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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2023 TO 04/10/2023

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
2023/10/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	2025	02/11/2023		Bond Future	172.6203	172.6203	172.6220	0.001	0.0000	0.0000
2023/10/04	2025	01/02/2024		Bond Future	174.6929	174.6929	174.6945	0.001	0.0000	0.0000
2023/10/04	2025	02/05/2024		Bond Future	178.6864	178.6864	178.6881	0.001	0.0000	0.0000
2023/10/04	2025	01/08/2024		Bond Future	180.9212	180.9212	180.9244	0.002	0.0000	0.0000
2023/10/04	2025	07/11/2024		Bond Future	185.2495	185.2495	185.2549	0.003	0.0000	0.0000
2023/10/04	2029	02/11/2023		Bond Future	124.9140	124.9140	124.2677	0.517	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	
2023/10/04	2029	01/02/2024		Bond Future	127.7111	127.7111	127.0500	127.0500	0.518	0.0000	0.0000
2023/10/04	2029	02/05/2024		Bond Future	129.2647	129.2647	128.5888	128.5888	0.523	0.0000	0.0000
2023/10/04	2029	01/08/2024		Bond Future	132.2112	132.2112	131.5206	131.5206	0.522	0.0000	0.0000
2023/10/04	2029	07/11/2024		Bond Future	133.9734	133.9734	133.2682	133.2682	0.526	0.0000	0.0000
2023/10/04	2030	02/11/2023		Bond Future	11.0435	88.6714	11.1365	88.2971	0.842	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.81 Call	Bond Future	428.2800	0.4283	307.4200	0.3074	28.220	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.81 Put	Bond Future	1377.6200	1.3776	1630.9900	1.6310	18.392	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.82 Call	Bond Future	443.9900	0.4440	320.1200	0.3201	27.899	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.82 Put	Bond Future	1352.4100	1.3524	1602.7700	1.6028	18.512	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.80 Call	Bond Future	412.8000	0.4128	294.9600	0.2950	28.547	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.80 Put	Bond Future	1403.0800	1.4031	1659.4700	1.6595	18.273	0.0000	0.0000
2023/10/04	2030	02/11/2023	9.57 Put	Bond Future	6214.7700	6.2148	6589.0000	6.5890	6.022	0.0000	0.0000
2023/10/04	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.07 Put	Bond Future	4046.3300	4.0463	4419.7800	4.4198	9.229	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.07 Call	Bond Future	1.1500	0.0012	0.3700	0.0004	67.826	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.57 Call	Bond Future	2376.0400	2.3760	2070.6300	2.0706	12.854	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.57 Put	Bond Future	282.7700	0.2828	351.5900	0.3516	24.338	0.0000	0.0000
2023/10/04	2030	02/11/2023	9.89 Put	Bond Future	4818.9500	4.8190	5193.1100	5.1931	7.764	0.0000	0.0000
2023/10/04	2030	02/11/2023	9.89 Call	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.39 Put	Bond Future	2734.1600	2.7342	3087.7600	3.0878	12.933	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.39 Call	Bond Future	44.2800	0.0443	23.6500	0.0237	46.590	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.43 Call	Bond Future	1930.4500	1.9305	1647.9900	1.6480	14.632	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.43 Put	Bond Future	387.5400	0.3875	479.3100	0.4793	23.680	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.62 Put	Bond Future	1920.8800	1.9209	2228.2600	2.2283	16.002	0.0000	0.0000
2023/10/04	2030	02/11/2023	10.62 Call	Bond Future	189.4800	0.1895	122.6300	0.1226	35.281	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.12 Put	Bond Future	752.0200	0.7520	914.1800	0.9142	21.563	0.0000	0.0000
2023/10/04	2030	02/11/2023	11.12 Call	Bond Future	1060.1200	1.0601	848.0500	0.8481	20.004	0.0000	0.0000
2023/10/04	2030	02/11/2023	12.27 Call	Bond Future	4831.8900	4.8319	4471.0800	4.4711	7.467	0.0000	0.0000
