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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2023 TO 25/10/2023

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
2023/10/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/25	2025	02/11/2023		Bond Future	172.2463	172.2463	172.3523	0.062	0.0000	0.0000
2023/10/25	2025	01/02/2024		Bond Future	174.2949	174.2949	174.4017	0.061	0.0000	0.0000
2023/10/25	2025	02/05/2024		Bond Future	178.2240	178.2240	178.3339	0.062	0.0000	0.0000
2023/10/25	2025	01/08/2024		Bond Future	180.4830	180.4830	180.5958	0.062	0.0000	0.0000
2023/10/25	2025	07/11/2024		Bond Future	184.8858	184.8858	185.0028	0.063	0.0000	0.0000
2023/10/25	2029	02/11/2023		Bond Future	124.6529	124.6529	123.6871	0.775	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	
2023/10/25	2029	01/02/2024		Bond Future	127.4359	127.4359	126.4475	126.4475	0.776	0.0000	0.0000
2023/10/25	2029	02/05/2024		Bond Future	128.9412	128.9412	127.9309	127.9309	0.783	0.0000	0.0000
2023/10/25	2029	01/08/2024		Bond Future	131.9047	131.9047	130.8715	130.8715	0.783	0.0000	0.0000
2023/10/25	2029	07/11/2024		Bond Future	133.7220	133.7220	132.6646	132.6646	0.791	0.0000	0.0000
2023/10/25	2030	02/11/2023		Bond Future	10.6717	90.1891	10.6685	90.2024	0.030	0.0000	0.0000
2023/10/25	2030	02/11/2023	9.57 Put	Bond Future	4697.0000	4.6970	4683.7900	4.6838	0.281	0.0000	0.0000
2023/10/25	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.07 Put	Bond Future	2527.5200	2.5275	2514.2500	2.5143	0.525	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.07 Call	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.57 Call	Bond Future	3613.0500	3.6131	3625.3500	3.6254	0.340	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.57 Put	Bond Future	2.0100	0.0020	1.1000	0.0011	45.274	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.81 Call	Bond Future	790.0200	0.7900	776.8900	0.7769	1.662	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.81 Put	Bond Future	221.5900	0.2216	195.2500	0.1953	11.887	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.82 Call	Bond Future	820.0100	0.8200	807.3900	0.8074	1.539	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.82 Put	Bond Future	210.6600	0.2107	184.8300	0.1848	12.261	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.80 Call	Bond Future	760.5000	0.7605	746.8700	0.7469	1.792	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.80 Put	Bond Future	233.0100	0.2330	206.1700	0.2062	11.519	0.0000	0.0000
2023/10/25	2030	02/11/2023	9.89 Put	Bond Future	3301.0900	3.3011	3287.8800	3.2879	0.400	0.0000	0.0000
2023/10/25	2030	02/11/2023	9.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.39 Put	Bond Future	1219.9200	1.2199	1198.5700	1.1986	1.750	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.39 Call	Bond Future	47.8100	0.0478	39.6700	0.0397	17.026	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.43 Call	Bond Future	3065.9800	3.0660	3077.1100	3.0771	0.363	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.43 Put	Bond Future	5.3000	0.0053	3.2200	0.0032	39.245	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.62 Put	Bond Future	533.7100	0.5337	502.6400	0.5026	5.822	0.0000	0.0000
2023/10/25	2030	02/11/2023	10.62 Call	Bond Future	320.0800	0.3201	302.2200	0.3022	5.580	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.12 Put	Bond Future	39.1800	0.0392	29.3600	0.0294	25.064	0.0000	0.0000
2023/10/25	2030	02/11/2023	11.12 Call	Bond Future	1865.0500	1.8651	1868.4400	1.8684	0.182	0.0000	0.0000
2023/10/25	2030	02/11/2023	12.27 Call	Bond Future	6296.4800	6.2965	6309.6800	6.3097	0.210	0.0000	0.0000
2023/10/25	2030	02/11/2023	12.27 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.85 Call	Bond Future	4638.0000	4.6380	4642.8000	4.6428	0.103	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.85 Put	Bond Future	417.1300	0.4171	409.3000	0.4093	1.877	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.00 Put	Bond Future	3678.5500	3.6786	3662.4700	3.6625	0.437	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.00 Call	Bond Future	569.6600	0.5697	566.2100	0.5662	0.606	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.89 Put	Bond Future	4055.1000	4.0551	4039.0600	4.0391	0.396	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.89 Call	Bond Future	485.6200	0.4856	482.2100	0.4822	0.702	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.39 Put	Bond Future	2525.3100	2.5253	2509.4900	2.5095	0.626	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.39 Call	Bond Future	1026.3400	1.0263	1023.1500	1.0232	0.311	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.86 Call	Bond Future	4669.9900	4.6700	4674.8500	4.6749	0.104	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	
2023/10/25	2030	01/02/2024	11.86 Put	Bond Future	411.5500	0.4116	403.7800	0.4038	1.888	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.16 Put	Bond Future	3177.7800	3.1778	3161.6800	3.1617	0.507	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.16 Call	Bond Future	733.7000	0.7337	730.2300	0.7302	0.473	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.00 Call	Bond Future	2204.7900	2.2048	2204.1000	2.2041	0.031	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.00 Put	Bond Future	1256.2700	1.2563	1242.9500	1.2430	1.060	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.75 Call	Bond Future	4321.4000	4.3214	4325.5700	4.3256	0.096	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.75 Put	Bond Future	477.4000	0.4774	468.9400	0.4689	1.772	0.0000	0.0000
2023/10/25	2030	01/02/2024		Bond Future	10.7611	88.1746	10.7579	88.1872	0.029	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.31 Call	Bond Future	3011.7900	3.0118	3013.0600	3.0131	0.042	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.31 Put	Bond Future	851.5600	0.8516	840.2000	0.8402	1.334	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.93 Put	Bond Future	3916.5200	3.9165	3900.4600	3.9005	0.410	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.93 Call	Bond Future	514.8600	0.5149	511.4300	0.5114	0.666	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.57 Put	Bond Future	5225.5100	5.2255	5209.8400	5.2098	0.300	0.0000	0.0000
2023/10/25	2030	01/02/2024	9.57 Call	Bond Future	299.5200	0.2995	296.4800	0.2965	1.015	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.07 Put	Bond Future	3454.8600	3.4549	3438.7600	3.4388	0.466	0.0000	0.0000
2023/10/25	2030	01/02/2024	10.07 Call	Bond Future	637.5700	0.6376	634.1000	0.6341	0.544	0.0000	0.0000
2023/10/25	2030	01/02/2024	12.10 Call	Bond Future	5450.3700	5.4504	5456.6300	5.4566	0.115	0.0000	0.0000
2023/10/25	2030	01/02/2024	12.10 Put	Bond Future	296.5500	0.2966	290.1800	0.2902	2.148	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.36 Call	Bond Future	3152.0500	3.1521	3153.6500	3.1537	0.051	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.36 Put	Bond Future	798.3700	0.7984	787.3400	0.7873	1.382	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.37 Call	Bond Future	3180.4800	3.1805	3182.1500	3.1822	0.053	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.37 Put	Bond Future	788.1700	0.7882	777.2100	0.7772	1.391	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.35 Call	Bond Future	3123.8800	3.1239	3125.4100	3.1254	0.049	0.0000	0.0000
2023/10/25	2030	01/02/2024	11.35 Put	Bond Future	808.8400	0.8088	797.7400	0.7977	1.372	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.82 Call	Bond Future	752.0300	0.7520	750.7400	0.7507	0.172	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.82 Put	Bond Future	4882.1800	4.8822	4867.6600	4.8677	0.297	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.83 Call	Bond Future	759.9200	0.7599	758.6400	0.7586	0.168	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.83 Put	Bond Future	4849.1300	4.8491	4834.6200	4.8346	0.299	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.81 Call	Bond Future	744.2100	0.7442	742.9100	0.7429	0.175	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.81 Put	Bond Future	4915.3200	4.9153	4900.7900	4.9008	0.296	0.0000	0.0000
2023/10/25	2030	02/05/2024		Bond Future	10.8577	90.1410	10.8543	90.1542	0.031	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.66 Put	Bond Future	5423.0900	5.4231	5408.4400	5.4084	0.270	0.0000	0.0000
2023/10/25	2030	02/05/2024	9.66 Call	Bond Future	634.8600	0.6349	633.4400	0.6334	0.224	0.0000	0.0000
2023/10/25	2030	02/05/2024	10.16 Put	Bond Future	3841.3100	3.8413	3827.2200	3.8272	0.367	0.0000	0.0000
2023/10/25	2030	02/05/2024	10.16 Call	Bond Future	1090.4600	1.0905	1089.6000	1.0896	0.079	0.0000	0.0000
2023/10/25	2030	02/05/2024	11.94 Call	Bond Future	4953.0800	4.9531	4958.2000	4.9582	0.103	0.0000	0.0000
2023/10/25	2030	02/05/2024	11.94 Put	Bond Future	888.1700	0.8882	880.0600	0.8801	0.913	0.0000	0.0000
2023/10/25	2030	02/05/2024	12.38 Call	Bond Future	6258.7900	6.2588	6265.5000	6.2655	0.107	0.0000	0.0000
2023/10/25	2030	02/05/2024	12.38 Put	Bond Future	608.6400	0.6086	602.1200	0.6021	1.071	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	
2023/10/25	2030	02/05/2024	10.82 Put	Bond Future	2292.0500	2.2921	2279.6500	2.2797	0.541	0.0000	0.0000
2023/10/25	2030	02/05/2024	10.82 Call	Bond Future	2146.1600	2.1462	2146.9900	2.1470	0.039	0.0000	0.0000
2023/10/25	2030	02/05/2024	10.62 Put	Bond Future	2695.5500	2.6956	2682.5300	2.6825	0.483	0.0000	0.0000
2023/10/25	2030	02/05/2024	10.62 Call	Bond Future	1770.2200	1.7702	1770.4300	1.7704	0.012	0.0000	0.0000
2023/10/25	2030	02/05/2024	11.12 Put	Bond Future	1786.5800	1.7866	1775.2600	1.7753	0.634	0.0000	0.0000
2023/10/25	2030	02/05/2024	11.12 Call	Bond Future	2793.9500	2.7940	2795.8600	2.7959	0.068	0.0000	0.0000
2023/10/25	2030	02/05/2024	13.15 Call	Bond Future	8634.4300	8.6344	8643.5300	8.6435	0.105	0.0000	0.0000
