Future	596.7900	0.5968	721.0900	0.7211	20.828	0.0000	0.0000
2023/10/24	2032	02/05/2024	10.54 Put	Bond Future	7290.4300	7.2904	6728.8800	6.7289	7.703	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.14 Call	Bond Future	1392.8700	1.3929	1612.5100	1.6125	15.769	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.14 Put	Bond Future	5715.7700	5.7158	5233.8600	5.2339	8.431	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.15 Call	Bond Future	1404.8600	1.4049	1625.9200	1.6259	15.735	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.15 Put	Bond Future	5682.0800	5.6821	5201.5900	5.2016	8.456	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.13 Call	Bond Future	1381.2100	1.3812	1599.4600	1.5995	15.801	0.0000	0.0000
2023/10/24	2032	01/08/2024	11.13 Put	Bond Future	5749.8200	5.7498	5266.5200	5.2665	8.405	0.0000	0.0000
2023/10/24	2032	01/08/2024		Bond Future	12.1183	83.9158	11.9550	84.6173	1.348	0.0000	0.0000
2023/10/24	2032	07/11/2024		Bond Future	12.2748	81.7720	12.1027	82.4908	1.402	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.48 Call	Bond Future	1872.4900	1.8725	2138.4900	2.1385	14.206	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.48 Put	Bond Future	5260.8500	5.2609	4808.1200	4.8081	8.606	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.49 Call	Bond Future	1888.2200	1.8882	2155.6800	2.1557	14.165	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	
2023/10/24	2032	07/11/2024	11.49 Put	Bond Future	5232.8300	5.2328	4781.5600	4.7816	8.624	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.47 Call	Bond Future	1856.8400	1.8568	2121.3700	2.1214	14.246	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.47 Put	Bond Future	5288.9900	5.2890	4834.7900	4.8348	8.588	0.0000	0.0000
2023/10/24	2032	07/11/2024	13.36 Call	Bond Future	6233.3500	6.2334	6743.4500	6.7435	8.183	0.0000	0.0000
2023/10/24	2032	07/11/2024	13.36 Put	Bond Future	1886.7600	1.8868	1678.1300	1.6781	11.058	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.64 Put	Bond Future	4825.2800	4.8253	4396.0900	4.3961	8.895	0.0000	0.0000
2023/10/24	2032	07/11/2024	11.64 Call	Bond Future	2133.5400	2.1335	2423.0800	2.4231	13.571	0.0000	0.0000
2023/10/24	2033	02/11/2023		Bond Future	116.2887	116.2887	116.6472	116.6472	0.308	0.0000	0.0000
2023/10/24	2033	01/02/2024		Bond Future	118.8854	118.8854	119.2514	119.2514	0.308	0.0000	0.0000
2023/10/24	2033	02/05/2024		Bond Future	120.1016	120.1016	120.4761	120.4761	0.312	0.0000	0.0000
2023/10/24	2033	01/08/2024		Bond Future	122.8620	122.8620	123.2451	123.2451	0.312	0.0000	0.0000
2023/10/24	2033	07/11/2024		Bond Future	124.3603	124.3603	124.7529	124.7529	0.316	0.0000	0.0000
2023/10/24	2037	02/11/2023		Bond Future	12.7534	75.3999	12.6162	76.0932	1.076	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.56 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.56 Put	Bond Future	6370.6400	6.3706	5677.3500	5.6774	10.883	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.57 Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.57 Put	Bond Future	6313.9400	6.3139	5620.6500	5.6207	10.980	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.55 Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2023/10/24	2037	02/11/2023	11.55 Put	Bond Future	6427.4100	6.4274	5734.1100	5.7341	10.787	0.0000	0.0000
2023/10/24	2037	02/11/2023	13.89 Call	Bond Future	5389.6300	5.3896	6081.9200	6.0819	12.845	0.0000	0.0000
2023/10/24	2037	02/11/2023	13.89 Put	Bond Future	1.2000	0.0012	0.1700	0.0002	85.833	0.0000	0.0000
2023/10/24	2037	02/11/2023	12.52 Put	Bond Future	1418.6200	1.4186	909.4500	0.9095	35.892	0.0000	0.0000
2023/10/24	2037	02/11/2023	12.52 Call	Bond Future	233.4100	0.2334	417.5600	0.4176	78.896	0.0000	0.0000
2023/10/24	2037	02/11/2023	12.02 Put	Bond Future	3826.4700	3.8265	3139.9500	3.1400	17.941	0.0000	0.0000
2023/10/24	2037	02/11/2023	12.02 Call	Bond Future	4.5600	0.0046	11.3600	0.0114	149.123	0.0000	0.0000
2023/10/24	2037	01/02/2024	13.93 Call	Bond Future	5593.5700	5.5936	6163.9800	6.1640	10.198	0.0000	0.0000
2023/10/24	2037	01/02/2024	13.93 Put	Bond Future	724.6200	0.7246	586.6700	0.5867	19.038	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.93 Call	Bond Future	2333.1500	2.3332	2714.9300	2.7149	16.363	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.93 Put	Bond Future	2133.8400	2.1338	1807.2600	1.8073	15.305	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.09 Put	Bond Future	4766.4700	4.7665	4227.5700	4.2276	11.306	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.09 Call	Bond Future	664.9600	0.6650	834.4200	0.8344	25.484	0.0000	0.0000
2023/10/24	2037	01/02/2024		Bond Future	12.8895	72.8086	12.7467	73.5170	1.108	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.32 Call	Bond Future	997.1500	0.9972	1222.3200	1.2223	22.581	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.32 Put	Bond Future	3884.5200	3.8845	3401.3300	3.4013	12.439	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.33 Call	Bond Future	1013.6000	1.0136	1241.3000	1.2413	22.464	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.33 Put	Bond Future	3848.8200	3.8488	3368.1600	3.3682	12.489	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.31 Call	Bond Future	980.8700	0.9809	1203.5300	1.2035	22.700	0.0000	0.0000
2023/10/24	2037	01/02/2024	12.31 Put	Bond Future	3920.4400	3.9204	3434.7400	3.4347	12.389	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	
2023/10/24	2037	02/05/2024		Bond Future	13.0303	74.4322	12.8817	75.1564	1.140	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.44 Call	Bond Future	485.0900	0.4851	591.1300	0.5911	21.860	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.44 Put	Bond Future	8822.4900	8.8225	8204.2800	8.2043	7.007	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.45 Call	Bond Future	491.9800	0.4920	599.2300	0.5992	21.800	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.45 Put	Bond Future	8772.6800	8.7727	8155.6800	8.1557	7.033	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.43 Call	Bond Future	478.2800	0.4783	583.1100	0.5831	21.918	0.0000	0.0000
2023/10/24	2037	02/05/2024	11.43 Put	Bond Future	8872.4300	8.8724	8253.0100	8.2530	6.981	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.10 Call	Bond Future	1482.1900	1.4822	1704.5300	1.7045	15.001	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.10 Put	Bond Future	6859.4400	6.8594	6341.0200	6.3410	7.558	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.11 Call	Bond Future	1495.5800	1.4956	1719.3900	1.7194	14.965	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.11 Put	Bond Future	6820.1100	6.8201	6303.1600	6.3032	7.580	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.09 Call	Bond Future	1469.1100	1.4691	1689.9800	1.6900	15.034	0.0000	0.0000
2023/10/24	2037	01/08/2024	12.09 Put	Bond Future	6899.1300	6.8991	6379.2400	6.3792	7.536	0.0000	0.0000
2023/10/24	2037	01/08/2024		Bond Future	13.1743	71.8695	13.0194	72.6102	1.176	0.0000	0.0000
2023/10/24	2037	01/08/2024	13.82 Call	Bond Future	5434.7300	5.4347	5919.4600	5.9195	8.919	0.0000	0.0000
2023/10/24	2037	01/08/2024	13.82 Put	Bond Future	2463.7500	2.4638	2207.7200	2.2077	10.392	0.0000	0.0000
2023/10/24	2037	01/08/2024	13.17 Call	Bond Future	3619.3400	3.6193	4013.2600	4.0133	10.884	0.0000	0.0000
2023/10/24	2037	01/08/2024	13.17 Put	Bond Future	3639.8000	3.6398	3292.9600	3.2930	9.529	0.0000	0.0000