2023/10/04	2030	02/11/2023	12.27 Put	Bond Future	53.1900	0.0532	66.6100	0.0666	25.230	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.89 Put	Bond Future	5452.1800	5.4522	5778.6000	5.7786	5.987	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.89 Call	Bond Future	337.4300	0.3374	281.1700	0.2812	16.673	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.39 Put	Bond Future	3725.2700	3.7253	4008.2800	4.0083	7.597	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.39 Call	Bond Future	681.0300	0.6810	581.3600	0.5814	14.635	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.86 Call	Bond Future	3556.0900	3.5561	3276.8300	3.2768	7.853	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.86 Put	Bond Future	842.9200	0.8429	946.3400	0.9463	12.269	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.16 Put	Bond Future	4478.6900	4.4787	4784.5200	4.7845	6.829	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.16 Call	Bond Future	489.3400	0.4893	412.4900	0.4125	15.705	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.00 Call	Bond Future	1522.1100	1.5221	1346.0500	1.3461	11.567	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	
2023/10/04	2030	01/02/2024	11.00 Put	Bond Future	2118.8600	2.1189	2325.4800	2.3255	9.751	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.75 Call	Bond Future	3251.0100	3.2510	2982.7100	2.9827	8.253	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.75 Put	Bond Future	952.2800	0.9523	1066.6600	1.0667	12.011	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.57 Put	Bond Future	6684.2500	6.6843	7029.0800	7.0291	5.159	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.57 Call	Bond Future	212.9900	0.2130	175.1400	0.1751	17.771	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.07 Put	Bond Future	4795.6000	4.7956	5108.8500	5.1089	6.532	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.07 Call	Bond Future	433.0400	0.4330	363.6100	0.3636	16.033	0.0000	0.0000
2023/10/04	2030	01/02/2024	12.10 Call	Bond Future	4251.2400	4.2512	3950.7900	3.9508	7.067	0.0000	0.0000
2023/10/04	2030	01/02/2024	12.10 Put	Bond Future	642.6900	0.6427	724.9200	0.7249	12.795	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.31 Call	Bond Future	2154.9700	2.1550	1937.9700	1.9380	10.070	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.31 Put	Bond Future	1540.0100	1.5400	1705.6900	1.7057	10.758	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.93 Put	Bond Future	5303.7300	5.3037	5627.4100	5.6274	6.103	0.0000	0.0000
2023/10/04	2030	01/02/2024	9.93 Call	Bond Future	356.8000	0.3568	297.8000	0.2978	16.536	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.36 Call	Bond Future	2268.9900	2.2690	2045.6600	2.0457	9.843	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.36 Put	Bond Future	1460.5800	1.4606	1619.9300	1.6199	10.910	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.37 Call	Bond Future	2292.0200	2.2920	2067.4300	2.0674	9.799	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.37 Put	Bond Future	1444.9800	1.4450	1603.0700	1.6031	10.941	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.35 Call	Bond Future	2245.8900	2.2459	2023.8100	2.0238	9.888	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.35 Put	Bond Future	1476.1200	1.4761	1636.7200	1.6367	10.880	0.0000	0.0000
2023/10/04	2030	01/02/2024		Bond Future	11.1520	86.6293	11.2502	86.2466	0.880	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.85 Call	Bond Future	3527.9400	3.5279	3249.6400	3.2496	7.888	0.0000	0.0000
2023/10/04	2030	01/02/2024	11.85 Put	Bond Future	852.3400	0.8523	956.7200	0.9567	12.246	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.00 Put	Bond Future	5047.5000	5.0475	5366.1300	5.3661	6.313	0.0000	0.0000
2023/10/04	2030	01/02/2024	10.00 Call	Bond Future	393.3400	0.3933	329.2900	0.3293	16.284	0.0000	0.0000
2023/10/04	2030	02/05/2024		Bond Future	11.2633	88.5894	11.3671	88.1980	0.921	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.66 Put	Bond Future	6791.6800	6.7917	7122.9400	7.1229	4.877	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.66 Call	Bond Future	451.8000	0.4518	391.7200	0.3917	13.298	0.0000	0.0000