2023/10/25	2030	02/05/2024	13.15 Put	Bond Future	299.4200	0.2994	295.2900	0.2953	1.379	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.38 Call	Bond Future	1623.4600	1.6235	1624.4000	1.6244	0.058	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.38 Put	Bond Future	3799.5000	3.7995	3786.7000	3.7867	0.337	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.39 Call	Bond Future	1638.0200	1.6380	1638.9800	1.6390	0.059	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.39 Put	Bond Future	3775.5800	3.7756	3762.8000	3.7628	0.338	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.37 Call	Bond Future	1608.9900	1.6090	1609.9100	1.6099	0.057	0.0000	0.0000
2023/10/25	2030	01/08/2024	10.37 Put	Bond Future	3823.5200	3.8235	3810.7000	3.8107	0.335	0.0000	0.0000
2023/10/25	2030	01/08/2024		Bond Future	10.9540	88.1862	10.9503	88.1999	0.034	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.75 Call	Bond Future	2253.5900	2.2536	2256.6300	2.2566	0.135	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.75 Put	Bond Future	3407.2600	3.4073	3395.5000	3.3955	0.345	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.76 Call	Bond Future	2270.7600	2.2708	2273.8200	2.2738	0.135	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.76 Put	Bond Future	3387.9500	3.3880	3376.2100	3.3762	0.347	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.74 Call	Bond Future	2236.8600	2.2369	2239.8700	2.2399	0.135	0.0000	0.0000
2023/10/25	2030	07/11/2024	10.74 Put	Bond Future	3427.0400	3.4270	3415.2500	3.4153	0.344	0.0000	0.0000
2023/10/25	2030	07/11/2024		Bond Future	11.0687	90.3137	11.0645	90.3285	0.037	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.85 Put	Bond Future	3579.2900	3.5793	3560.7000	3.5607	0.519	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.85 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.90 Put	Bond Future	132.8400	0.1328	109.4700	0.1095	17.593	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.90 Call	Bond Future	1512.2500	1.5123	1507.4600	1.5075	0.317	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.23 Call	Bond Future	31.7400	0.0317	25.1300	0.0251	20.825	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.23 Put	Bond Future	1771.6200	1.7716	1746.4300	1.7464	1.422	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.24 Call	Bond Future	35.7100	0.0357	28.5600	0.0286	20.022	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.24 Put	Bond Future	1727.8800	1.7279	1702.1500	1.7022	1.489	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.22 Call	Bond Future	28.0900	0.0281	22.0300	0.0220	21.574	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.22 Put	Bond Future	1815.7100	1.8157	1791.0700	1.7911	1.357	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.50 Call	Bond Future	311.6100	0.3116	290.9900	0.2910	6.617	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.50 Put	Bond Future	775.7900	0.7758	736.5900	0.7366	5.053	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.00 Call	Bond Future	0.6600	0.0007	0.3700	0.0004	43.939	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.00 Put	Bond Future	2847.6300	2.8476	2828.7600	2.8288	0.663	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.58 Put	Bond Future	4918.2900	4.9183	4899.7100	4.8997	0.378	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/25	2032	02/11/2023	11.60 Call	Bond Future	529.3500	0.5294	508.5400	0.5085	3.931	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.60 Put	Bond Future	527.5000	0.5275	488.1100	0.4881	7.467	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.35 Put	Bond Future	6080.4500	6.0805	6061.8700	6.0619	0.306	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2032	02/11/2023		Bond Future	11.5996	83.1652	11.5956	83.1837	0.034	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.59 Put	Bond Future	4868.2100	4.8682	4849.6300	4.8496	0.382	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.09 Put	Bond Future	2415.5800	2.4156	2395.6200	2.3956	0.826	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.09 Call	Bond Future	4.0800	0.0041	2.7000	0.0027	33.824	0.0000	0.0000
2023/10/25	2032	02/11/2023	12.26 Call	Bond Future	3010.7900	3.0108	3023.4800	3.0235	0.421	0.0000	0.0000
2023/10/25	2032	02/11/2023	12.26 Put	Bond Future	18.1200	0.0181	12.2300	0.0122	32.506	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.78 Call	Bond Future	1071.5800	1.0716	1058.7500	1.0588	1.197	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.78 Put	Bond Future	239.5200	0.2395	208.1100	0.2081	13.114	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.28 Call	Bond Future	55.0600	0.0551	45.5800	0.0456	17.218	0.0000	0.0000
2023/10/25	2032	02/11/2023	11.28 Put	Bond Future	1556.7600	1.5568	1528.7000	1.5287	1.802	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.71 Put	Bond Future	4270.2100	4.2702	4251.6300	4.2516	0.435	0.0000	0.0000
2023/10/25	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.59 Put	Bond Future	5677.7600	5.6778	5656.7400	5.6567	0.370	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.59 Call	Bond Future	357.8200	0.3578	354.9400	0.3549	0.805	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.09 Put	Bond Future	3711.3300	3.7113	3690.2900	3.6903	0.567	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.09 Call	Bond Future	808.3400	0.8083	805.4400	0.8054	0.359	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.73 Call	Bond Future	5027.1300	5.0271	5034.4300	5.0344	0.145	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.73 Put	Bond Future	590.0000	0.5900	579.1600	0.5792	1.837	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.78 Put	Bond Future	4882.8600	4.8829	4861.6800	4.8617	0.434	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.78 Call	Bond Future	491.7500	0.4918	488.7100	0.4887	0.618	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.75 Call	Bond Future	2038.1800	2.0382	2037.8900	2.0379	0.014	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.75 Put	Bond Future	1882.3300	1.8823	1863.9000	1.8639	0.979	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.50 Call	Bond Future	4240.8300	4.2408	4246.3300	4.2463	0.130	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.50 Put	Bond Future	781.5700	0.7816	768.9300	0.7689	1.617	0.0000	0.0000
2023/10/25	2032	01/02/2024		Bond Future	11.7156	85.0013	11.7116	85.0195	0.034	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.01 Put	Bond Future	8358.1800	8.3582	8338.2100	8.3382	0.239	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.01 Call	Bond Future	121.7300	0.1217	119.9000	0.1199	1.503	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.76 Put	Bond Future	4964.2500	4.9643	4943.0800	4.9431	0.426	0.0000	0.0000
2023/10/25	2032	01/02/2024	10.76 Call	Bond Future	475.9800	0.4760	472.9500	0.4730	0.637	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.62 Call	Bond Future	4646.7700	4.6468	4653.2200	4.6532	0.139	0.0000	0.0000
2023/10/25	2032	01/02/2024	12.62 Put	Bond Future	675.3000	0.6753	663.6100	0.6636	1.731	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.84 Call	Bond Future	2264.0900	2.2641	2264.4000	2.2644	0.014	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.84 Put	Bond Future	1702.3400	1.7023	1684.5100	1.6845	1.047	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.85 Call	Bond Future	2289.9100	2.2899	2290.2900	2.2903	0.017	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	
2023/10/25	2032	01/02/2024	11.85 Put	Bond Future	1683.2200	1.6832	1665.4600	1.6655	1.055	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.83 Call	Bond Future	2238.4100	2.2384	2238.6500	2.2387	0.011	0.0000	0.0000
2023/10/25	2032	01/02/2024	11.83 Put	Bond Future	1721.6300	1.7216	1703.7300	1.7037	1.040	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.55 Call	Bond Future	729.1900	0.7292	728.1300	0.7281	0.145	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.55 Put	Bond Future	6688.4600	6.6885	6668.5000	6.6685	0.298	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.56 Call	Bond Future	737.3700	0.7374	736.3100	0.7363	0.144	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.56 Put	Bond Future	6648.1700	6.6482	6628.2100	6.6282	0.300	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.54 Call	Bond Future	721.0900	0.7211	720.0100	0.7200	0.150	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.54 Put	Bond Future	6728.8800	6.7289	6708.9000	6.7089	0.297	0.0000	0.0000
2023/10/25	2032	02/05/2024		Bond Future	11.8358	82.7348	11.8315	82.7537	0.036	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.59 Put	Bond Future	6527.9100	6.5279	6507.9900	6.5080	0.305	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.59 Call	Bond Future	762.3400	0.7623	761.3200	0.7613	0.134	0.0000	0.0000
2023/10/25	2032	02/05/2024	11.09 Put	Bond Future	4694.2300	4.6942	4675.2500	4.6753	0.404	0.0000	0.0000
2023/10/25	2032	02/05/2024	11.09 Call	Bond Future	1304.0100	1.3040	1303.9300	1.3039	0.006	0.0000	0.0000
2023/10/25	2032	02/05/2024	13.18 Call	Bond Future	6639.9600	6.6400	6649.0800	6.6491	0.137	0.0000	0.0000
2023/10/25	2032	02/05/2024	13.18 Put	Bond Future	961.0400	0.9610	951.2600	0.9513	1.018	0.0000	0.0000
2023/10/25	2032	02/05/2024	13.35 Call	Bond Future	7201.4000	7.2014	7211.2600	7.2113	0.137	0.0000	0.0000
2023/10/25	2032	02/05/2024	13.35 Put	Bond Future	841.5400	0.8415	832.5000	0.8325	1.074	0.0000	0.0000
2023/10/25	2032	02/05/2024	11.35 Put	Bond Future	3909.4700	3.9095	3891.2600	3.8913	0.466	0.0000	0.0000
2023/10/25	2032	02/05/2024	11.35 Call	Bond Future	1721.5100	1.7215	1722.2000	1.7222	0.040	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.65 Put	Bond Future	6290.3800	6.2904	6270.5300	6.2705	0.316	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.65 Call	Bond Future	814.3300	0.8143	813.3800	0.8134	0.117	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.36 Put	Bond Future	7474.3100	7.4743	7454.2000	7.4542	0.269	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.36 Call	Bond Future	587.3700	0.5874	586.1600	0.5862	0.206	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.86 Put	Bond Future	5491.4000	5.4914	5471.9000	5.4719	0.355	0.0000	0.0000