2023/10/24	2037	07/11/2024		Bond Future	13.3345	73.6021	13.1727	74.3609	1.214	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.58 Call	Bond Future	2348.6500	2.3487	2643.1400	2.6431	12.539	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.58 Put	Bond Future	5989.8400	5.9898	5525.4400	5.5254	7.753	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.59 Call	Bond Future	2367.2600	2.3673	2663.2600	2.6633	12.504	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.59 Put	Bond Future	5958.4400	5.9584	5495.5500	5.4956	7.769	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.57 Call	Bond Future	2330.4100	2.3304	2623.4000	2.6234	12.572	0.0000	0.0000
2023/10/24	2037	07/11/2024	12.57 Put	Bond Future	6021.6500	6.0217	5555.7500	5.5558	7.737	0.0000	0.0000
2023/10/24	2038	02/11/2023		Bond Future	124.4215	124.4215	125.1568	125.1568	0.591	0.0000	0.0000
2023/10/24	2038	01/02/2024		Bond Future	125.1782	125.1782	125.9295	125.9295	0.600	0.0000	0.0000
2023/10/24	2038	02/05/2024		Bond Future	127.9997	127.9997	128.7683	128.7683	0.600	0.0000	0.0000
2023/10/24	2038	01/08/2024		Bond Future	128.8749	128.8749	129.6608	129.6608	0.610	0.0000	0.0000
2023/10/24	2038	07/11/2024		Bond Future	132.0175	132.0175	132.8230	132.8230	0.610	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.50 Put	Bond Future	8425.3600	8.4254	7858.3300	7.8583	6.730	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.10 Put	Bond Future	4809.4900	4.8095	4243.3700	4.2434	11.771	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.10 Call	Bond Future	0.9900	0.0010	1.9000	0.0019	91.919	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.97 Call	Bond Future	718.4900	0.7185	1006.1200	1.0061	40.033	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.97 Put	Bond Future	710.8000	0.7108	431.4000	0.4314	39.308	0.0000	0.0000
2023/10/24	2040	02/11/2023	13.10 Call	Bond Future	1118.2800	1.1183	1489.9800	1.4900	33.239	0.0000	0.0000
2023/10/24	2040	02/11/2023	13.10 Put	Bond Future	431.3600	0.4314	236.0300	0.2360	45.282	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/10/24	2040	02/11/2023	13.90 Call	Bond Future		4659.3100	4.6593	5222.1400	5.2221	12.080	0.0000	0.0000
2023/10/24	2040	02/11/2023	13.90 Put	Bond Future		5.5800	0.0056	1.3800	0.0014	75.269	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.59 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.59 Put	Bond Future		7866.4600	7.8665	7299.4300	7.2994	7.208	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.60 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.60 Put	Bond Future		7804.7300	7.8047	7237.7000	7.2377	7.265	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.58 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.58 Put	Bond Future		7928.2700	7.9283	7361.2400	7.3612	7.152	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.80 Put	Bond Future		6585.1600	6.5852	6018.1500	6.0182	8.610	0.0000	0.0000
2023/10/24	2040	02/11/2023	11.80 Call	Bond Future		0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.60 Put	Bond Future		2090.2400	2.0902	1593.1500	1.5932	23.781	0.0000	0.0000
2023/10/24	2040	02/11/2023	12.60 Call	Bond Future		108.5200	0.1085	178.4600	0.1785	64.449	0.0000	0.0000
2023/10/24	2040	02/11/2023	13.64 Call	Bond Future		3431.9000	3.4319	3979.8100	3.9798	15.965	0.0000	0.0000
2023/10/24	2040	02/11/2023	13.64 Put	Bond Future		28.3800	0.0284	9.2600	0.0093	67.371	0.0000	0.0000
2023/10/24	2040	02/11/2023		Bond Future		12.9685	75.7658	12.8615	76.3329	0.825	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.34 Call	Bond Future		745.6500	0.7457	886.0700	0.8861	18.832	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.34 Put	Bond Future		4883.3600	4.8834	4444.4900	4.4445	8.987	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.35 Call	Bond Future		759.6200	0.7596	901.9300	0.9019	18.734	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.35 Put	Bond Future		4840.9600	4.8410	4403.9800	4.4040	9.027	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.33 Call	Bond Future		731.9800	0.7320	870.5200	0.8705	18.927	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.33 Put	Bond Future		4926.1200	4.9261	4485.3700	4.4854	8.947	0.0000	0.0000
2023/10/24	2040	01/02/2024		Bond Future		13.1062	72.9323	12.9948	73.5116	0.850	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.30 Put	Bond Future		5055.4500	5.0555	4609.0800	4.6091	8.829	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.30 Call	Bond Future		691.6300	0.6916	824.5500	0.8246	19.218	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.90 Put	Bond Future		2883.0300	2.8830	2559.5900	2.5596	11.219	0.0000	0.0000
2023/10/24	2040	01/02/2024	12.90 Call	Bond Future		1804.6900	1.8047	2060.5400	2.0605	14.177	0.0000	0.0000
2023/10/24	2040	01/02/2024	13.90 Call	Bond Future		4934.6600	4.9347	5367.0600	5.3671	8.763	0.0000	0.0000
2023/10/24	2040	01/02/2024	13.90 Put	Bond Future		1009.0300	1.0090	862.1400	0.8621	14.558	0.0000	0.0000
2023/10/24	2040	02/05/2024		Bond Future		13.2479	74.5586	13.1321	75.1509	0.875	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.61 Call	Bond Future		478.0700	0.4781	557.7100	0.5577	16.659	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.61 Put	Bond Future		9613.3600	9.6134	9100.7000	9.1007	5.333	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.62 Call	Bond Future		485.0200	0.4850	565.6100	0.5656	16.616	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.62 Put	Bond Future		9559.2000	9.5592	9047.4900	9.0475	5.353	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.60 Call	Bond Future		471.1900	0.4712	549.9000	0.5499	16.705	0.0000	0.0000
2023/10/24	2040	02/05/2024	11.60 Put	Bond Future		9667.6700	9.6677	9154.0800	9.1541	5.312	0.0000	0.0000
2023/10/24	2040	01/08/2024	12.33 Call	Bond Future		1598.6200	1.5986	1779.8700	1.7799	11.338	0.0000	0.0000
2023/10/24	2040	01/08/2024	12.33 Put	Bond Future		7221.0700	7.2211	6796.4200	6.7964	5.881	0.0000	0.0000
2023/10/24	2040	01/08/2024	12.34 Call	Bond Future		1612.7400	1.6127	1795.1900	1.7952	11.313	0.0000	0.0000
2023/10/24	2040	01/08/2024	12.34 Put	Bond Future		7179.1300	7.1791	6755.6800	6.7557	5.898	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	
2023/10/24	2040	01/08/2024	12.32 Call	Bond Future	1584.5900	1.5846	1764.6400	1.7646	11.363	0.0000	0.0000
2023/10/24	2040	01/08/2024	12.32 Put	Bond Future	7263.1700	7.2632	6837.3200	6.8373	5.863	0.0000	0.0000
2023/10/24	2040	01/08/2024		Bond Future	13.3930	71.7483	13.2723	72.3542	0.902	0.0000	0.0000
2023/10/24	2040	07/11/2024		Bond Future	13.5535	73.4777	13.4273	74.0985	0.931	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.85 Call	Bond Future	2701.1200	2.7011	2948.5700	2.9486	9.161	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.85 Put	Bond Future	6274.1800	6.2742	5900.9000	5.9009	5.949	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.86 Call	Bond Future	2720.9700	2.7210	2969.6100	2.9696	9.138	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.86 Put	Bond Future	6241.2800	6.2413	5869.1900	5.8692	5.962	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.84 Call	Bond Future	2681.0700	2.6811	2927.3100	2.9273	9.184	0.0000	0.0000
2023/10/24	2040	07/11/2024	12.84 Put	Bond Future	6306.9400	6.3069	5932.4500	5.9325	5.938	0.0000	0.0000
2023/10/24	2044	02/11/2023	12.00 Put	Bond Future	5895.5200	5.8955	5332.5900	5.3326	9.548	0.0000	0.0000
2023/10/24	2044	02/11/2023	12.00 Call	Bond Future	0.0800	0.0001	0.1500	0.0002	87.500	0.0000	0.0000
2023/10/24	2044	02/11/2023	12.75 Call	Bond Future	168.1600	0.1682	266.7100	0.2667	58.605	0.0000	0.0000