2023/10/04	2030	02/05/2024	10.16 Put	Bond Future	5065.1100	5.0651	5363.6700	5.3637	5.894	0.0000	0.0000
2023/10/04	2030	02/05/2024	10.16 Call	Bond Future	762.6100	0.7626	669.8300	0.6698	12.166	0.0000	0.0000
2023/10/04	2030	02/05/2024	11.94 Call	Bond Future	3906.9100	3.9069	3643.1000	3.6431	6.752	0.0000	0.0000
2023/10/04	2030	02/05/2024	11.94 Put	Bond Future	1393.6500	1.3937	1521.1800	1.5212	9.151	0.0000	0.0000
2023/10/04	2030	02/05/2024	10.62 Put	Bond Future	3733.5400	3.7335	3990.3200	3.9903	6.878	0.0000	0.0000
2023/10/04	2030	02/05/2024	10.62 Call	Bond Future	1256.5600	1.2566	1122.0000	1.1220	10.709	0.0000	0.0000
2023/10/04	2030	02/05/2024	11.12 Put	Bond Future	2600.5200	2.6005	2805.5700	2.8056	7.885	0.0000	0.0000
2023/10/04	2030	02/05/2024	11.12 Call	Bond Future	2056.2400	2.0562	1869.9500	1.8700	9.060	0.0000	0.0000
2023/10/04	2030	02/05/2024	13.15 Call	Bond Future	7330.0500	7.3301	6994.7100	6.9947	4.575	0.0000	0.0000
2023/10/04	2030	02/05/2024	13.15 Put	Bond Future	546.6900	0.5467	602.6900	0.6027	10.243	0.0000	0.0000
2023/10/04	2030	02/05/2024	12.38 Call	Bond Future	5090.2800	5.0903	4794.5300	4.7945	5.810	0.0000	0.0000
2023/10/04	2030	02/05/2024	12.38 Put	Bond Future	991.7800	0.9918	1087.3700	1.0874	9.638	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	
2023/10/04	2030	02/05/2024	10.82 Put	Bond Future	3238.1700	3.2382	3474.6400	3.4746	7.303	0.0000	0.0000
2023/10/04	2030	02/05/2024	10.82 Call	Bond Future	1540.6300	1.5406	1385.7600	1.3858	10.052	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.82 Call	Bond Future	536.3800	0.5364	466.9700	0.4670	12.940	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.82 Put	Bond Future	6218.1800	6.2182	6540.1100	6.5401	5.177	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.83 Call	Bond Future	541.9500	0.5420	471.9300	0.4719	12.920	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.83 Put	Bond Future	6182.8100	6.1828	6504.1300	6.5041	5.197	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.81 Call	Bond Future	530.6800	0.5307	461.8800	0.4619	12.964	0.0000	0.0000
2023/10/04	2030	02/05/2024	9.81 Put	Bond Future	6253.4400	6.2534	6575.9800	6.5760	5.158	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.38 Call	Bond Future	1098.3300	1.0983	983.3700	0.9834	10.467	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.38 Put	Bond Future	4878.3600	4.8784	5163.1100	5.1631	5.837	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.39 Call	Bond Future	1107.7800	1.1078	992.0500	0.9921	10.447	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.39 Put	Bond Future	4849.3300	4.8493	5133.3100	5.1333	5.856	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.37 Call	Bond Future	1088.9600	1.0890	974.7500	0.9748	10.488	0.0000	0.0000
2023/10/04	2030	01/08/2024	10.37 Put	Bond Future	4907.4800	4.9075	5192.9800	5.1930	5.818	0.0000	0.0000
2023/10/04	2030	01/08/2024		Bond Future	11.3886	86.5822	11.4984	86.1825	0.965	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.75 Call	Bond Future	1529.1800	1.5292	1386.9700	1.3870	9.300	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.75 Put	Bond Future	4368.1200	4.3681	4634.0200	4.6340	6.087	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.76 Call	Bond Future	1542.4400	1.5424	1399.3900	1.3994	9.274	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.76 Put	Bond Future	4344.9000	4.3449	4609.9600	4.6100	6.100	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.74 Call	Bond Future	1515.9800	1.5160	1374.6100	1.3746	9.325	0.0000	0.0000
2023/10/04	2030	07/11/2024	10.74 Put	Bond Future	4391.4300	4.3914	4658.1700	4.6582	6.074	0.0000	0.0000