2023/10/25	2032	02/05/2024	10.86 Call	Bond Future	1018.9900	1.0190	1018.3900	1.0184	0.059	0.0000	0.0000
2023/10/25	2032	02/05/2024	12.90 Call	Bond Future	5735.5800	5.7356	5743.4000	5.7434	0.136	0.0000	0.0000
2023/10/25	2032	02/05/2024	12.90 Put	Bond Future	1195.9500	1.1960	1184.8700	1.1849	0.926	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.14 Call	Bond Future	1612.5100	1.6125	1614.1400	1.6141	0.101	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.14 Put	Bond Future	5233.8600	5.2339	5216.0400	5.2160	0.340	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.15 Call	Bond Future	1625.9200	1.6259	1627.5800	1.6276	0.102	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.15 Put	Bond Future	5201.5900	5.2016	5183.8000	5.1838	0.342	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.13 Call	Bond Future	1599.4600	1.5995	1601.0600	1.6011	0.100	0.0000	0.0000
2023/10/25	2032	01/08/2024	11.13 Put	Bond Future	5266.5200	5.2665	5248.6700	5.2487	0.339	0.0000	0.0000
2023/10/25	2032	01/08/2024		Bond Future	11.9550	84.6173	11.9505	84.6368	0.038	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.48 Call	Bond Future	2138.4900	2.1385	2142.4600	2.1425	0.186	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.48 Put	Bond Future	4808.1200	4.8081	4791.4600	4.7915	0.346	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.49 Call	Bond Future	2155.6800	2.1557	2159.7000	2.1597	0.186	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.49 Put	Bond Future	4781.5600	4.7816	4764.9500	4.7650	0.347	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	
2023/10/25	2032	07/11/2024	11.47 Call	Bond Future	2121.3700	2.1214	2125.3100	2.1253	0.186	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.47 Put	Bond Future	4834.7900	4.8348	4818.1000	4.8181	0.345	0.0000	0.0000
2023/10/25	2032	07/11/2024		Bond Future	12.1027	82.4908	12.0978	82.5114	0.041	0.0000	0.0000
2023/10/25	2032	07/11/2024	13.36 Call	Bond Future	6743.4500	6.7435	6754.3500	6.7544	0.162	0.0000	0.0000
2023/10/25	2032	07/11/2024	13.36 Put	Bond Future	1678.1300	1.6781	1668.4000	1.6684	0.580	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.64 Put	Bond Future	4396.0900	4.3961	4380.0000	4.3800	0.366	0.0000	0.0000
2023/10/25	2032	07/11/2024	11.64 Call	Bond Future	2423.0800	2.4231	2427.6200	2.4276	0.187	0.0000	0.0000
2023/10/25	2033	02/11/2023		Bond Future	116.6472	116.6472	116.7145	116.7145	0.058	0.0000	0.0000
2023/10/25	2033	01/02/2024		Bond Future	119.2514	119.2514	119.3191	119.3191	0.057	0.0000	0.0000
2023/10/25	2033	02/05/2024		Bond Future	120.4761	120.4761	120.5457	120.5457	0.058	0.0000	0.0000
2023/10/25	2033	01/08/2024		Bond Future	123.2451	123.2451	123.3167	123.3167	0.058	0.0000	0.0000
2023/10/25	2033	07/11/2024		Bond Future	124.7529	124.7529	124.8271	124.8271	0.060	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.56 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.56 Put	Bond Future	5677.3500	5.6774	5578.1400	5.5781	1.747	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.57 Call	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.57 Put	Bond Future	5620.6500	5.6207	5521.4300	5.5214	1.765	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.55 Call	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2023/10/25	2037	02/11/2023	11.55 Put	Bond Future	5734.1100	5.7341	5634.9100	5.6349	1.730	0.0000	0.0000
2023/10/25	2037	02/11/2023		Bond Future	12.6162	76.0932	12.5967	76.1924	0.154	0.0000	0.0000
2023/10/25	2037	02/11/2023	13.89 Call	Bond Future	6081.9200	6.0819	6181.0000	6.1810	1.629	0.0000	0.0000
2023/10/25	2037	02/11/2023	13.89 Put	Bond Future	0.1700	0.0002	0.0600	0.0001	64.706	0.0000	0.0000
2023/10/25	2037	02/11/2023	12.52 Put	Bond Future	909.4500	0.9095	814.2900	0.8143	10.463	0.0000	0.0000
2023/10/25	2037	02/11/2023	12.52 Call	Bond Future	417.5600	0.4176	421.5900	0.4216	0.965	0.0000	0.0000
2023/10/25	2037	02/11/2023	12.02 Put	Bond Future	3139.9500	3.1400	3038.6400	3.0386	3.226	0.0000	0.0000
2023/10/25	2037	02/11/2023	12.02 Call	Bond Future	11.3600	0.0114	9.2400	0.0092	18.662	0.0000	0.0000
2023/10/25	2037	01/02/2024	13.93 Call	Bond Future	6163.9800	6.1640	6240.1800	6.2402	1.236	0.0000	0.0000
2023/10/25	2037	01/02/2024	13.93 Put	Bond Future	586.6700	0.5867	562.1600	0.5622	4.178	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.93 Call	Bond Future	2714.9300	2.7149	2762.6400	2.7626	1.757	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.93 Put	Bond Future	1807.2600	1.8073	1754.2600	1.7543	2.933	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.09 Put	Bond Future	4227.5700	4.2276	4145.9000	4.1459	1.932	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.09 Call	Bond Future	834.4200	0.8344	853.4600	0.8535	2.282	0.0000	0.0000
2023/10/25	2037	01/02/2024		Bond Future	12.7467	73.5170	12.7266	73.6177	0.158	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.32 Call	Bond Future	1222.3200	1.2223	1248.5400	1.2485	2.145	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.32 Put	Bond Future	3401.3300	3.4013	3326.8400	3.3268	2.190	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.33 Call	Bond Future	1241.3000	1.2413	1267.8500	1.2679	2.139	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.33 Put	Bond Future	3368.1600	3.3682	3294.0000	3.2940	2.202	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.31 Call	Bond Future	1203.5300	1.2035	1229.4100	1.2294	2.150	0.0000	0.0000
2023/10/25	2037	01/02/2024	12.31 Put	Bond Future	3434.7400	3.4347	3359.9100	3.3599	2.179	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	
2023/10/25	2037	02/05/2024	11.44 Call	Bond Future	591.1300	0.5911	603.6200	0.6036	2.113	0.0000	0.0000
2023/10/25	2037	02/05/2024	11.44 Put	Bond Future	8204.2800	8.2043	8113.5600	8.1136	1.106	0.0000	0.0000
2023/10/25	2037	02/05/2024	11.45 Call	Bond Future	599.2300	0.5992	611.8700	0.6119	2.109	0.0000	0.0000
2023/10/25	2037	02/05/2024	11.45 Put	Bond Future	8155.6800	8.1557	8065.1100	8.0651	1.111	0.0000	0.0000
2023/10/25	2037	02/05/2024	11.43 Call	Bond Future	583.1100	0.5831	595.4400	0.5954	2.115	0.0000	0.0000
2023/10/25	2037	02/05/2024	11.43 Put	Bond Future	8253.0100	8.2530	8162.1300	8.1621	1.101	0.0000	0.0000
2023/10/25	2037	02/05/2024		Bond Future	12.8817	75.1564	12.8607	75.2596	0.163	0.0000	0.0000
2023/10/25	2037	01/08/2024		Bond Future	13.0194	72.6102	12.9975	72.7159	0.168	0.0000	0.0000
2023/10/25	2037	01/08/2024	13.82 Call	Bond Future	5919.4600	5.9195	5985.0200	5.9850	1.108	0.0000	0.0000
2023/10/25	2037	01/08/2024	13.82 Put	Bond Future	2207.7200	2.2077	2167.5900	2.1676	1.818	0.0000	0.0000
2023/10/25	2037	01/08/2024	13.17 Call	Bond Future	4013.2600	4.0133	4065.8800	4.0659	1.311	0.0000	0.0000
2023/10/25	2037	01/08/2024	13.17 Put	Bond Future	3292.9600	3.2930	3239.8900	3.2399	1.612	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.10 Call	Bond Future	1704.5300	1.7045	1733.3000	1.7333	1.688	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.10 Put	Bond Future	6341.0200	6.3410	6264.1000	6.2641	1.213	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.11 Call	Bond Future	1719.3900	1.7194	1748.3700	1.7484	1.685	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.11 Put	Bond Future	6303.1600	6.3032	6226.4500	6.2265	1.217	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.09 Call	Bond Future	1689.9800	1.6900	1718.5500	1.7186	1.691	0.0000	0.0000
2023/10/25	2037	01/08/2024	12.09 Put	Bond Future	6379.2400	6.3792	6302.1200	6.3021	1.209	0.0000	0.0000
2023/10/25	2037	07/11/2024		Bond Future	13.1727	74.3609	13.1497	74.4698	0.175	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.58 Call	Bond Future	2643.1400	2.6431	2683.0200	2.6830	1.509	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.58 Put	Bond Future	5525.4400	5.5254	5456.4600	5.4565	1.248	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.59 Call	Bond Future	2663.2600	2.6633	2703.3500	2.7034	1.505	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.59 Put	Bond Future	5495.5500	5.4956	5426.7800	5.4268	1.251	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.57 Call	Bond Future	2623.4000	2.6234	2663.0600	2.6631	1.512	0.0000	0.0000
2023/10/25	2037	07/11/2024	12.57 Put	Bond Future	5555.7500	5.5558	5486.5500	5.4866	1.246	0.0000	0.0000
2023/10/25	2038	02/11/2023		Bond Future	125.1568	125.1568	125.3019	125.3019	0.116	0.0000	0.0000
2023/10/25	2038	01/02/2024		Bond Future	125.9295	125.9295	126.0767	126.0767	0.117	0.0000	0.0000
2023/10/25	2038	02/05/2024		Bond Future	128.7683	128.7683	128.9193	128.9193	0.117	0.0000	0.0000
2023/10/25	2038	01/08/2024		Bond Future	129.6608	129.6608	129.8155	129.8155	0.119	0.0000	0.0000
2023/10/25	2038	07/11/2024		Bond Future	132.8230	132.8230	132.9826	132.9826	0.120	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.97 Call	Bond Future	1006.1200	1.0061	1055.8700	1.0559	4.945	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.97 Put	Bond Future	431.4000	0.4314	349.9700	0.3500	18.876	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.59 Put	Bond Future	7299.4300	7.2994	7168.2500	7.1683	1.797	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.60 Put	Bond Future	7237.7000	7.2377	7106.5200	7.1065	1.812	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.58 Put	Bond Future	7361.2400	7.3612	7230.0600	7.2301	1.782	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	
2023/10/25	2040	02/11/2023	13.10 Call	Bond Future	1489.9800	1.4900	1564.3500	1.5644	4.991	0.0000	0.0000
2023/10/25	2040	02/11/2023	13.10 Put	Bond Future	236.0300	0.2360	179.2200	0.1792	24.069	0.0000	0.0000
2023/10/25	2040	02/11/2023	13.90 Call	Bond Future	5222.1400	5.2221	5352.5000	5.3525	2.496	0.0000	0.0000
2023/10/25	2040	02/11/2023	13.90 Put	Bond Future	1.3800	0.0014	0.5600	0.0006	59.420	0.0000	0.0000