2023/10/24	2044	02/11/2023	12.75 Put	Bond Future	1783.0500	1.7831	1318.6000	1.3186	26.048	0.0000	0.0000
2023/10/24	2044	02/11/2023	13.00 Call	Bond Future	583.5300	0.5835	831.8900	0.8319	42.562	0.0000	0.0000
2023/10/24	2044	02/11/2023	13.00 Put	Bond Future	861.8300	0.8618	547.1900	0.5472	36.508	0.0000	0.0000
2023/10/24	2044	02/11/2023		Bond Future	13.0531	71.9066	12.9461	72.4696	0.820	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.56 Put	Bond Future	8611.0300	8.6110	8048.0300	8.0480	6.538	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.57 Put	Bond Future	8547.5300	8.5475	7984.5300	7.9845	6.587	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	2044	02/11/2023	11.55 Put	Bond Future	8674.6200	8.6746	8111.6200	8.1116	6.490	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.28 Call	Bond Future	571.3300	0.5713	685.9200	0.6859	20.057	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.28 Put	Bond Future	5508.7200	5.5087	5048.1000	5.0481	8.362	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.29 Call	Bond Future	582.9400	0.5829	699.2600	0.6993	19.954	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.29 Put	Bond Future	5462.7000	5.4627	5003.8100	5.0038	8.400	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.27 Call	Bond Future	559.7700	0.5598	672.6300	0.6726	20.162	0.0000	0.0000
2023/10/24	2044	01/02/2024	12.27 Put	Bond Future	5554.8700	5.5549	5092.5200	5.0925	8.323	0.0000	0.0000
2023/10/24	2044	01/02/2024		Bond Future	13.1874	69.1130	13.0761	69.6882	0.844	0.0000	0.0000
2023/10/24	2044	01/02/2024	13.25 Call	Bond Future	2522.8300	2.5228	2832.0400	2.8320	12.256	0.0000	0.0000
2023/10/24	2044	01/02/2024	13.25 Put	Bond Future	2202.8300	2.2028	1936.8300	1.9368	12.075	0.0000	0.0000
2023/10/24	2044	02/05/2024		Bond Future	13.3252	70.6541	13.2094	71.2423	0.869	0.0000	0.0000
2023/10/24	2044	02/05/2024	11.66 Call	Bond Future	449.8600	0.4499	525.5600	0.5256	16.827	0.0000	0.0000
2023/10/24	2044	02/05/2024	11.66 Put	Bond Future	9806.0600	9.8061	9293.6100	9.2936	5.226	0.0000	0.0000
2023/10/24	2044	02/05/2024	11.67 Call	Bond Future	456.6000	0.4566	533.2200	0.5332	16.781	0.0000	0.0000
2023/10/24	2044	02/05/2024	11.67 Put	Bond Future	9750.3600	9.7504	9238.8300	9.2388	5.246	0.0000	0.0000
2023/10/24	2044	02/05/2024	11.65 Call	Bond Future	443.2100	0.4432	517.9900	0.5180	16.872	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	
2023/10/24	2044	02/05/2024	11.65 Put	Bond Future	9861.9300	9.8619	9348.5600	9.3486	5.206	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.29 Call	Bond Future	1435.0100	1.4350	1601.7900	1.6018	11.622	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.29 Put	Bond Future	7709.2300	7.7092	7274.4700	7.2745	5.639	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.30 Call	Bond Future	1448.2200	1.4482	1616.1700	1.6162	11.597	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.30 Put	Bond Future	7665.0300	7.6650	7231.4400	7.2314	5.657	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.28 Call	Bond Future	1421.6800	1.4217	1587.3000	1.5873	11.650	0.0000	0.0000
2023/10/24	2044	01/08/2024	12.28 Put	Bond Future	7753.3700	7.7534	7317.4500	7.3175	5.622	0.0000	0.0000
2023/10/24	2044	01/08/2024		Bond Future	13.4662	67.8802	13.3456	68.4818	0.896	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.91 Call	Bond Future	2646.8900	2.6469	2891.7200	2.8917	9.250	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.91 Put	Bond Future	6257.6700	6.2577	5886.2000	5.8862	5.936	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.92 Call	Bond Future	2666.8000	2.6668	2912.8400	2.9128	9.226	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.92 Put	Bond Future	6224.5800	6.2246	5854.3200	5.8543	5.948	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.90 Call	Bond Future	2627.0500	2.6271	2870.6800	2.8707	9.274	0.0000	0.0000
2023/10/24	2044	07/11/2024	12.90 Put	Bond Future	6290.9000	6.2909	5918.2300	5.9182	5.924	0.0000	0.0000
2023/10/24	2044	07/11/2024		Bond Future	13.6215	69.5163	13.4955	70.1326	0.925	0.0000	0.0000
2023/10/24	2046	02/11/2023		Bond Future	106.2040	106.2040	106.6310	106.6310	0.402	0.0000	0.0000
2023/10/24	2046	01/02/2024		Bond Future	108.5754	108.5754	109.0116	109.0116	0.402	0.0000	0.0000
2023/10/24	2046	02/05/2024		Bond Future	108.8741	108.8741	109.3201	109.3201	0.410	0.0000	0.0000
2023/10/24	2046	01/08/2024		Bond Future	111.3762	111.3762	111.8326	111.8326	0.410	0.0000	0.0000
2023/10/24	2046	07/11/2024		Bond Future	111.8917	111.8917	112.3590	112.3590	0.418	0.0000	0.0000
2023/10/24	2050	02/11/2023		Bond Future	107.2913	107.2913	107.8506	107.8506	0.521	0.0000	0.0000
2023/10/24	2050	01/02/2024		Bond Future	107.4334	107.4334	108.0049	108.0049	0.532	0.0000	0.0000
2023/10/24	2050	02/05/2024		Bond Future	109.8550	109.8550	110.4397	110.4397	0.532	0.0000	0.0000
2023/10/24	2050	01/08/2024		Bond Future	110.0764	110.0764	110.6742	110.6742	0.543	0.0000	0.0000
2023/10/24	2050	07/11/2024		Bond Future	112.7603	112.7603	113.3731	113.3731	0.543	0.0000	0.0000
2023/10/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	AL37	02/11/2023		Index Future	895.2510	895.2510	899.6970	899.6970	0.497	0.0000	0.0000
2023/10/24	AL37	01/02/2024		Index Future	915.0140	915.0140	919.5550	919.5550	0.496	0.0000	0.0000
2023/10/24	AL37	02/05/2024		Index Future	935.4260	935.4260	940.0690	940.0690	0.496	0.0000	0.0000
2023/10/24	AL37	01/08/2024		Index Future	956.7150	956.7150	961.4650	961.4650	0.496	0.0000	0.0000
2023/10/24	AL37	07/11/2024		Index Future	979.8440	979.8440	984.7110	984.7110	0.497	0.0000	0.0000
2023/10/24	AL7T	02/11/2023		Index Future	1001.7450	1001.7450	1009.9340	1009.9340	0.817	0.0000	0.0000
2023/10/24	AL7T	01/02/2024		Index Future	1023.8580	1023.8580	1032.2250	1032.2250	0.817	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	
2023/10/24	AL7T	02/05/2024	Index Future		1046.6980	1046.6980	1055.2530	1055.2530	0.817	0.0000	0.0000
2023/10/24	AL7T	01/08/2024	Index Future		1070.5200	1070.5200	1079.2700	1079.2700	0.817	0.0000	0.0000
2023/10/24	AL7T	07/11/2024	Index Future		1096.4000	1096.4000	1105.3640	1105.3640	0.818	0.0000	0.0000
2023/10/24	ALBI	02/11/2023	Index Future		877.3090	877.3090	883.5610	883.5610	0.713	0.0000	0.0000
2023/10/24	ALBI	01/02/2024	Index Future		896.6760	896.6760	903.0630	903.0630	0.712	0.0000	0.0000
2023/10/24	ALBI	02/05/2024	Index Future		916.6790	916.6790	923.2090	923.2090	0.712	0.0000	0.0000
2023/10/24	ALBI	01/08/2024	Index Future		937.5420	937.5420	944.2210	944.2210	0.712	0.0000	0.0000
2023/10/24	ALBI	07/11/2024	Index Future		960.2070	960.2070	967.0500	967.0500	0.713	0.0000	0.0000
2023/10/24	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/24	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	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
2023/10/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/24	ES33	02/11/2023		Bond Future	13.2028	70.1267	13.0702	70.6888	1.004	0.0000
2023/10/24	ES33	01/02/2024		Bond Future	13.3742	71.6925	13.2357	72.2670	1.035	0.0000
2023/10/24	ES33	02/05/2024		Bond Future	13.5478	69.5091	13.4031	70.0967	1.068	0.0000
2023/10/24	ES33	01/08/2024		Bond Future	13.7221	71.1063	13.5708	71.7074	1.103	0.0000
2023/10/24	ES33	07/11/2024		Bond Future	13.9347	69.0340	13.7757	69.6499	1.141	0.0000
2023/10/24	ES42	02/11/2023		Bond Future	13.6507	65.8553	13.5384	66.3903	0.822	0.0000
2023/10/24	ES42	01/02/2024		Bond Future	13.8059	67.3257	13.6890	67.8725	0.847	0.0000
2023/10/24	ES42	02/05/2024		Bond Future	13.9687	64.5807	13.8468	65.1399	0.873	0.0000