2023/10/04	2030	07/11/2024		Bond Future	11.5436	88.6284	11.6603	88.2203	1.011	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.85 Put	Bond Future	5005.8800	5.0059	5399.0800	5.3991	7.855	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.85 Call	Bond Future	0.3900	0.0004	0.1200	0.0001	69.231	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.78 Call	Bond Future	667.0400	0.6670	505.9100	0.5059	24.156	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.78 Put	Bond Future	1261.1900	1.2612	1493.5300	1.4935	18.422	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.28 Call	Bond Future	48.5800	0.0486	26.4400	0.0264	45.574	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.28 Put	Bond Future	2976.4900	2.9765	3347.8200	3.3478	12.475	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.71 Put	Bond Future	5696.4900	5.6965	6089.9100	6.0899	6.906	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.71 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.50 Call	Bond Future	211.6200	0.2116	139.5200	0.1395	34.071	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.50 Put	Bond Future	2102.0100	2.1020	2423.3800	2.4234	15.289	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.00 Call	Bond Future	1.8500	0.0019	0.6500	0.0007	64.865	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.00 Put	Bond Future	4275.0300	4.2750	4667.3000	4.6673	9.176	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.58 Put	Bond Future	6344.5100	6.3445	6737.9700	6.7380	6.202	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.58 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.60 Call	Bond Future	339.8000	0.3398	237.5900	0.2376	30.079	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.60 Put	Bond Future	1764.1600	1.7642	2055.4200	2.0554	16.510	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	
2023/10/04	2032	02/11/2023	10.35 Put	Bond Future	7506.6600	7.5067	7900.1300	7.9001	5.242	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.90 Put	Bond Future	995.0700	0.9951	1189.1300	1.1891	19.502	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.90 Call	Bond Future	948.2700	0.9483	748.8600	0.7489	21.029	0.0000	0.0000
2023/10/04	2032	02/11/2023		Bond Future	11.9103	81.7389	11.9973	81.3455	0.730	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.23 Call	Bond Future	31.2800	0.0313	16.0600	0.0161	48.657	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.23 Put	Bond Future	3197.3700	3.1974	3575.6200	3.5756	11.830	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.24 Call	Bond Future	34.3100	0.0343	17.8300	0.0178	48.033	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.24 Put	Bond Future	3152.6900	3.1527	3529.6800	3.5297	11.958	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.22 Call	Bond Future	28.4800	0.0285	14.4500	0.0145	49.263	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.22 Put	Bond Future	3242.3100	3.2423	3621.7500	3.6218	11.703	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.59 Put	Bond Future	6294.4400	6.2944	6687.8900	6.6879	6.251	0.0000	0.0000
2023/10/04	2032	02/11/2023	10.59 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.09 Put	Bond Future	3844.4500	3.8445	4234.0000	4.2340	10.133	0.0000	0.0000
2023/10/04	2032	02/11/2023	11.09 Call	Bond Future	6.7400	0.0067	2.8200	0.0028	58.160	0.0000	0.0000
2023/10/04	2032	02/11/2023	12.26 Call	Bond Future	2035.7900	2.0358	1743.9500	1.7440	14.335	0.0000	0.0000
2023/10/04	2032	02/11/2023	12.26 Put	Bond Future	469.3300	0.4693	570.9600	0.5710	21.654	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.59 Put	Bond Future	7051.1300	7.0511	7407.2300	7.4072	5.050	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.59 Call	Bond Future	279.0300	0.2790	232.8200	0.2328	16.561	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.09 Put	Bond Future	4968.3800	4.9684	5283.0300	5.2830	6.333	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.09 Call	Bond Future	613.2300	0.6132	525.5700	0.5256	14.295	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.73 Call	Bond Future	4106.1600	4.1062	3817.1200	3.8171	7.039	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.73 Put	Bond Future	1121.1900	1.1212	1234.4600	1.2345	10.103	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.78 Put	Bond Future	6221.2700	6.2213	6564.0600	6.5641	5.510	