2023/10/25	2040	02/11/2023		Bond Future	12.8615	76.3329	12.8369	76.4640	0.191	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.80 Put	Bond Future	6018.1500	6.0182	5886.9500	5.8870	2.180	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.80 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.60 Put	Bond Future	1593.1500	1.5932	1462.1800	1.4622	8.221	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.60 Call	Bond Future	178.4600	0.1785	178.6700	0.1787	0.118	0.0000	0.0000
2023/10/25	2040	02/11/2023	13.64 Call	Bond Future	3979.8100	3.9798	4106.5000	4.1065	3.183	0.0000	0.0000
2023/10/25	2040	02/11/2023	13.64 Put	Bond Future	9.2600	0.0093	4.7700	0.0048	48.488	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.50 Put	Bond Future	7858.3300	7.8583	7727.1500	7.7272	1.669	0.0000	0.0000
2023/10/25	2040	02/11/2023	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.10 Put	Bond Future	4243.3700	4.2434	4111.7100	4.1117	3.103	0.0000	0.0000
2023/10/25	2040	02/11/2023	12.10 Call	Bond Future	1.9000	0.0019	1.4200	0.0014	25.263	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.30 Put	Bond Future	4609.0800	4.6091	4502.0000	4.5020	2.323	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.30 Call	Bond Future	824.5500	0.8246	850.8300	0.8508	3.187	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.90 Put	Bond Future	2559.5900	2.5596	2479.4900	2.4795	3.129	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.90 Call	Bond Future	2060.5400	2.0605	2113.8000	2.1138	2.585	0.0000	0.0000
2023/10/25	2040	01/02/2024	13.90 Call	Bond Future	5367.0600	5.3671	5461.7000	5.4617	1.763	0.0000	0.0000
2023/10/25	2040	01/02/2024	13.90 Put	Bond Future	862.1400	0.8621	823.4200	0.8234	4.491	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.34 Call	Bond Future	886.0700	0.8861	913.9400	0.9139	3.145	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.34 Put	Bond Future	4444.4900	4.4445	4339.0000	4.3390	2.374	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.35 Call	Bond Future	901.9300	0.9019	930.2100	0.9302	3.135	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.35 Put	Bond Future	4403.9800	4.4040	4298.9000	4.2989	2.386	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.33 Call	Bond Future	870.5200	0.8705	897.9900	0.8980	3.156	0.0000	0.0000
2023/10/25	2040	01/02/2024	12.33 Put	Bond Future	4485.3700	4.4854	4379.4800	4.3795	2.361	0.0000	0.0000
2023/10/25	2040	01/02/2024		Bond Future	12.9948	73.5116	12.9694	73.6450	0.196	0.0000	0.0000
2023/10/25	2040	02/05/2024		Bond Future	13.1321	75.1509	13.1055	75.2875	0.202	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.61 Call	Bond Future	557.7100	0.5577	573.9100	0.5739	2.905	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.61 Put	Bond Future	9100.7000	9.1007	8980.2800	8.9803	1.323	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.62 Call	Bond Future	565.6100	0.5656	582.0100	0.5820	2.900	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.62 Put	Bond Future	9047.4900	9.0475	8927.2700	8.9273	1.329	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.60 Call	Bond Future	549.9000	0.5499	565.8900	0.5659	2.908	0.0000	0.0000
2023/10/25	2040	02/05/2024	11.60 Put	Bond Future	9154.0800	9.1541	9033.4500	9.0335	1.318	0.0000	0.0000
2023/10/25	2040	01/08/2024		Bond Future	13.2723	72.3542	13.2446	72.4940	0.208	0.0000	0.0000
2023/10/25	2040	01/08/2024	12.33 Call	Bond Future	1779.8700	1.7799	1819.1600	1.8192	2.207	0.0000	0.0000
2023/10/25	2040	01/08/2024	12.33 Put	Bond Future	6796.4200	6.7964	6695.8700	6.6959	1.479	0.0000	0.0000
2023/10/25	2040	01/08/2024	12.34 Call	Bond Future	1795.1900	1.7952	1834.7500	1.8348	2.204	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	
2023/10/25	2040	01/08/2024	12.34 Put	Bond Future	6755.6800	6.7557	6655.4000	6.6554	1.484	0.0000	0.0000
2023/10/25	2040	01/08/2024	12.32 Call	Bond Future	1764.6400	1.7646	1803.6600	1.8037	2.211	0.0000	0.0000
2023/10/25	2040	01/08/2024	12.32 Put	Bond Future	6837.3200	6.8373	6736.5000	6.7365	1.475	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.85 Call	Bond Future	2948.5700	2.9486	3003.7600	3.0038	1.872	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.85 Put	Bond Future	5900.9000	5.9009	5812.2400	5.8122	1.502	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.86 Call	Bond Future	2969.6100	2.9696	3025.0800	3.0251	1.868	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.86 Put	Bond Future	5869.1900	5.8692	5780.8100	5.7808	1.506	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.84 Call	Bond Future	2927.3100	2.9273	2982.2300	2.9822	1.876	0.0000	0.0000
2023/10/25	2040	07/11/2024	12.84 Put	Bond Future	5932.4500	5.9325	5843.5200	5.8435	1.499	0.0000	0.0000
2023/10/25	2040	07/11/2024		Bond Future	13.4273	74.0985	13.3983	74.2423	0.216	0.0000	0.0000
2023/10/25	2044	02/11/2023	12.00 Put	Bond Future	5332.5900	5.3326	5176.0800	5.1761	2.935	0.0000	0.0000
2023/10/25	2044	02/11/2023	12.00 Call	Bond Future	0.1500	0.0002	0.1000	0.0001	33.333	0.0000	0.0000
2023/10/25	2044	02/11/2023	12.75 Call	Bond Future	266.7100	0.2667	278.4100	0.2784	4.387	0.0000	0.0000
2023/10/25	2044	02/11/2023	12.75 Put	Bond Future	1318.6000	1.3186	1173.8400	1.1738	10.978	0.0000	0.0000
2023/10/25	2044	02/11/2023	13.00 Call	Bond Future	831.8900	0.8319	886.4300	0.8864	6.556	0.0000	0.0000
2023/10/25	2044	02/11/2023	13.00 Put	Bond Future	547.1900	0.5472	445.2700	0.4453	18.626	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.56 Put	Bond Future	8048.0300	8.0480	7891.5700	7.8916	1.944	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.57 Put	Bond Future	7984.5300	7.9845	7828.0700	7.8281	1.960	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	2044	02/11/2023	11.55 Put	Bond Future	8111.6200	8.1116	7955.1600	7.9552	1.929	0.0000	0.0000
2023/10/25	2044	02/11/2023		Bond Future	12.9461	72.4696	12.9166	72.6261	0.228	0.0000	0.0000
2023/10/25	2044	01/02/2024		Bond Future	13.0761	69.6882	13.0455	69.8475	0.234	0.0000	0.0000
2023/10/25	2044	01/02/2024	13.25 Call	Bond Future	2832.0400	2.8320	2913.1200	2.9131	2.863	0.0000	0.0000
2023/10/25	2044	01/02/2024	13.25 Put	Bond Future	1936.8300	1.9368	1858.6600	1.8587	4.036	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.28 Call	Bond Future	685.9200	0.6859	714.5600	0.7146	4.175	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.28 Put	Bond Future	5048.1000	5.0481	4917.4900	4.9175	2.587	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.29 Call	Bond Future	699.2600	0.6993	728.3600	0.7284	4.162	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.29 Put	Bond Future	5003.8100	5.0038	4873.6600	4.8737	2.601	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.27 Call	Bond Future	672.6300	0.6726	700.8300	0.7008	4.192	0.0000	0.0000
2023/10/25	2044	01/02/2024	12.27 Put	Bond Future	5092.5200	5.0925	4961.4700	4.9615	2.573	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.66 Call	Bond Future	525.5600	0.5256	544.9600	0.5450	3.691	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.66 Put	Bond Future	9293.6100	9.2936	9150.0000	9.1500	1.545	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.67 Call	Bond Future	533.2200	0.5332	552.8700	0.5529	3.685	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.67 Put	Bond Future	9238.8300	9.2388	9095.4700	9.0955	1.552	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.65 Call	Bond Future	517.9900	0.5180	537.1400	0.5371	3.697	0.0000	0.0000
2023/10/25	2044	02/05/2024	11.65 Put	Bond Future	9348.5600	9.3486	9204.7000	9.2047	1.539	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	
2023/10/25	2044	02/05/2024		Bond Future	13.2094	71.2423	13.1776	71.4053	0.241	0.0000	0.0000
2023/10/25	2044	01/08/2024		Bond Future	13.3456	68.4818	13.3124	68.6487	0.248	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.29 Call	Bond Future	1601.7900	1.6018	1646.3000	1.6463	2.779	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.29 Put	Bond Future	7274.4700	7.2745	7152.0800	7.1521	1.682	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.30 Call	Bond Future	1616.1700	1.6162	1661.0000	1.6610	2.774	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.30 Put	Bond Future	7231.4400	7.2314	7109.3700	7.1094	1.688	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.28 Call	Bond Future	1587.3000	1.5873	1631.4900	1.6315	2.784	0.0000	0.0000
2023/10/25	2044	01/08/2024	12.28 Put	Bond Future	7317.4500	7.3175	7194.7400	7.1947	1.677	0.0000	0.0000
2023/10/25	2044	07/11/2024		Bond Future	13.4955	70.1326	13.4608	70.3041	0.257	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.91 Call	Bond Future	2891.7200	2.8917	2958.4900	2.9585	2.309	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.91 Put	Bond Future	5886.2000	5.8862	5781.4500	5.7815	1.780	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.92 Call	Bond Future	2912.8400	2.9128	2979.9400	2.9799	2.304	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.92 Put	Bond Future	5854.3200	5.8543	5749.9000	5.7499	1.784	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.90 Call	Bond Future	2870.6800	2.8707	2937.1100	2.9371	2.314	0.0000	0.0000
2023/10/25	2044	07/11/2024	12.90 Put	Bond Future	5918.2300	5.9182	5813.1400	5.8131	1.776	0.0000	0.0000
2023/10/25	2046	02/11/2023		Bond Future	106.6310	106.6310	106.6130	106.6130	0.017	0.0000	0.0000
2023/10/25	2046	01/02/2024		Bond Future	109.0116	109.0116	108.9923	108.9923	0.018	0.0000	0.0000
2023/10/25	2046	02/05/2024		Bond Future	109.3201	109.3201	109.3007	109.3007	0.018	0.0000	0.0000
2023/10/25	2046	01/08/2024		Bond Future	111.8326	111.8326	111.8131	111.8131	0.017	0.0000	0.0000
2023/10/25	2046	07/11/2024		Bond Future	112.3590	112.3590	112.3399	112.3399	0.017	0.0000	0.0000
2023/10/25	2050	02/11/2023		Bond Future	107.8506	107.8506	107.9144	107.9144	0.059	0.0000	0.0000
2023/10/25	2050	01/02/2024		Bond Future	108.0049	108.0049	108.0691	108.0691	0.059	0.0000	0.0000
2023/10/25	2050	02/05/2024		Bond Future	110.4397	110.4397	110.5058	110.5058	0.060	0.0000	0.0000