2023/10/24	ES42	01/08/2024		Bond Future	14.1286	66.0645	14.0015	66.6366	0.899	0.0000
2023/10/24	ES42	07/11/2024		Bond Future	14.3195	63.4047	14.1863	63.9909	0.930	0.0000
2023/10/24	GOVI	02/11/2023		GOVI	864.5050	864.5050	870.7130	870.7130	0.718	0.0000
2023/10/24	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/24	GOVI	02/11/2023	885.81 Put	GOVI	213050.0000	21.3050	150970.0000	15.0970	29.139	0.0000
2023/10/24	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/24	GOVI	02/11/2023	885.82 Put	GOVI	213150.0000	21.3150	151070.0000	15.1070	29.125	0.0000
2023/10/24	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/24	GOVI	02/11/2023	885.80 Put	GOVI	212950.0000	21.2950	150870.0000	15.0870	29.152	0.0000
2023/10/24	GOVI	01/02/2024	879.99 Call	GOVI	35990.0000	3.5990	99410.0000	9.9410	176.216	0.0000
2023/10/24	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/24	GOVI	01/02/2024	880.00 Call	GOVI	35890.0000	3.5890	99310.0000	9.9310	176.707	0.0000
2023/10/24	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/24	GOVI	01/02/2024	879.98 Call	GOVI	36090.0000	3.6090	99510.0000	9.9510	175.727	0.0000
2023/10/24	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	
2023/10/24	GOVI	01/02/2024		GOVI	883.5890	883.5890	889.9310	889.9310	0.718	0.0000	0.0000
2023/10/24	GOVI	02/05/2024		GOVI	903.3000	903.3000	909.7850	909.7850	0.718	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.98 Put	GOVI	476800.0000	47.6800	411950.0000	41.1950	13.601	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.99 Put	GOVI	476900.0000	47.6900	412050.0000	41.2050	13.598	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	02/05/2024	950.97 Put	GOVI	476700.0000	47.6700	411850.0000	41.1850	13.604	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.38 Put	GOVI	195210.0000	19.5210	128890.0000	12.8890	33.974	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.39 Put	GOVI	195310.0000	19.5310	128990.0000	12.8990	33.956	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	GOVI	01/08/2024	943.37 Put	GOVI	195110.0000	19.5110	128790.0000	12.8790	33.991	0.0000	0.0000
2023/10/24	GOVI	01/08/2024		GOVI	923.8590	923.8590	930.4910	930.4910	0.718	0.0000	0.0000
2023/10/24	GOVI	07/11/2024		GOVI	946.1930	946.1930	952.9880	952.9880	0.718	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	41980.0000	4.1980	100.000	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.79 Put	GOVI	25970.0000	2.5970	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	41880.0000	4.1880	100.000	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.80 Put	GOVI	26070.0000	2.6070	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	42080.0000	4.2080	100.000	0.0000	0.0000
2023/10/24	GOVI	07/11/2024	948.78 Put	GOVI	25870.0000	2.5870	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/24	IGOV	02/11/2023		Index Future	324.6810	324.6810	325.6230	325.6230	0.290	0.0000	0.0000
2023/10/24	IGOV	01/02/2024		Index Future	331.9290	331.9290	332.8900	332.8900	0.290	0.0000	0.0000
2023/10/24	IGOV	02/05/2024		Index Future	339.4120	339.4120	340.3960	340.3960	0.290	0.0000	0.0000
2023/10/24	IGOV	01/08/2024		Index Future	347.2140	347.2140	348.2200	348.2200	0.290	0.0000	0.0000
2023/10/24	IGOV	07/11/2024		Index Future	355.6880	355.6880	356.7210	356.7210	0.290	0.0000	0.0000
2023/10/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	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	
2023/10/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/24	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/24	JBAF	15/11/2023		Jibar Tradeable Future	8.3510	91.6490	8.3700	91.6300	0.228	0.0000	0.0000
2023/10/24	JBAF	20/12/2023		Jibar Tradeable Future	8.3710	91.6290	8.5000	91.5000	1.541	0.0000	0.0000
2023/10/24	JBAF	17/01/2024		Jibar Tradeable Future	8.4980	91.5020	8.5000	91.5000	0.024	0.0000	0.0000
2023/10/24	JBAF	21/02/2024		Jibar Tradeable Future	8.5030	91.4970	8.5200	91.4800	0.200	0.0000	0.0000
2023/10/24	JBAF	20/03/2024		Jibar Tradeable Future	8.5410	91.4590	8.5200	91.4800	0.246	0.0000	0.0000
2023/10/24	JBAF	17/04/2024		Jibar Tradeable Future	8.5330	91.4670	8.5300	91.4700	0.035	0.0000	0.0000
2023/10/24	JBAF	19/06/2024		Jibar Tradeable Future	8.4720	91.5280	8.4800	91.5200	0.094	0.0000	0.0000
2023/10/24	JBAF	18/09/2024		Jibar Tradeable Future	8.4140	91.5860	8.4300	91.5700	0.190	0.0000	0.0000
2023/10/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3030	91.6970	8.3300	91.6700	0.325	0.0000	0.0000
2023/10/24	JBAF	19/03/2025		Jibar Tradeable Future	8.2540	91.7460	8.3000	91.7000	0.557	0.0000	0.0000
2023/10/24	JBAF	18/06/2025		Jibar Tradeable Future	8.1800	91.8200	8.1900	91.8100	0.122	0.0000	0.0000
2023/10/24	JBAF	17/09/2025		Jibar Tradeable Future	8.1680	91.8320	8.1800	91.8200	0.147	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.70 Put	Bond Future	3791.1200	3.7911	3099.0900	3.0991	18.254	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.70 Call	Bond Future	4.3900	0.0044	11.2400	0.0112	156.036	0.0000	0.0000
2023/10/24	R035	02/11/2023	13.59 Call	Bond Future	5599.3500	5.5994	6297.5800	6.2976	12.470	0.0000	0.0000
2023/10/24	R035	02/11/2023	13.59 Put	Bond Future	0.7400	0.0007	0.0900	0.0001	87.838	0.0000	0.0000
2023/10/24	R035	02/11/2023	12.24 Put	Bond Future	1230.6600	1.2307	753.7600	0.7538	38.752	0.0000	0.0000
2023/10/24	R035	02/11/2023	12.24 Call	Bond Future	292.5600	0.2926	514.5400	0.5145	75.875	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.74 Put	Bond Future	3577.5300	3.5775	2888.6600	2.8887	19.255	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.74 Call	Bond Future	6.7000	0.0067	16.7100	0.0167	149.403	0.0000	0.0000
2023/10/24	R035	02/11/2023		Bond Future	12.4239	80.3770	12.2866	81.0759	1.105	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.42 Call	Bond Future	0.1500	0.0002	0.4300	0.0004	186.667	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.42 Put	Bond Future	5320.6900	5.3207	4622.0900	4.6221	13.130	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.43 Call	Bond Future	0.1700	0.0002	0.4900	0.0005	188.235	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.43 Put	Bond Future	5265.2400	5.2652	4566.6800	4.5667	13.267	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.41 Call	Bond Future	0.1300	0.0001	0.3800	0.0004	192.308	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.41 Put	Bond Future	5376.1800	5.3762	4677.5500	4.6776	12.995	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	
2023/10/24	R035	02/11/2023	10.62 Put	Bond Future	9928.9500	9.9290	9230.0700	9.2301	7.039	0.0000	0.0000
2023/10/24	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.12 Put	Bond Future	7008.6300	7.0086	6309.7600	6.3098	9.972	0.0000	0.0000
2023/10/24	R035	02/11/2023	11.12 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2023/10/24	R035	02/11/2023	12.85 Call	Bond Future	2211.3900	2.2114	2845.2100	2.8452	28.662	0.0000	0.0000
2023/10/24	R035	02/11/2023	12.85 Put	Bond Future	96.5200	0.0965	31.4600	0.0315	67.406	0.0000	0.0000
2023/10/24	R035	01/02/2024	10.62 Put	Bond Future	10585.8100	10.5858	9892.6100	9.8926	6.548	0.0000	0.0000
2023/10/24	R035	01/02/2024	10.62 Call	Bond Future	51.8000	0.0518	72.6800	0.0727	40.309	0.0000	0.0000
2023/10/24	R035	01/02/2024	11.12 Put	Bond Future	7822.1600	7.8222	7168.2600	7.1683	8.360	0.0000	0.0000
2023/10/24	R035	01/02/2024	11.12 Call	Bond Future	178.4500	0.1785	238.6300	0.2386	33.724	0.0000	0.0000
2023/10/24	R035	01/02/2024	13.46 Call	Bond Future	5139.4100	5.1394	5692.4400	5.6924	10.761	0.0000	0.0000