2023/10/25	2050	01/08/2024		Bond Future	110.6742	110.6742	110.7420	110.7420	0.061	0.0000	0.0000
2023/10/25	2050	07/11/2024		Bond Future	113.3731	113.3731	113.4435	113.4435	0.062	0.0000	0.0000
2023/10/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	AL37	02/11/2023		Index Future	899.6970	899.6970	899.0770	899.0770	0.069	0.0000	0.0000
2023/10/25	AL37	01/02/2024		Index Future	919.5550	919.5550	918.9190	918.9190	0.069	0.0000	0.0000
2023/10/25	AL37	02/05/2024		Index Future	940.0690	940.0690	939.4200	939.4200	0.069	0.0000	0.0000
2023/10/25	AL37	01/08/2024		Index Future	961.4650	961.4650	960.8020	960.8020	0.069	0.0000	0.0000
2023/10/25	AL37	07/11/2024		Index Future	984.7110	984.7110	984.0340	984.0340	0.069	0.0000	0.0000
2023/10/25	AL7T	02/11/2023		Index Future	1009.9340	1009.9340	1010.6320	1010.6320	0.069	0.0000	0.0000
2023/10/25	AL7T	01/02/2024		Index Future	1032.2250	1032.2250	1032.9350	1032.9350	0.069	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	
2023/10/25	AL7T	02/05/2024	Index Future		1055.2530	1055.2530	1055.9800	0.069	0.0000	0.0000	
2023/10/25	AL7T	01/08/2024	Index Future		1079.2700	1079.2700	1080.0140	0.069	0.0000	0.0000	
2023/10/25	AL7T	07/11/2024	Index Future		1105.3640	1105.3640	1106.1290	0.069	0.0000	0.0000	
2023/10/25	ALBI	02/11/2023	Index Future		883.5610	883.5610	884.1450	0.066	0.0000	0.0000	
2023/10/25	ALBI	01/02/2024	Index Future		903.0630	903.0630	903.6570	0.066	0.0000	0.0000	
2023/10/25	ALBI	02/05/2024	Index Future		923.2090	923.2090	923.8180	0.066	0.0000	0.0000	
2023/10/25	ALBI	01/08/2024	Index Future		944.2210	944.2210	944.8450	0.066	0.0000	0.0000	
2023/10/25	ALBI	07/11/2024	Index Future		967.0500	967.0500	967.6910	0.066	0.0000	0.0000	
2023/10/25	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/25	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/25	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	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
2023/10/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/10/25	ES33	02/11/2023		Bond Future	13.0702	70.6888	13.0446	70.7981	0.196	0.0000
2023/10/25	ES33	01/02/2024		Bond Future	13.2357	72.2670	13.2091	72.3780	0.201	0.0000
2023/10/25	ES33	02/05/2024		Bond Future	13.4031	70.0967	13.3753	70.2105	0.208	0.0000
2023/10/25	ES33	01/08/2024		Bond Future	13.5708	71.7074	13.5416	71.8241	0.215	0.0000
2023/10/25	ES33	07/11/2024		Bond Future	13.7757	69.6499	13.7449	69.7700	0.223	0.0000
2023/10/25	ES42	02/11/2023		Bond Future	13.5384	66.3903	13.5083	66.5351	0.222	0.0000
2023/10/25	ES42	01/02/2024		Bond Future	13.6890	67.8725	13.6577	68.0199	0.228	0.0000
2023/10/25	ES42	02/05/2024		Bond Future	13.8468	65.1399	13.8141	65.2909	0.236	0.0000
2023/10/25	ES42	01/08/2024		Bond Future	14.0015	66.6366	13.9675	66.7912	0.243	0.0000
2023/10/25	ES42	07/11/2024		Bond Future	14.1863	63.9909	14.1505	64.1499	0.252	0.0000
2023/10/25	GOVI	02/11/2023		GOVI	870.7130	870.7130	871.2830	871.2830	0.065	0.0000
2023/10/25	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/25	GOVI	02/11/2023	885.81 Put	GOVI	150970.0000	15.0970	145270.0000	14.5270	3.776	0.0000
2023/10/25	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/25	GOVI	02/11/2023	885.82 Put	GOVI	151070.0000	15.1070	145370.0000	14.5370	3.773	0.0000
2023/10/25	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/25	GOVI	02/11/2023	885.80 Put	GOVI	150870.0000	15.0870	145170.0000	14.5170	3.778	0.0000
2023/10/25	GOVI	01/02/2024	879.99 Call	GOVI	99410.0000	9.9410	105210.0000	10.5210	5.834	0.0000
2023/10/25	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/25	GOVI	01/02/2024	880.00 Call	GOVI	99310.0000	9.9310	105110.0000	10.5110	5.840	0.0000
2023/10/25	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/25	GOVI	01/02/2024	879.98 Call	GOVI	99510.0000	9.9510	105310.0000	10.5310	5.829	0.0000
2023/10/25	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	
2023/10/25	GOVI	01/02/2024		GOVI	889.9310	889.9310	890.5110	890.5110	0.065	0.0000	0.0000
2023/10/25	GOVI	02/05/2024		GOVI	909.7850	909.7850	910.3790	910.3790	0.065	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.98 Put	GOVI	411950.0000	41.1950	406010.0000	40.6010	1.442	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.99 Put	GOVI	412050.0000	41.2050	406110.0000	40.6110	1.442	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	02/05/2024	950.97 Put	GOVI	411850.0000	41.1850	405910.0000	40.5910	1.442	0.0000	0.0000
2023/10/25	GOVI	01/08/2024		GOVI	930.4910	930.4910	931.0990	931.0990	0.065	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.38 Put	GOVI	128890.0000	12.8890	122810.0000	12.2810	4.717	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.39 Put	GOVI	128990.0000	12.8990	122910.0000	12.2910	4.714	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	01/08/2024	943.37 Put	GOVI	128790.0000	12.8790	122710.0000	12.2710	4.721	0.0000	0.0000
2023/10/25	GOVI	07/11/2024		GOVI	952.9880	952.9880	953.6140	953.6140	0.066	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.79 Call	GOVI	41980.0000	4.1980	48240.0000	4.8240	14.912	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.80 Call	GOVI	41880.0000	4.1880	48140.0000	4.8140	14.947	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.78 Call	GOVI	42080.0000	4.2080	48340.0000	4.8340	14.876	0.0000	0.0000
2023/10/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/25	IGOV	02/11/2023		Index Future	325.6230	325.6230	325.4520	325.4520	0.053	0.0000	0.0000
2023/10/25	IGOV	01/02/2024		Index Future	332.8900	332.8900	332.7150	332.7150	0.053	0.0000	0.0000
2023/10/25	IGOV	02/05/2024		Index Future	340.3960	340.3960	340.2170	340.2170	0.053	0.0000	0.0000
2023/10/25	IGOV	01/08/2024		Index Future	348.2200	348.2200	348.0370	348.0370	0.053	0.0000	0.0000
2023/10/25	IGOV	07/11/2024		Index Future	356.7210	356.7210	356.5340	356.5340	0.052	0.0000	0.0000
2023/10/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/25	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/25	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/25	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3500	91.6500	0.239	0.0000	0.0000
2023/10/25	JBAF	20/12/2023		Jibar Tradeable Future	8.5000	91.5000	8.4700	91.5300	0.353	0.0000	0.0000
2023/10/25	JBAF	17/01/2024		Jibar Tradeable Future	8.5000	91.5000	8.4800	91.5200	0.235	0.0000	0.0000
2023/10/25	JBAF	21/02/2024		Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000
2023/10/25	JBAF	20/03/2024		Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000
2023/10/25	JBAF	17/04/2024		Jibar Tradeable Future	8.5300	91.4700	8.5100	91.4900	0.234	0.0000	0.0000
2023/10/25	JBAF	19/06/2024		Jibar Tradeable Future	8.4800	91.5200	8.4400	91.5600	0.472	0.0000	0.0000
2023/10/25	JBAF	18/09/2024		Jibar Tradeable Future	8.4300	91.5700	8.3800	91.6200	0.593	0.0000	0.0000
2023/10/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3300	91.6700	8.2500	91.7500	0.960	0.0000	0.0000
2023/10/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3000	91.7000	8.2100	91.7900	1.084	0.0000	0.0000
2023/10/25	JBAF	18/06/2025		Jibar Tradeable Future	8.1900	91.8100	8.1000	91.9000	1.099	0.0000	0.0000
2023/10/25	JBAF	17/09/2025		Jibar Tradeable Future	8.1800	91.8200	8.0900	91.9100	1.100	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.70 Put	Bond Future	3099.0900	3.0991	2946.0500	2.9461	4.938	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.70 Call	Bond Future	11.2400	0.0112	10.1700	0.0102	9.520	0.0000	0.0000
2023/10/25	R035	02/11/2023	10.62 Put	Bond Future	9230.0700	9.2301	9078.1000	9.0781	1.646	0.0000	0.0000
2023/10/25	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.12 Put	Bond Future	6309.7600	6.3098	6157.7800	6.1578	2.409	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.12 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/25	R035	02/11/2023	12.85 Call	Bond Future	2845.2100	2.8452	2983.8300	2.9838	4.872	0.0000	0.0000
2023/10/25	R035	02/11/2023	12.85 Put	Bond Future	31.4600	0.0315	18.1100	0.0181	42.435	0.0000	0.0000
2023/10/25	R035	02/11/2023		Bond Future	12.2866	81.0759	12.2570	81.2279	0.241	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.42 Call	Bond Future	0.4300	0.0004	0.3100	0.0003	27.907	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.42 Put	Bond Future	4622.0900	4.6221	4470.0000	4.4700	3.291	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.43 Call	Bond Future	0.4900	0.0005	0.3500	0.0004	28.571	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.43 Put	Bond Future	4566.6800	4.5667	4414.5700	4.4146	3.331	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.41 Call	Bond Future	0.3800	0.0004	0.2700	0.0003	28.947	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.41 Put	Bond Future	4677.5500	4.6776	4525.4700	4.5255	3.251	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	
2023/10/25	R035	02/11/2023	13.59 Call	Bond Future	6297.5800	6.2976	6449.4800	6.4495	2.412	0.0000	0.0000
2023/10/25	R035	02/11/2023	13.59 Put	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2023/10/25	R035	02/11/2023	12.24 Put	Bond Future	753.7600	0.7538	636.2500	0.6363	15.590	0.0000	0.0000
2023/10/25	R035	02/11/2023	12.24 Call	Bond Future	514.5400	0.5145	549.0000	0.5490	6.697	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.74 Put	Bond Future	2888.6600	2.8887	2735.4700	2.7355	5.303	0.0000	0.0000
2023/10/25	R035	02/11/2023	11.74 Call	Bond Future	16.7100	0.0167	15.4900	0.0155	7.301	0.0000	0.0000
2023/10/25	R035	01/02/2024		Bond Future	12.4206	82.8659	12.3899	83.0205	0.247	0.0000	0.0000
2023/10/25	R035	01/02/2024	10.62 Put	Bond Future	9892.6100	9.8926	9741.7600	9.7418	1.525	0.0000	0.0000
2023/10/25	R035	01/02/2024	10.62 Call	Bond Future	72.6800	0.0727	76.3800	0.0764	5.091	0.0000	0.0000
2023/10/25	R035	01/02/2024	11.12 Put	Bond Future	7168.2600	7.1683	7025.0800	7.0251	1.997	0.0000	0.0000
2023/10/25	R035	01/02/2024	11.12 Call	Bond Future	238.6300	0.2386	250.0000	0.2500	4.765	0.0000	0.0000
2023/10/25	R035	01/02/2024	13.46 Call	Bond Future	5692.4400	5.6924	5808.6800	5.8087	2.042	0.0000	0.0000
2023/10/25	R035	01/02/2024	13.46 Put	Bond Future	709.2800	0.7093	670.9700	0.6710	5.401	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.19 Call	Bond Future	1650.8100	1.6508	1707.0900	1.7071	3.409	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.19 Put	Bond Future	2820.8000	2.8208	2722.5300	2.7225	3.484	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.20 Call	Bond Future	1673.9200	1.6739	1730.7600	1.7308	3.396	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.20 Put	Bond Future	2792.6800	2.7927	2694.9700	2.6950	3.499	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.18 Call	Bond Future	1628.0400	1.6280	1683.7700	1.6838	3.423	0.0000	0.0000
2023/10/25	R035	01/02/2024	12.18 Put	Bond Future	2849.3200	2.8493	2750.5000	2.7505	3.468	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.20 Call	Bond Future	658.4000	0.6584	682.3700	0.6824	3.641	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.20 Put	Bond Future	7713.8100	7.7138	7579.4800	7.5795	1.741	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.21 Call	Bond Future	667.2000	0.6672	691.4300	0.6914	3.632	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.21 Put	Bond Future	7667.1000	7.6671	7533.0300	7.5330	1.749	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.19 Call	Bond Future	649.7000	0.6497	673.3900	0.6734	3.646	0.0000	0.0000
2023/10/25	R035	02/05/2024	11.19 Put	Bond Future	7760.6800	7.7607	7626.0700	7.6261	1.735	0.0000	0.0000
2023/10/25	R035	02/05/2024		Bond Future	12.5483	80.2014	12.5162	80.3597	0.256	0.0000	0.0000
2023/10/25	R035	01/08/2024		Bond Future	12.6742	82.0263	12.6407	82.1884	0.264	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.80 Call	Bond Future	1728.4100	1.7284	1776.4100	1.7764	2.777	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.80 Put	Bond Future	6116.9600	6.1170	6002.8700	6.0029	1.865	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.81 Call	Bond Future	1745.4100	1.7454	1793.7500	1.7938	2.770	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.81 Put	Bond Future	6081.8400	6.0818	5968.0900	5.9681	1.870	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.79 Call	Bond Future	1711.5100	1.7115	1759.1700	1.7592	2.785	0.0000	0.0000
2023/10/25	R035	01/08/2024	11.79 Put	Bond Future	6152.2200	6.1522	6037.7900	6.0378	1.860	0.0000	0.0000
2023/10/25	R035	07/11/2024		Bond Future	12.8318	79.4875	12.7965	79.6542	0.275	0.0000	0.0000
2023/10/25	R035	07/11/2024	12.18 Call	Bond Future	2335.0000	2.3350	2395.6900	2.3957	2.599	0.0000	0.0000
2023/10/25	R035	07/11/2024	12.18 Put	Bond Future	5501.0200	5.5010	5395.0300	5.3950	1.927	0.0000	0.0000
2023/10/25	R035	07/11/2024	12.19 Call	Bond Future	2354.1500	2.3542	2415.1900	2.4152	2.593	0.0000	0.0000
2023/10/25	R035	07/11/2024	12.19 Put	Bond Future	5470.2500	5.4703	5364.6100	5.3646	1.931	0.0000	0.0000
2023/10/25	R035	07/11/2024	12.17 Call	Bond Future	2316.2400	2.3162	2376.6000	2.3766	2.606	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	
2023/10/25	R035	07/11/2024	12.17 Put	Bond Future	5532.2200	5.5322	5425.9000	5.4259	1.922	0.0000	0.0000
2023/10/25	R053	02/11/2023		Bond Future	12.8806	91.6775	12.8463	91.9153	0.267	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.82 Call	Bond Future	692.6700	0.6927	749.2800	0.7493	8.173	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.82 Put	Bond Future	1112.8400	1.1128	931.6800	0.9317	16.279	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.83 Call	Bond Future	723.4600	0.7235	782.8700	0.7829	8.212	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.83 Put	Bond Future	1074.0900	1.0741	895.7300	0.8957	16.606	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.81 Call	Bond Future	662.7000	0.6627	716.5700	0.7166	8.129	0.0000	0.0000
2023/10/25	R053	02/11/2023	12.81 Put	Bond Future	1152.5000	1.1525	968.6000	0.9686	15.957	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.93 Call	Bond Future	2792.7500	2.7928	2897.3900	2.8974	3.747	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.93 Put	Bond Future	3319.5300	3.3195	3181.9600	3.1820	4.144	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.94 Call	Bond Future	2827.4300	2.8274	2932.9200	2.9329	3.731	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.94 Put	Bond Future	3285.7800	3.2858	3149.0600	3.1491	4.161	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.92 Call	Bond Future	2758.2800	2.7583	2862.0500	2.8621	3.762	0.0000	0.0000
2023/10/25	R053	01/02/2024	12.92 Put	Bond Future	3353.5800	3.3536	3215.1400	3.2151	4.128	0.0000	0.0000
2023/10/25	R053	01/02/2024		Bond Future	13.0074	93.7015	12.9717	93.9437	0.274	0.0000	0.0000
2023/10/25	R053	02/05/2024		Bond Future	13.1372	89.9262	13.1000	90.1741	0.283	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.03 Call	Bond Future	3851.0000	3.8510	3964.1600	3.9642	2.938	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.03 Put	Bond Future	4568.6100	4.5686	4433.8700	4.4339	2.949	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.04 Call	Bond Future	3885.5600	3.8856	3999.3500	3.9994	2.929	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.04 Put	Bond Future	4535.7500	4.5358	4401.6400	4.4016	2.957	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.02 Call	Bond Future	3816.5700	3.8166	3929.0900	3.9291	2.948	0.0000	0.0000
2023/10/25	R053	02/05/2024	13.02 Put	Bond Future	4601.7000	4.6017	4466.3200	4.4663	2.942	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.14 Call	Bond Future	4629.0800	4.6291	4748.3400	4.7483	2.576	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.14 Put	Bond Future	5454.5100	5.4545	5320.0600	5.3201	2.465	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.15 Call	Bond Future	4662.6700	4.6627	4782.4600	4.7825	2.569	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.15 Put	Bond Future	5421.7400	5.4217	5287.8200	5.2878	2.470	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.13 Call	Bond Future	4595.5800	4.5956	4714.3100	4.7143	2.584	0.0000	0.0000
2023/10/25	R053	01/08/2024	13.13 Put	Bond Future	5487.4700	5.4875	5352.4900	5.3525	2.460	0.0000	0.0000
2023/10/25	R053	01/08/2024		Bond Future	13.2654	91.9723	13.2266	92.2260	0.292	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.80 Call	Bond Future	3821.6800	3.8217	3923.8800	3.9239	2.674	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.80 Put	Bond Future	7937.5300	7.9375	7779.1100	7.7791	1.996	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.81 Call	Bond Future	3848.9700	3.8490	3951.6700	3.9517	2.668	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.81 Put	Bond Future	7895.2600	7.8953	7737.3400	7.7373	2.000	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.79 Call	Bond Future	3794.4900	3.7945	3896.1900	3.8962	2.680	0.0000	0.0000
2023/10/25	R053	07/11/2024	12.79 Put	Bond Future	7979.9900	7.9800	7821.0700	7.8211	1.991	0.0000	0.0000
2023/10/25	R053	07/11/2024		Bond Future	13.4172	88.3167	13.3765	88.5774	0.303	0.0000	0.0000
2023/10/25	R186	02/11/2023		Bond Future	9.2862	107.1898	9.3349	107.0579	0.524	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/25	R186	02/11/2023	9.39 Call	Bond Future	416.4600	0.4165	318.7900	0.3188	23.452	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.39 Put	Bond Future	135.4200	0.1354	169.7100	0.1697	25.321	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.40 Call	Bond Future	435.7600	0.4358	336.1600	0.3362	22.857	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.40 Put	Bond Future	127.7000	0.1277	160.0600	0.1601	25.341	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.38 Call	Bond Future	397.6100	0.3976	301.9400	0.3019	24.061	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.38 Put	Bond Future	143.6000	0.1436	179.8900	0.1799	25.272	0.0000	0.0000
2023/10/25	R186	02/11/2023	10.42 Call	Bond Future	3018.0900	3.0181	2886.1200	2.8861	4.373	0.0000	0.0000
2023/10/25	R186	02/11/2023	10.42 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.15 Put	Bond Future	457.3800	0.4574	551.6200	0.5516	20.604	0.0000	0.0000
2023/10/25	R186	02/11/2023	9.15 Call	Bond Future	87.2000	0.0872	49.4800	0.0495	43.257	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.51 Call	Bond Future	1132.7400	1.1327	1049.6600	1.0497	7.334	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.51 Put	Bond Future	649.0400	0.6490	701.8400	0.7018	8.135	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.52 Call	Bond Future	1148.4600	1.1485	1064.7800	1.0648	7.286	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.52 Put	Bond Future	639.7400	0.6397	691.9400	0.6919	8.160	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.50 Call	Bond Future	1117.3300	1.1173	1034.8600	1.0349	7.381	0.0000	0.0000
2023/10/25	R186	01/02/2024	9.50 Put	Bond Future	658.6600	0.6587	712.0700	0.7121	8.109	0.0000	0.0000
2023/10/25	R186	01/02/2024		Bond Future	9.3173	104.2466	9.3713	104.1107	0.580	0.0000	0.0000
2023/10/25	R186	02/05/2024		Bond Future	9.3441	106.5717	9.4039	106.4331	0.640	0.0000	0.0000
2023/10/25	R186	02/05/2024	8.00 Call	Bond Future	146.8800	0.1469	130.1700	0.1302	11.377	0.0000	0.0000
2023/10/25	R186	02/05/2024	8.00 Put	Bond Future	3326.3700	3.3264	3448.2100	3.4482	3.663	0.0000	0.0000
2023/10/25	R186	02/05/2024	8.01 Call	Bond Future	149.2900	0.1493	132.3600	0.1324	11.340	0.0000	0.0000
2023/10/25	R186	02/05/2024	8.01 Put	Bond Future	3304.6600	3.3047	3426.2800	3.4263	3.680	0.0000	0.0000
2023/10/25	R186	02/05/2024	7.99 Call	Bond Future	144.5000	0.1445	128.0200	0.1280	11.405	0.0000	0.0000
2023/10/25	R186	02/05/2024	7.99 Put	Bond Future	3348.1100	3.3481	3470.1800	3.4702	3.646	0.0000	0.0000
2023/10/25	R186	02/05/2024	10.40 Call	Bond Future	2852.6000	2.8526	2743.5500	2.7436	3.823	0.0000	0.0000
2023/10/25	R186	02/05/2024	10.40 Put	Bond Future	439.6800	0.4397	469.1800	0.4692	6.709	0.0000	0.0000