2023/10/24	R035	01/02/2024	13.46 Put	Bond Future	870.3300	0.8703	709.2800	0.7093	18.504	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.19 Call	Bond Future	1373.4500	1.3735	1650.8100	1.6508	20.194	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.19 Put	Bond Future	3257.5200	3.2575	2820.8000	2.8208	13.407	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.20 Call	Bond Future	1393.9400	1.3939	1673.9200	1.6739	20.086	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.20 Put	Bond Future	3226.7800	3.2268	2792.6800	2.7927	13.453	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.18 Call	Bond Future	1353.2900	1.3533	1628.0400	1.6280	20.302	0.0000	0.0000
2023/10/24	R035	01/02/2024	12.18 Put	Bond Future	3288.6500	3.2887	2849.3200	2.8493	13.359	0.0000	0.0000
2023/10/24	R035	01/02/2024		Bond Future	12.5638	82.1518	12.4206	82.8659	1.139	0.0000	0.0000
2023/10/24	R035	02/05/2024		Bond Future	12.6974	79.4714	12.5483	80.2014	1.175	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.20 Call	Bond Future	541.2400	0.5412	658.4000	0.6584	21.647	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.20 Put	Bond Future	8326.7000	8.3267	7713.8100	7.7138	7.361	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.21 Call	Bond Future	548.7400	0.5487	667.2000	0.6672	21.588	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.21 Put	Bond Future	8278.6900	8.2787	7667.1000	7.6671	7.388	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.19 Call	Bond Future	533.8200	0.5338	649.7000	0.6497	21.708	0.0000	0.0000
2023/10/24	R035	02/05/2024	11.19 Put	Bond Future	8374.8500	8.3749	7760.6800	7.7607	7.334	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.80 Call	Bond Future	1501.2800	1.5013	1728.4100	1.7284	15.129	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.80 Put	Bond Future	6636.5400	6.6365	6116.9600	6.1170	7.829	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.81 Call	Bond Future	1516.6800	1.5167	1745.4100	1.7454	15.081	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.81 Put	Bond Future	6599.8200	6.5998	6081.8400	6.0818	7.848	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.79 Call	Bond Future	1485.9900	1.4860	1711.5100	1.7115	15.176	0.0000	0.0000
2023/10/24	R035	01/08/2024	11.79 Put	Bond Future	6673.4100	6.6734	6152.2200	6.1522	7.810	0.0000	0.0000
2023/10/24	R035	01/08/2024		Bond Future	12.8298	81.2796	12.6742	82.0263	1.213	0.0000	0.0000
2023/10/24	R035	07/11/2024		Bond Future	12.9948	78.7226	12.8318	79.4875	1.255	0.0000	0.0000
2023/10/24	R035	07/11/2024	12.18 Call	Bond Future	2054.5300	2.0545	2335.0000	2.3350	13.651	0.0000	0.0000
2023/10/24	R035	07/11/2024	12.18 Put	Bond Future	5985.5300	5.9855	5501.0200	5.5010	8.095	0.0000	0.0000
2023/10/24	R035	07/11/2024	12.19 Call	Bond Future	2072.1000	2.0721	2354.1500	2.3542	13.612	0.0000	0.0000
2023/10/24	R035	07/11/2024	12.19 Put	Bond Future	5953.1800	5.9532	5470.2500	5.4703	8.112	0.0000	0.0000
2023/10/24	R035	07/11/2024	12.17 Call	Bond Future	2037.3500	2.0374	2316.2400	2.3162	13.689	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	
2023/10/24	R035	07/11/2024	12.17 Put	Bond Future	6018.3100	6.0183	5532.2200	5.5322	8.077	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.82 Call	Bond Future	488.0700	0.4881	692.6700	0.6927	41.920	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.82 Put	Bond Future	1572.3800	1.5724	1112.8400	1.1128	29.226	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.83 Call	Bond Future	511.5500	0.5116	723.4600	0.7235	41.425	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.83 Put	Bond Future	1526.3200	1.5263	1074.0900	1.0741	29.629	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.81 Call	Bond Future	465.3100	0.4653	662.7000	0.6627	42.421	0.0000	0.0000
2023/10/24	R053	02/11/2023	12.81 Put	Bond Future	1619.2500	1.6193	1152.5000	1.1525	28.825	0.0000	0.0000
2023/10/24	R053	02/11/2023		Bond Future	12.9776	91.0134	12.8806	91.6775	0.747	0.0000	0.0000
2023/10/24	R053	01/02/2024		Bond Future	13.1082	93.0231	13.0074	93.7015	0.770	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.93 Call	Bond Future	2488.1700	2.4882	2792.7500	2.7928	12.241	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.93 Put	Bond Future	3693.4000	3.6934	3319.5300	3.3195	10.123	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.94 Call	Bond Future	2520.4200	2.5204	2827.4300	2.8274	12.181	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.94 Put	Bond Future	3657.2200	3.6572	3285.7800	3.2858	10.156	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.92 Call	Bond Future	2456.1200	2.4561	2758.2800	2.7583	12.302	0.0000	0.0000
2023/10/24	R053	01/02/2024	12.92 Put	Bond Future	3729.8700	3.7299	3353.5800	3.3536	10.089	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.03 Call	Bond Future	3526.8400	3.5268	3851.0000	3.8510	9.191	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.03 Put	Bond Future	4938.1700	4.9382	4568.6100	4.5686	7.484	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.04 Call	Bond Future	3559.6000	3.5596	3885.5600	3.8856	9.157	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.04 Put	Bond Future	4903.5100	4.9035	4535.7500	4.5358	7.500	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.02 Call	Bond Future	3494.2000	3.4942	3816.5700	3.8166	9.226	0.0000	0.0000
2023/10/24	R053	02/05/2024	13.02 Put	Bond Future	4973.0500	4.9731	4601.7000	4.6017	7.467	0.0000	0.0000
2023/10/24	R053	02/05/2024		Bond Future	13.2423	89.2325	13.1372	89.9262	0.794	0.0000	0.0000
2023/10/24	R053	01/08/2024		Bond Future	13.3749	91.2627	13.2654	91.9723	0.819	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.14 Call	Bond Future	4290.2800	4.2903	4629.0800	4.6291	7.897	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.14 Put	Bond Future	5825.2700	5.8253	5454.5100	5.4545	6.365	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.15 Call	Bond Future	4322.3600	4.3224	4662.6700	4.6627	7.873	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.15 Put	Bond Future	5790.9900	5.7910	5421.7400	5.4217	6.376	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.13 Call	Bond Future	4258.2900	4.2583	4595.5800	4.5956	7.921	0.0000	0.0000
2023/10/24	R053	01/08/2024	13.13 Put	Bond Future	5859.7400	5.8597	5487.4700	5.4875	6.353	0.0000	0.0000
2023/10/24	R053	07/11/2024		Bond Future	13.5319	87.5898	13.4172	88.3167	0.848	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.80 Call	Bond Future	3533.7300	3.5337	3821.6800	3.8217	8.149	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.80 Put	Bond Future	8376.5300	8.3765	7937.5300	7.9375	5.241	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.81 Call	Bond Future	3559.6300	3.5596	3848.9700	3.8490	8.128	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.81 Put	Bond Future	8332.8700	8.3329	7895.2600	7.8953	5.252	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.79 Call	Bond Future	3507.9300	3.5079	3794.4900	3.7945	8.169	0.0000	0.0000
2023/10/24	R053	07/11/2024	12.79 Put	Bond Future	8420.3800	8.4204	7979.9900	7.9800	5.230	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.39 Call	Bond Future	227.9200	0.2279	416.4600	0.4165	82.722	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	