2023/10/25	R186	02/05/2024	9.73 Put	Bond Future	795.2300	0.7952	845.6900	0.8457	6.345	0.0000	0.0000
2023/10/25	R186	02/05/2024	9.73 Call	Bond Future	1685.5500	1.6856	1597.4600	1.5975	5.226	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.69 Call	Bond Future	553.7800	0.5538	509.2000	0.5092	8.050	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.69 Put	Bond Future	1975.4700	1.9755	2072.4100	2.0724	4.907	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.70 Call	Bond Future	560.0000	0.5600	515.0500	0.5151	8.027	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.70 Put	Bond Future	1960.1100	1.9601	2056.6800	2.0567	4.927	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.68 Call	Bond Future	547.2800	0.5473	503.0900	0.5031	8.074	0.0000	0.0000
2023/10/25	R186	01/08/2024	8.68 Put	Bond Future	1990.5500	1.9906	2087.8800	2.0879	4.890	0.0000	0.0000
2023/10/25	R186	01/08/2024		Bond Future	9.3547	103.6862	9.4215	103.5447	0.714	0.0000	0.0000
2023/10/25	R186	07/11/2024	9.14 Call	Bond Future	1025.0500	1.0251	960.6200	0.9606	6.286	0.0000	0.0000
2023/10/25	R186	07/11/2024	9.14 Put	Bond Future	1501.6700	1.5017	1581.2600	1.5813	5.300	0.0000	0.0000
2023/10/25	R186	07/11/2024	9.15 Call	Bond Future	1034.6400	1.0346	969.8500	0.9699	6.262	0.0000	0.0000
2023/10/25	R186	07/11/2024	9.15 Put	Bond Future	1492.1600	1.4922	1571.3900	1.5714	5.310	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	
2023/10/25	R186	07/11/2024	9.13 Call	Bond Future	1015.0700	1.0151	951.0100	0.9510	6.311	0.0000	0.0000
2023/10/25	R186	07/11/2024	9.13 Put	Bond Future	1510.8000	1.5108	1590.7600	1.5908	5.293	0.0000	0.0000
2023/10/25	R186	07/11/2024		Bond Future	9.3902	106.1883	9.4661	106.0442	0.808	0.0000	0.0000
2023/10/25	R197	02/11/2023		Bond Future	342.6281	342.6281	342.7720	342.7720	0.042	0.0000	0.0000
2023/10/25	R202	02/11/2023		Bond Future	251.0549	251.0549	251.1998	251.1998	0.058	0.0000	0.0000
2023/10/25	R202	01/02/2024		Bond Future	251.6854	251.6854	251.8313	251.8313	0.058	0.0000	0.0000
2023/10/25	R202	02/05/2024		Bond Future	257.3593	257.3593	257.5092	257.5092	0.058	0.0000	0.0000
2023/10/25	R202	01/08/2024		Bond Future	258.1795	258.1795	258.3334	258.3334	0.060	0.0000	0.0000
2023/10/25	R202	07/11/2024		Bond Future	264.4765	264.4765	264.6364	264.6364	0.060	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.34 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.34 Put	Bond Future	4827.5300	4.8275	4720.0900	4.7201	2.226	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.35 Call	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.35 Put	Bond Future	4777.9200	4.7779	4670.4800	4.6705	2.249	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.33 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/25	R209	02/11/2023	11.33 Put	Bond Future	4877.2000	4.8772	4769.7600	4.7698	2.203	0.0000	0.0000
2023/10/25	R209	02/11/2023		Bond Future	12.3644	62.3583	12.3404	62.4657	0.194	0.0000	0.0000
2023/10/25	R209	01/02/2024		Bond Future	12.4798	63.7350	12.4551	63.8442	0.198	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.13 Call	Bond Future	1176.8400	1.1768	1210.1500	1.2102	2.830	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.13 Put	Bond Future	2744.8300	2.7448	2668.9700	2.6690	2.764	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.14 Call	Bond Future	1194.7500	1.1948	1228.4400	1.2284	2.820	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.14 Put	Bond Future	2717.1600	2.7172	2641.6800	2.6417	2.778	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.12 Call	Bond Future	1159.2200	1.1592	1192.1500	1.1922	2.841	0.0000	0.0000
2023/10/25	R209	01/02/2024	12.12 Put	Bond Future	2772.8500	2.7729	2696.6100	2.6966	2.750	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.18 Call	Bond Future	517.1300	0.5171	531.8400	0.5318	2.845	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.18 Put	Bond Future	7120.1700	7.1202	7023.0100	7.0230	1.365	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.19 Call	Bond Future	524.1600	0.5242	539.0400	0.5390	2.839	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.19 Put	Bond Future	7077.3000	7.0773	6980.3100	6.9803	1.370	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.17 Call	Bond Future	510.0700	0.5101	524.6000	0.5246	2.849	0.0000	0.0000
2023/10/25	R209	02/05/2024	11.17 Put	Bond Future	7163.0700	7.1631	7065.7300	7.0657	1.359	0.0000	0.0000
2023/10/25	R209	02/05/2024		Bond Future	12.5981	62.0032	12.5723	62.1151	0.204	0.0000	0.0000
2023/10/25	R209	01/08/2024		Bond Future	12.7148	63.4140	12.6880	63.5285	0.210	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.79 Call	Bond Future	1450.3900	1.4504	1482.2600	1.4823	2.197	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.79 Put	Bond Future	5584.7000	5.5847	5502.0900	5.5021	1.479	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.80 Call	Bond Future	1463.1600	1.4632	1495.2600	1.4953	2.194	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.80 Put	Bond Future	5550.7400	5.5507	5468.3600	5.4684	1.484	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.78 Call	Bond Future	1437.7000	1.4377	1469.3400	1.4693	2.201	0.0000	0.0000
2023/10/25	R209	01/08/2024	11.78 Put	Bond Future	5618.7800	5.6188	5535.9400	5.5359	1.474	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	
2023/10/25	R209	07/11/2024		Bond Future	12.8544	61.7863	12.8264	61.9041	0.218	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.22 Call	Bond Future	2161.7200	2.1617	2204.6800	2.2047	1.987	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.22 Put	Bond Future	4907.4300	4.9074	4832.6000	4.8326	1.525	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.23 Call	Bond Future	2178.7000	2.1787	2221.9000	2.2219	1.983	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.23 Put	Bond Future	4879.8300	4.8798	4805.2400	4.8052	1.529	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.21 Call	Bond Future	2144.5600	2.1446	2187.2900	2.1873	1.992	0.0000	0.0000
2023/10/25	R209	07/11/2024	12.21 Put	Bond Future	4934.9000	4.9349	4859.8400	4.8598	1.521	0.0000	0.0000
2023/10/25	R210	02/11/2023		Bond Future	224.7708	224.7708	224.8004	224.8004	0.013	0.0000	0.0000
2023/10/25	R210	01/02/2024		Bond Future	229.7891	229.7891	229.8173	229.8173	0.012	0.0000	0.0000
2023/10/25	R210	02/05/2024		Bond Future	231.7117	231.7117	231.7414	231.7414	0.013	0.0000	0.0000
2023/10/25	R210	01/08/2024		Bond Future	237.0373	237.0373	237.0681	237.0681	0.013	0.0000	0.0000
2023/10/25	R210	07/11/2024		Bond Future	239.4829	239.4829	239.5162	239.5162	0.014	0.0000	0.0000
2023/10/25	R213	02/11/2023		Bond Future	11.2544	80.4656	11.2504	80.4822	0.035	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.12 Call	Bond Future	212.0000	0.2120	195.1200	0.1951	7.962	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.12 Put	Bond Future	781.8300	0.7818	748.3500	0.7484	4.282	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.13 Call	Bond Future	226.7800	0.2268	209.5900	0.2096	7.580	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.13 Put	Bond Future	754.0200	0.7540	720.2300	0.7202	4.481	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.11 Call	Bond Future	197.8500	0.1979	181.3100	0.1813	8.360	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.11 Put	Bond Future	810.3000	0.8103	777.1600	0.7772	4.090	0.0000	0.0000
2023/10/25	R213	02/11/2023	12.70 Call	Bond Future	5816.6700	5.8167	5833.2300	5.8332	0.285	0.0000	0.0000
2023/10/25	R213	02/11/2023	12.70 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.44 Put	Bond Future	198.5700	0.1986	171.6100	0.1716	13.577	0.0000	0.0000
2023/10/25	R213	02/11/2023	11.44 Call	Bond Future	977.4400	0.9774	967.0800	0.9671	1.060	0.0000	0.0000
2023/10/25	R213	02/11/2023	10.94 Put	Bond Future	1385.3500	1.3854	1360.9700	1.3610	1.760	0.0000	0.0000
2023/10/25	R213	02/11/2023	10.94 Call	Bond Future	43.9900	0.0440	36.2100	0.0362	17.686	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.71 Call	Bond Future	2606.5500	2.6066	2608.0300	2.6080	0.057	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.71 Put	Bond Future	1215.7000	1.2157	1200.9800	1.2010	1.211	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.72 Call	Bond Future	2632.5400	2.6325	2634.0900	2.6341	0.059	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.72 Put	Bond Future	1201.4900	1.2015	1186.8400	1.1868	1.219	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.70 Call	Bond Future	2580.5000	2.5805	2581.9100	2.5819	0.055	0.0000	0.0000
2023/10/25	R213	01/02/2024	11.70 Put	Bond Future	1229.8800	1.2299	1215.0900	1.2151	1.203	0.0000	0.0000
2023/10/25	R213	01/02/2024		Bond Future	11.3680	82.2422	11.3640	82.2584	0.035	0.0000	0.0000
2023/10/25	R213	02/05/2024		Bond Future	11.4753	80.5173	11.4711	80.5340	0.037	0.0000	0.0000
2023/10/25	R213	02/05/2024	10.29 Call	Bond Future	744.0000	0.7440	743.0600	0.7431	0.126	0.0000	0.0000
2023/10/25	R213	02/05/2024	10.29 Put	Bond Future	5677.5000	5.6775	5659.7700	5.6598	0.312	0.0000	0.0000
2023/10/25	R213	02/05/2024	10.30 Call	Bond Future	751.8800	0.7519	750.9500	0.7510	0.124	0.0000	0.0000
2023/10/25	R213	02/05/2024	10.30 Put	Bond Future	5642.1700	5.6422	5624.4500	5.6245	0.314	0.0000	0.0000
2023/10/25	R213	02/05/2024	10.28 Call	Bond Future	736.1900	0.7362	735.2400	0.7352	0.129	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	
2023/10/25	R213	02/05/2024	10.28 Put	Bond Future	5712.9200	5.7129	5695.1800	5.6952	0.311	0.0000	0.0000
2023/10/25	R213	01/08/2024		Bond Future	11.5795	82.3494	11.5751	82.3668	0.038	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.87 Call	Bond Future	1588.0700	1.5881	1589.7500	1.5898	0.106	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.87 Put	Bond Future	4417.5100	4.4175	4401.8300	4.4018	0.355	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.88 Call	Bond Future	1602.2500	1.6023	1603.9500	1.6040	0.106	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.88 Put	Bond Future	4390.9500	4.3910	4375.2900	4.3753	0.357	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.86 Call	Bond Future	1573.7000	1.5737	1575.3500	1.5754	0.105	0.0000	0.0000