2023/10/24	R186	02/11/2023	9.39 Put	Bond Future	304.6100	0.3046	135.4200	0.1354	55.543	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.40 Call	Bond Future	241.5000	0.2415	435.7600	0.4358	80.439	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.40 Put	Bond Future	291.1700	0.2912	127.7000	0.1277	56.142	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.38 Call	Bond Future	214.8500	0.2149	397.6100	0.3976	85.064	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.38 Put	Bond Future	318.5700	0.3186	143.6000	0.1436	54.924	0.0000	0.0000
2023/10/24	R186	02/11/2023		Bond Future	9.4184	106.8321	9.2862	107.1898	1.404	0.0000	0.0000
2023/10/24	R186	02/11/2023	10.42 Call	Bond Future	2660.6800	2.6607	3018.0900	3.0181	13.433	0.0000	0.0000
2023/10/24	R186	02/11/2023	10.42 Put	Bond Future	0.3600	0.0004	0.0400	0.0000	88.889	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.15 Put	Bond Future	759.7400	0.7597	457.3800	0.4574	39.798	0.0000	0.0000
2023/10/24	R186	02/11/2023	9.15 Call	Bond Future	31.8300	0.0318	87.2000	0.0872	173.955	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.51 Call	Bond Future	932.8600	0.9329	1132.7400	1.1327	21.427	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.51 Put	Bond Future	814.4300	0.8144	649.0400	0.6490	20.307	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.52 Call	Bond Future	946.9500	0.9470	1148.4600	1.1485	21.280	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.52 Put	Bond Future	803.5000	0.8035	639.7400	0.6397	20.381	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.50 Call	Bond Future	919.1000	0.9191	1117.3300	1.1173	21.568	0.0000	0.0000
2023/10/24	R186	01/02/2024	9.50 Put	Bond Future	825.7000	0.8257	658.6600	0.6587	20.230	0.0000	0.0000
2023/10/24	R186	01/02/2024		Bond Future	9.4627	103.8813	9.3173	104.2466	1.537	0.0000	0.0000
2023/10/24	R186	02/05/2024		Bond Future	9.5055	106.1981	9.3441	106.5717	1.698	0.0000	0.0000
2023/10/24	R186	02/05/2024	10.40 Call	Bond Future	2572.7800	2.5728	2852.6000	2.8526	10.876	0.0000	0.0000
2023/10/24	R186	02/05/2024	10.40 Put	Bond Future	533.4200	0.5334	439.6800	0.4397	17.573	0.0000	0.0000
2023/10/24	R186	02/05/2024	9.73 Put	Bond Future	948.1300	0.9481	795.2300	0.7952	16.126	0.0000	0.0000
2023/10/24	R186	02/05/2024	9.73 Call	Bond Future	1464.8900	1.4649	1685.5500	1.6856	15.063	0.0000	0.0000
2023/10/24	R186	02/05/2024	8.00 Call	Bond Future	109.3800	0.1094	146.8800	0.1469	34.284	0.0000	0.0000
2023/10/24	R186	02/05/2024	8.00 Put	Bond Future	3662.4300	3.6624	3326.3700	3.3264	9.176	0.0000	0.0000
2023/10/24	R186	02/05/2024	8.01 Call	Bond Future	111.2500	0.1113	149.2900	0.1493	34.193	0.0000	0.0000
2023/10/24	R186	02/05/2024	8.01 Put	Bond Future	3640.1800	3.6402	3304.6600	3.3047	9.217	0.0000	0.0000
2023/10/24	R186	02/05/2024	7.99 Call	Bond Future	107.5400	0.1075	144.5000	0.1445	34.369	0.0000	0.0000
2023/10/24	R186	02/05/2024	7.99 Put	Bond Future	3684.7100	3.6847	3348.1100	3.3481	9.135	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.69 Call	Bond Future	445.2700	0.4453	553.7800	0.5538	24.369	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.69 Put	Bond Future	2249.1000	2.2491	1975.4700	1.9755	12.166	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.70 Call	Bond Future	450.5400	0.4505	560.0000	0.5600	24.295	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.70 Put	Bond Future	2232.7900	2.2328	1960.1100	1.9601	12.213	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.68 Call	Bond Future	439.7600	0.4398	547.2800	0.5473	24.450	0.0000	0.0000
2023/10/24	R186	01/08/2024	8.68 Put	Bond Future	2265.1700	2.2652	1990.5500	1.9906	12.124	0.0000	0.0000
2023/10/24	R186	01/08/2024		Bond Future	9.5354	103.3041	9.3547	103.6862	1.895	0.0000	0.0000
2023/10/24	R186	07/11/2024	9.14 Call	Bond Future	861.8700	0.8619	1025.0500	1.0251	18.933	0.0000	0.0000
2023/10/24	R186	07/11/2024	9.14 Put	Bond Future	1730.1500	1.7302	1501.6700	1.5017	13.206	0.0000	0.0000
2023/10/24	R186	07/11/2024	9.15 Call	Bond Future	870.5000	0.8705	1034.6400	1.0346	18.856	0.0000	0.0000
2023/10/24	R186	07/11/2024	9.15 Put	Bond Future	1719.6800	1.7197	1492.1600	1.4922	13.230	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	
2023/10/24	R186	07/11/2024	9.13 Call	Bond Future	852.8700	0.8529	1015.0700	1.0151	19.018	0.0000	0.0000
2023/10/24	R186	07/11/2024	9.13 Put	Bond Future	1740.2600	1.7403	1510.8000	1.5108	13.185	0.0000	0.0000
2023/10/24	R186	07/11/2024		Bond Future	9.5969	105.7966	9.3902	106.1883	2.154	0.0000	0.0000
2023/10/24	R197	02/11/2023		Bond Future	342.5801	342.5801	342.6281	342.6281	0.014	0.0000	0.0000
2023/10/24	R202	02/11/2023		Bond Future	251.1090	251.1090	251.0549	251.0549	0.022	0.0000	0.0000
2023/10/24	R202	01/02/2024		Bond Future	251.7415	251.7415	251.6854	251.6854	0.022	0.0000	0.0000
2023/10/24	R202	02/05/2024		Bond Future	257.4161	257.4161	257.3593	257.3593	0.022	0.0000	0.0000
2023/10/24	R202	01/08/2024		Bond Future	258.2380	258.2380	258.1795	258.1795	0.023	0.0000	0.0000
2023/10/24	R202	07/11/2024		Bond Future	264.5359	264.5359	264.4765	264.4765	0.022	0.0000	0.0000
2023/10/24	R209	02/11/2023		Bond Future	12.4963	61.7724	12.3644	62.3583	1.056	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.34 Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.34 Put	Bond Future	5413.3800	5.4134	4827.5300	4.8275	10.822	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.35 Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.35 Put	Bond Future	5363.7600	5.3638	4777.9200	4.7779	10.922	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.33 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2023/10/24	R209	02/11/2023	11.33 Put	Bond Future	5463.0400	5.4630	4877.2000	4.8772	10.724	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.13 Call	Bond Future	971.2700	0.9713	1176.8400	1.1768	21.165	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.13 Put	Bond Future	3137.8400	3.1378	2744.8300	2.7448	12.525	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.14 Call	Bond Future	986.9600	0.9870	1194.7500	1.1948	21.054	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.14 Put	Bond Future	3107.9500	3.1080	2717.1600	2.7172	12.574	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.12 Call	Bond Future	955.8500	0.9559	1159.2200	1.1592	21.276	0.0000	0.0000
2023/10/24	R209	01/02/2024	12.12 Put	Bond Future	3168.0600	3.1681	2772.8500	2.7729	12.475	0.0000	0.0000
2023/10/24	R209	01/02/2024		Bond Future	12.6167	63.1364	12.4798	63.7350	1.085	0.0000	0.0000
2023/10/24	R209	02/05/2024		Bond Future	12.7402	61.3912	12.5981	62.0032	1.115	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.18 Call	Bond Future	426.6800	0.4267	517.1300	0.5171	21.199	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.18 Put	Bond Future	7641.7200	7.6417	7120.1700	7.1202	6.825	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.19 Call	Bond Future	432.6700	0.4327	524.1600	0.5242	21.145	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.19 Put	Bond Future	7597.8100	7.5978	7077.3000	7.0773	6.851	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.17 Call	Bond Future	420.6500	0.4207	510.0700	0.5101	21.258	0.0000	0.0000
2023/10/24	R209	02/05/2024	11.17 Put	Bond Future	7685.6500	7.6857	7163.0700	7.1631	6.799	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.79 Call	Bond Future	1265.3600	1.2654	1450.3900	1.4504	14.623	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.79 Put	Bond Future	6025.6800	6.0257	5584.7000	5.5847	7.318	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.80 Call	Bond Future	1276.8800	1.2769	1463.1600	1.4632	14.589	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.80 Put	Bond Future	5990.4700	5.9905	5550.7400	5.5507	7.340	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.78 Call	Bond Future	1253.9200	1.2539	1437.7000	1.4377	14.656	0.0000	0.0000
2023/10/24	R209	01/08/2024	11.78 Put	Bond Future	6061.0100	6.0610	5618.7800	5.6188	7.296	0.0000	0.0000
2023/10/24	R209	01/08/2024		Bond Future	12.8624	62.7880	12.7148	63.4140	1.147	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	
2023/10/24	R209	07/11/2024		Bond Future	13.0083	61.1450	12.8544	61.7863	1.183	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.22 Call	Bond Future	1920.3200	1.9203	2161.7200	2.1617	12.571	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.22 Put	Bond Future	5307.3200	5.3073	4907.4300	4.9074	7.535	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.23 Call	Bond Future	1935.9900	1.9360	2178.7000	2.1787	12.537	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.23 Put	Bond Future	5278.4100	5.2784	4879.8300	4.8798	7.551	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.21 Call	Bond Future	1904.4800	1.9045	2144.5600	2.1446	12.606	0.0000	0.0000
2023/10/24	R209	07/11/2024	12.21 Put	Bond Future	5336.1100	5.3361	4934.9000	4.9349	7.519	0.0000	0.0000
2023/10/24	R210	02/11/2023		Bond Future	224.1785	224.1785	224.7708	224.7708	0.264	0.0000	0.0000
2023/10/24	R210	01/02/2024		Bond Future	229.1842	229.1842	229.7891	229.7891	0.264	0.0000	0.0000
2023/10/24	R210	02/05/2024		Bond Future	231.0931	231.0931	231.7117	231.7117	0.268	0.0000	0.0000
2023/10/24	R210	01/08/2024		Bond Future	236.4043	236.4043	237.0373	237.0373	0.268	0.0000	0.0000
2023/10/24	R210	07/11/2024		Bond Future	238.8344	238.8344	239.4829	239.4829	0.272	0.0000	0.0000
2023/10/24	R213	02/11/2023		Bond Future	11.4016	79.8472	11.2544	80.4656	1.291	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.12 Call	Bond Future	91.4200	0.0914	212.0000	0.2120	131.897	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.12 Put	Bond Future	1279.6800	1.2797	781.8300	0.7818	38.904	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.13 Call	Bond Future	99.2400	0.0992	226.7800	0.2268	128.517	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.13 Put	Bond Future	1244.9100	1.2449	754.0200	0.7540	39.432	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.11 Call	Bond Future	84.0400	0.0840	197.8500	0.1979	135.424	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.11 Put	Bond Future	1314.9200	1.3149	810.3000	0.8103	38.376	0.0000	0.0000
2023/10/24	R213	02/11/2023	12.70 Call	Bond Future	5198.7200	5.1987	5816.6700	5.8167	11.887	0.0000	0.0000
2023/10/24	R213	02/11/2023	12.70 Put	Bond Future	0.5500	0.0006	0.0700	0.0001	87.273	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.44 Put	Bond Future	441.6600	0.4417	198.5700	0.1986	55.040	0.0000	0.0000
2023/10/24	R213	02/11/2023	11.44 Call	Bond Future	602.1000	0.6021	977.4400	0.9774	62.338	0.0000	0.0000
2023/10/24	R213	02/11/2023	10.94 Put	Bond Future	1973.5100	1.9735	1385.3500	1.3854	29.803	0.0000	0.0000
2023/10/24	R213	02/11/2023	10.94 Call	Bond Future	13.7200	0.0137	43.9900	0.0440	220.627	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.71 Call	Bond Future	2234.0500	2.2341	2606.5500	2.6066	16.674	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.71 Put	Bond Future	1475.0500	1.4751	1215.7000	1.2157	17.582	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.72 Call	Bond Future	2257.9300	2.2579	2632.5400	2.6325	16.591	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.72 Put	Bond Future	1458.7300	1.4587	1201.4900	1.2015	17.635	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.70 Call	Bond Future	2210.1300	2.2101	2580.5000	2.5805	16.758	0.0000	0.0000
2023/10/24	R213	01/02/2024	11.70 Put	Bond Future	1491.3600	1.4914	1229.8800	1.2299	17.533	0.0000	0.0000
2023/10/24	R213	01/02/2024		Bond Future	11.5224	81.6103	11.3680	82.2422	1.340	0.0000	0.0000
2023/10/24	R213	02/05/2024		Bond Future	11.6373	79.8712	11.4753	80.5173	1.393	0.0000	0.0000
2023/10/24	R213	02/05/2024	10.29 Call	Bond Future	614.1700	0.6142	744.0000	0.7440	21.139	0.0000	0.0000
2023/10/24	R213	02/05/2024	10.29 Put	Bond Future	6193.7300	6.1937	5677.5000	5.6775	8.335	0.0000	0.0000
2023/10/24	R213	02/05/2024	10.30 Call	Bond Future	620.9000	0.6209	751.8800	0.7519	21.095	0.0000	0.0000
2023/10/24	R213	02/05/2024	10.30 Put	Bond Future	6157.2500	6.1573	5642.1700	5.6422	8.365	0.0000	0.0000
2023/10/24	R213	02/05/2024	10.28 Call	Bond Future	607.5100	0.6075	736.1900	0.7362	21.182	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	
2023/10/24	R213	02/05/2024	10.28 Put	Bond Future	6230.3000	6.2303	5712.9200	5.7129	8.304	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.87 Call	Bond Future	1367.8600	1.3679	1588.0700	1.5881	16.099	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.87 Put	Bond Future	4858.1300	4.8581	4417.5100	4.4175	9.070	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.88 Call	Bond Future	1380.6200	1.3806	1602.2500	1.6023	16.053	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.88 Put	Bond Future	4830.1500	4.8302	4390.9500	4.3910	9.093	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.86 Call	Bond Future	1354.9200	1.3549	1573.7000	1.5737	16.147	0.0000	0.0000
2023/10/24	R213	01/08/2024	10.86 Put	Bond Future	4885.9600	4.8860	4443.9100	4.4439	9.047	0.0000	0.0000
2023/10/24	R213	01/08/2024		Bond Future	11.7498	81.6886	11.5795	82.3494	1.449	0.0000	0.0000
2023/10/24	R213	07/11/2024		Bond Future	11.8990	80.0967	11.7189	80.7737	1.513	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.22 Call	Bond Future	1874.0900	1.8741	2141.0600	2.1411	14.245	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.22 Put	Bond Future	4465.6400	4.4656	4055.6100	4.0556	9.182	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.23 Call	Bond Future	1888.9200	1.8889	2157.2500	2.1573	14.205	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.23 Put	Bond Future	4441.5400	4.4415	4032.8700	4.0329	9.201	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.21 Call	Bond Future	1859.0200	1.8590	2124.6100	2.1246	14.287	0.0000	0.0000
2023/10/24	R213	07/11/2024	11.21 Put	Bond Future	4489.5300	4.4895	4078.1200	4.0781	9.164	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.46 Put	Bond Future	6468.6000	6.4686	5967.9600	5.9680	7.740	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.47 Put	Bond Future	6416.0100	6.4160	5915.3700	5.9154	7.803	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R214	02/11/2023	11.45 Put	Bond Future	6521.2500	6.5213	6020.6100	6.0206	7.677	0.0000	0.0000
2023/10/24	R214	02/11/2023		Bond Future	12.7969	57.7373	12.6850	58.2380	0.875	0.0000	0.0000
2023/10/24	R214	01/02/2024		Bond Future	12.9226	59.0123	12.8065	59.5237	0.898	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.15 Call	Bond Future	608.8900	0.6089	731.4100	0.7314	20.122	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.15 Put	Bond Future	4155.3200	4.1553	3766.3600	3.7664	9.361	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.16 Call	Bond Future	620.4900	0.6205	744.7000	0.7447	20.018	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.16 Put	Bond Future	4118.7900	4.1188	3731.5200	3.7315	9.403	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.14 Call	Bond Future	597.4400	0.5974	718.2800	0.7183	20.226	0.0000	0.0000
2023/10/24	R214	01/02/2024	12.14 Put	Bond Future	4192.0500	4.1921	3801.4100	3.8014	9.319	0.0000	0.0000