2023/10/25	R213	01/08/2024	10.86 Put	Bond Future	4443.9100	4.4439	4428.2000	4.4282	0.354	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.22 Call	Bond Future	2141.0600	2.1411	2144.9400	2.1449	0.181	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.22 Put	Bond Future	4055.6100	4.0556	4041.0300	4.0410	0.360	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.23 Call	Bond Future	2157.2500	2.1573	2161.1700	2.1612	0.182	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.23 Put	Bond Future	4032.8700	4.0329	4018.3300	4.0183	0.361	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.21 Call	Bond Future	2124.6100	2.1246	2128.4600	2.1285	0.181	0.0000	0.0000
2023/10/25	R213	07/11/2024	11.21 Put	Bond Future	4078.1200	4.0781	4063.5100	4.0635	0.358	0.0000	0.0000
2023/10/25	R213	07/11/2024		Bond Future	11.7189	80.7737	11.7141	80.7922	0.042	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.46 Put	Bond Future	5967.9600	5.9680	5836.2700	5.8363	2.207	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.47 Put	Bond Future	5915.3700	5.9154	5783.6800	5.7837	2.226	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R214	02/11/2023	11.45 Put	Bond Future	6020.6100	6.0206	5888.9200	5.8889	2.187	0.0000	0.0000
2023/10/25	R214	02/11/2023		Bond Future	12.6850	58.2380	12.6559	58.3697	0.230	0.0000	0.0000
2023/10/25	R214	01/02/2024		Bond Future	12.8065	59.5237	12.7763	59.6578	0.236	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.15 Call	Bond Future	731.4100	0.7314	760.7000	0.7607	4.005	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.15 Put	Bond Future	3766.3600	3.7664	3661.5700	3.6616	2.782	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.16 Call	Bond Future	744.7000	0.7447	774.4100	0.7744	3.990	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.16 Put	Bond Future	3731.5200	3.7315	3627.1500	3.6272	2.797	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.14 Call	Bond Future	718.2800	0.7183	747.1500	0.7472	4.019	0.0000	0.0000
2023/10/25	R214	01/02/2024	12.14 Put	Bond Future	3801.4100	3.8014	3696.2000	3.6962	2.768	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.47 Call	Bond Future	498.1200	0.4981	516.2900	0.5163	3.648	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.47 Put	Bond Future	7455.8400	7.4558	7336.7100	7.3367	1.598	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.48 Call	Bond Future	505.0900	0.5051	523.4900	0.5235	3.643	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.48 Put	Bond Future	7410.4300	7.4104	7291.5300	7.2915	1.604	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.46 Call	Bond Future	491.1100	0.4911	509.0600	0.5091	3.655	0.0000	0.0000
2023/10/25	R214	02/05/2024	11.46 Put	Bond Future	7501.2700	7.5013	7381.9200	7.3819	1.591	0.0000	0.0000
2023/10/25	R214	02/05/2024		Bond Future	12.9214	57.5462	12.8901	57.6835	0.242	0.0000	0.0000
2023/10/25	R214	01/08/2024		Bond Future	13.0342	58.8557	13.0017	58.9962	0.249	0.0000	0.0000
2023/10/25	R214	01/08/2024	12.17 Call	Bond Future	1571.9200	1.5719	1614.1900	1.6142	2.689	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	
2023/10/25	R214	01/08/2024	12.17 Put	Bond Future	5506.0800	5.5061	5407.8100	5.4078	1.785	0.0000	0.0000
2023/10/25	R214	01/08/2024	12.18 Call	Bond Future	1585.5400	1.5855	1628.1000	1.6281	2.684	0.0000	0.0000
2023/10/25	R214	01/08/2024	12.18 Put	Bond Future	5471.7600	5.4718	5373.7800	5.3738	1.791	0.0000	0.0000
2023/10/25	R214	01/08/2024	12.16 Call	Bond Future	1558.1800	1.5582	1600.1700	1.6002	2.695	0.0000	0.0000
2023/10/25	R214	01/08/2024	12.16 Put	Bond Future	5540.3400	5.5403	5441.7900	5.4418	1.779	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.61 Call	Bond Future	2493.6400	2.4936	2550.4800	2.5505	2.279	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.61 Put	Bond Future	4963.5000	4.9635	4875.9400	4.8759	1.764	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.62 Call	Bond Future	2511.7500	2.5118	2568.8800	2.5689	2.275	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.62 Put	Bond Future	4936.1800	4.9362	4848.9100	4.8489	1.768	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.60 Call	Bond Future	2475.6000	2.4756	2532.1600	2.5322	2.285	0.0000	0.0000
2023/10/25	R214	07/11/2024	12.60 Put	Bond Future	4990.9300	4.9909	4903.0900	4.9031	1.760	0.0000	0.0000
2023/10/25	R214	07/11/2024		Bond Future	13.1720	56.9668	13.1381	57.1112	0.258	0.0000	0.0000
2023/10/25	R248	02/11/2023		Bond Future	12.8610	71.1906	12.8265	71.3770	0.268	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.48 Put	Bond Future	8220.1200	8.2201	8033.7900	8.0338	2.267	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.49 Put	Bond Future	8154.5200	8.1545	7968.1900	7.9682	2.285	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.47 Put	Bond Future	8285.8100	8.2858	8099.4800	8.0995	2.249	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.80 Put	Bond Future	6167.9800	6.1680	5981.6300	5.9816	3.021	0.0000	0.0000
2023/10/25	R248	02/11/2023	11.80 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2023/10/25	R248	02/11/2023	12.50 Put	Bond Future	2088.2100	2.0882	1905.6000	1.9056	8.745	0.0000	0.0000
2023/10/25	R248	02/11/2023	12.50 Call	Bond Future	92.6200	0.0926	96.3400	0.0963	4.016	0.0000	0.0000
2023/10/25	R248	02/11/2023	13.60 Call	Bond Future	3800.1400	3.8001	3979.8700	3.9799	4.730	0.0000	0.0000
2023/10/25	R248	02/11/2023	13.60 Put	Bond Future	13.0000	0.0130	6.4000	0.0064	50.769	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.15 Call	Bond Future	663.9500	0.6640	697.6000	0.6976	5.068	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.15 Put	Bond Future	5385.5700	5.3856	5229.4600	5.2295	2.899	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.16 Call	Bond Future	677.0900	0.6771	711.2700	0.7113	5.048	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.16 Put	Bond Future	5339.2200	5.3392	5183.6400	5.1836	2.914	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.14 Call	Bond Future	650.9800	0.6510	684.1000	0.6841	5.088	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.14 Put	Bond Future	5432.1700	5.4322	5275.5300	5.2755	2.884	0.0000	0.0000
2023/10/25	R248	01/02/2024	11.50 Put	Bond Future	8942.8800	8.9429	8763.0200	8.7630	2.011	0.0000	0.0000
2023/10/25	R248	01/02/2024	11.50 Call	Bond Future	165.5700	0.1656	175.4700	0.1755	5.979	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.30 Put	Bond Future	4717.5300	4.7175	4569.8400	4.5698	3.131	0.0000	0.0000
2023/10/25	R248	01/02/2024	12.30 Call	Bond Future	879.4100	0.8794	921.4800	0.9215	4.784	0.0000	0.0000
2023/10/25	R248	01/02/2024	13.37 Call	Bond Future	3592.8500	3.5929	3703.3800	3.7034	3.076	0.0000	0.0000
2023/10/25	R248	01/02/2024	13.37 Put	Bond Future	1638.5800	1.6386	1559.3500	1.5594	4.835	0.0000	0.0000
2023/10/25	R248	01/02/2024	13.10 Call	Bond Future	2738.4600	2.7385	2832.5800	2.8326	3.437	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	
2023/10/25	R248	01/02/2024	13.10 Put	Bond Future	2166.1100	2.1661	2070.4700	2.0705	4.415	0.0000	0.0000
2023/10/25	R248	01/02/2024	13.90 Call	Bond Future	5464.2400	5.4642	5601.2300	5.6012	2.507	0.0000	0.0000
2023/10/25	R248	01/02/2024	13.90 Put	Bond Future	939.6300	0.9396	886.8600	0.8869	5.616	0.0000	0.0000
2023/10/25	R248	01/02/2024		Bond Future	12.9910	72.7624	12.9553	72.9521	0.275	0.0000	0.0000
2023/10/25	R248	02/05/2024		Bond Future	13.1144	69.9361	13.0772	70.1303	0.284	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.47 Call	Bond Future	466.4600	0.4665	487.6800	0.4877	4.549	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.47 Put	Bond Future	10085.1000	10.0851	9912.0800	9.9121	1.716	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.48 Call	Bond Future	473.5400	0.4735	495.0400	0.4950	4.540	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.48 Put	Bond Future	10026.6200	10.0266	9853.8800	9.8539	1.723	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.46 Call	Bond Future	459.5600	0.4596	480.5100	0.4805	4.559	0.0000	0.0000
2023/10/25	R248	02/05/2024	11.46 Put	Bond Future	10143.8600	10.1439	9970.5700	9.9706	1.708	0.0000	0.0000
2023/10/25	R248	01/08/2024		Bond Future	13.2361	71.5274	13.1974	71.7262	0.293	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.31 Call	Bond Future	1830.5900	1.8306	1889.5600	1.8896	3.221	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.31 Put	Bond Future	6883.7900	6.8838	6743.9400	6.7439	2.032	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.32 Call	Bond Future	1846.7800	1.8468	1906.1500	1.9062	3.215	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.32 Put	Bond Future	6841.8800	6.8419	6702.4300	6.7024	2.038	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.30 Call	Bond Future	1814.7200	1.8147	1873.2800	1.8733	3.227	0.0000	0.0000
2023/10/25	R248	01/08/2024	12.30 Put	Bond Future	6926.1000	6.9261	6785.8400	6.7858	2.025	0.0000	0.0000
2023/10/25	R248	07/11/2024		Bond Future	13.3842	68.7985	13.3436	69.0027	0.303	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.79 Call	Bond Future	2962.2100	2.9622	3042.7500	3.0428	2.719	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.79 Put	Bond Future	6066.6800	6.0667	5943.0400	5.9430	2.038	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.80 Call	Bond Future	2983.6600	2.9837	3064.6000	3.0646	2.713	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.80 Put	Bond Future	6033.7800	6.0338	5910.5400	5.9105	2.043	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.78 Call	Bond Future	2940.8300	2.9408	3020.9800	3.0210	2.725	0.0000	0.0000
2023/10/25	R248	07/11/2024	12.78 Put	Bond Future	6099.7300	6.0997	5975.7000	5.9757	2.033	0.0000	0.0000
2023/10/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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