2023/10/24	R214	02/05/2024		Bond Future	13.0418	57.0233	12.9214	57.5462	0.923	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.47 Call	Bond Future	423.6100	0.4236	498.1200	0.4981	17.589	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.47 Put	Bond Future	7904.3000	7.9043	7455.8400	7.4558	5.674	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.48 Call	Bond Future	429.7200	0.4297	505.0900	0.5051	17.539	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.48 Put	Bond Future	7858.0300	7.8580	7410.4300	7.4104	5.696	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.46 Call	Bond Future	417.4900	0.4175	491.1100	0.4911	17.634	0.0000	0.0000
2023/10/24	R214	02/05/2024	11.46 Put	Bond Future	7950.6200	7.9506	7501.2700	7.5013	5.652	0.0000	0.0000
2023/10/24	R214	01/08/2024	12.17 Call	Bond Future	1405.2800	1.4053	1571.9200	1.5719	11.858	0.0000	0.0000
2023/10/24	R214	01/08/2024	12.17 Put	Bond Future	5874.3500	5.8744	5506.0800	5.5061	6.269	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	
2023/10/24	R214	01/08/2024	12.18 Call	Bond Future	1417.7900	1.4178	1585.5400	1.5855	11.832	0.0000	0.0000
2023/10/24	R214	01/08/2024	12.18 Put	Bond Future	5838.9200	5.8389	5471.7600	5.4718	6.288	0.0000	0.0000
2023/10/24	R214	01/08/2024	12.16 Call	Bond Future	1392.6500	1.3927	1558.1800	1.5582	11.886	0.0000	0.0000
2023/10/24	R214	01/08/2024	12.16 Put	Bond Future	5909.7200	5.9097	5540.3400	5.5403	6.250	0.0000	0.0000
2023/10/24	R214	01/08/2024		Bond Future	13.1591	58.3208	13.0342	58.8557	0.949	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.61 Call	Bond Future	2273.3800	2.2734	2493.6400	2.4936	9.689	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.61 Put	Bond Future	5291.2500	5.2913	4963.5000	4.9635	6.194	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.62 Call	Bond Future	2290.4100	2.2904	2511.7500	2.5118	9.664	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.62 Put	Bond Future	5262.8500	5.2629	4936.1800	4.9362	6.207	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.60 Call	Bond Future	2256.4200	2.2564	2475.6000	2.4756	9.714	0.0000	0.0000
2023/10/24	R214	07/11/2024	12.60 Put	Bond Future	5319.7600	5.3198	4990.9300	4.9909	6.181	0.0000	0.0000
2023/10/24	R214	07/11/2024		Bond Future	13.3020	56.4188	13.1720	56.9668	0.977	0.0000	0.0000
2023/10/24	R248	02/11/2023		Bond Future	12.9680	70.6182	12.8610	71.1906	0.825	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.48 Put	Bond Future	8792.6100	8.7926	8220.1200	8.2201	6.511	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.49 Put	Bond Future	8727.0100	8.7270	8154.5200	8.1545	6.560	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.47 Put	Bond Future	8858.3000	8.8583	8285.8100	8.2858	6.463	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.80 Put	Bond Future	6740.4500	6.7405	6167.9800	6.1680	8.493	0.0000	0.0000
2023/10/24	R248	02/11/2023	11.80 Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2023/10/24	R248	02/11/2023	12.50 Put	Bond Future	2622.2400	2.6222	2088.2100	2.0882	20.365	0.0000	0.0000
2023/10/24	R248	02/11/2023	12.50 Call	Bond Future	54.1600	0.0542	92.6200	0.0926	71.012	0.0000	0.0000
2023/10/24	R248	02/11/2023	13.60 Call	Bond Future	3252.4200	3.2524	3800.1400	3.8001	16.840	0.0000	0.0000
2023/10/24	R248	02/11/2023	13.60 Put	Bond Future	37.7700	0.0378	13.0000	0.0130	65.581	0.0000	0.0000
2023/10/24	R248	01/02/2024		Bond Future	13.1024	72.1775	12.9910	72.7624	0.850	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.15 Call	Bond Future	553.4400	0.5534	663.9500	0.6640	19.968	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.15 Put	Bond Future	5859.9700	5.8600	5385.5700	5.3856	8.096	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.16 Call	Bond Future	564.8700	0.5649	677.0900	0.6771	19.867	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.16 Put	Bond Future	5811.9100	5.8119	5339.2200	5.3392	8.133	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.14 Call	Bond Future	542.1800	0.5422	650.9800	0.6510	20.067	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.14 Put	Bond Future	5908.2800	5.9083	5432.1700	5.4322	8.058	0.0000	0.0000
2023/10/24	R248	01/02/2024	11.50 Put	Bond Future	9493.8200	9.4938	8942.8800	8.9429	5.803	0.0000	0.0000
2023/10/24	R248	01/02/2024	11.50 Call	Bond Future	131.6000	0.1316	165.5700	0.1656	25.813	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.30 Put	Bond Future	5165.0500	5.1651	4717.5300	4.7175	8.664	0.0000	0.0000
2023/10/24	R248	01/02/2024	12.30 Call	Bond Future	742.0200	0.7420	879.4100	0.8794	18.516	0.0000	0.0000
2023/10/24	R248	01/02/2024	13.37 Call	Bond Future	3241.3700	3.2414	3592.8500	3.5929	10.844	0.0000	0.0000
2023/10/24	R248	01/02/2024	13.37 Put	Bond Future	1872.0100	1.8720	1638.5800	1.6386	12.469	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	
2023/10/24	R248	01/02/2024	13.10 Call	Bond Future	2437.6300	2.4376	2738.4600	2.7385	12.341	0.0000	0.0000
2023/10/24	R248	01/02/2024	13.10 Put	Bond Future	2450.1900	2.4502	2166.1100	2.1661	11.594	0.0000	0.0000
2023/10/24	R248	01/02/2024	13.90 Call	Bond Future	5032.2100	5.0322	5464.2400	5.4642	8.585	0.0000	0.0000
2023/10/24	R248	01/02/2024	13.90 Put	Bond Future	1092.5100	1.0925	939.6300	0.9396	13.993	0.0000	0.0000
2023/10/24	R248	02/05/2024		Bond Future	13.2302	69.3380	13.1144	69.9361	0.875	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.47 Call	Bond Future	398.0600	0.3981	466.4600	0.4665	17.183	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.47 Put	Bond Future	10614.7600	10.6148	10085.1000	10.0851	4.990	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.48 Call	Bond Future	404.2600	0.4043	473.5400	0.4735	17.137	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.48 Put	Bond Future	10555.4000	10.5554	10026.6200	10.0266	5.010	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.46 Call	Bond Future	392.0300	0.3920	459.5600	0.4596	17.226	0.0000	0.0000
2023/10/24	R248	02/05/2024	11.46 Put	Bond Future	10674.3900	10.6744	10143.8600	10.1439	4.970	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.31 Call	Bond Future	1645.9200	1.6459	1830.5900	1.8306	11.220	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.31 Put	Bond Future	7310.7800	7.3108	6883.7900	6.8838	5.841	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.32 Call	Bond Future	1660.8700	1.6609	1846.7800	1.8468	11.194	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.32 Put	Bond Future	7267.6300	7.2676	6841.8800	6.8419	5.858	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.30 Call	Bond Future	1631.2800	1.6313	1814.7200	1.8147	11.245	0.0000	0.0000
2023/10/24	R248	01/08/2024	12.30 Put	Bond Future	7354.3200	7.3543	6926.1000	6.9261	5.823	0.0000	0.0000
2023/10/24	R248	01/08/2024		Bond Future	13.3566	70.9157	13.2361	71.5274	0.902	0.0000	0.0000
2023/10/24	R248	07/11/2024		Bond Future	13.5101	68.1719	13.3842	68.7985	0.932	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.79 Call	Bond Future	2712.9900	2.7130	2962.2100	2.9622	9.186	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.79 Put	Bond Future	6444.1100	6.4441	6066.6800	6.0667	5.857	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.80 Call	Bond Future	2733.2200	2.7332	2983.6600	2.9837	9.163	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.80 Put	Bond Future	6409.9900	6.4100	6033.7800	6.0338	5.869	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.78 Call	Bond Future	2692.8300	2.6928	2940.8300	2.9408	9.210	0.0000	0.0000
2023/10/24	R248	07/11/2024	12.78 Put	Bond Future	6478.3800	6.4784	6099.7300	6.0997	5.845	0.0000	0.0000
2023/10/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