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.78 Call	Bond Future	378.0000	0.3780	318.4800	0.3185	15.746	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.75 Call	Bond Future	1569.5600	1.5696	1398.9000	1.3989	10.873	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.75 Put	Bond Future	2865.8700	2.8659	3097.5200	3.0975	8.083	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.50 Call	Bond Future	3415.9600	3.4160	3150.4800	3.1505	7.772	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.50 Put	Bond Future	1408.8600	1.4089	1545.6900	1.5457	9.712	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.01 Put	Bond Future	9789.6900	9.7897	10172.7500	10.1728	3.913	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.01 Call	Bond Future	101.0800	0.1011	81.8300	0.0818	19.044	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.76 Put	Bond Future	6306.7900	6.3068	6651.0900	6.6511	5.459	0.0000	0.0000
2023/10/04	2032	01/02/2024	10.76 Call	Bond Future	366.3600	0.3664	308.3500	0.3084	15.834	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.62 Call	Bond Future	3770.5600	3.7706	3492.3900	3.4924	7.377	0.0000	0.0000
2023/10/04	2032	01/02/2024	12.62 Put	Bond Future	1251.2500	1.2513	1375.3900	1.3754	9.921	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.84 Call	Bond Future	1751.9900	1.7520	1569.0800	1.5691	10.440	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.84 Put	Bond Future	2642.4000	2.6424	2861.8000	2.8618	8.303	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.85 Call	Bond Future	1772.9400	1.7729	1588.6800	1.5887	10.393	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.85 Put	Bond Future	2618.4100	2.6184	2836.4600	2.8365	8.328	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	
2023/10/04	2032	01/02/2024	11.83 Call	Bond Future	1731.1800	1.7312	1549.6200	1.5496	10.488	0.0000	0.0000
2023/10/04	2032	01/02/2024	11.83 Put	Bond Future	2666.5600	2.6666	2887.3100	2.8873	8.278	0.0000	0.0000
2023/10/04	2032	01/02/2024		Bond Future	12.0395	83.5492	12.1306	83.1468	0.757	0.0000	0.0000
2023/10/04	2032	02/05/2024		Bond Future	12.1690	81.2766	12.2645	80.8651	0.784	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.36 Put	Bond Future	8799.2200	8.7992	9154.5500	9.1546	4.038	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.36 Call	Bond Future	454.1000	0.4541	397.9800	0.3980	12.359	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.86 Put	Bond Future	6721.4900	6.7215	7044.6200	7.0446	4.807	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.86 Call	Bond Future	790.9000	0.7909	702.5800	0.7026	11.167	0.0000	0.0000
2023/10/04	2032	02/05/2024	12.90 Call	Bond Future	4763.8000	4.7638	4482.6000	4.4826	5.903	0.0000	0.0000
2023/10/04	2032	02/05/2024	12.90 Put	Bond Future	1682.3500	1.6824	1812.6000	1.8126	7.742	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.59 Put	Bond Future	7813.9200	7.8139	8155.6700	8.1557	4.374	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.59 Call	Bond Future	590.1700	0.5902	520.4700	0.5205	11.810	0.0000	0.0000
2023/10/04	2032	02/05/2024	11.09 Put	Bond Future	5850.3500	5.8504	6155.3400	6.1553	5.213	0.0000	0.0000
2023/10/04	2032	02/05/2024	11.09 Call	Bond Future	1001.9500	1.0020	895.4900	0.8955	10.625	0.0000	0.0000
2023/10/04	2032	02/05/2024	13.18 Call	Bond Future	5596.9300	5.5969	5295.2200	5.2952	5.391	0.0000	0.0000
2023/10/04	2032	02/05/2024	13.18 Put	Bond Future	1376.1900	1.3762	1485.9300	1.4859	7.974	0.0000	0.0000
2023/10/04	2032	02/05/2024	13.35 Call	Bond Future	6119.3100	6.1193	5806.5000	5.8065	5.112	0.0000	0.0000
2023/10/04	2032	02/05/2024	13.35 Put	Bond Future	1217.6300	1.2176	1316.2700	1.3163	8.101	0.0000	0.0000
2023/10/04	2032	02/05/2024	11.35 Put	Bond Future	4955.3700	4.9554	5236.7500	5.2368	5.678	0.0000	0.0000
2023/10/04	2032	02/05/2024	11.35 Call	Bond Future	1309.2300	1.3092	1179.1600	1.1792	9.935	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.65 Put	Bond Future	7564.9300	7.5649	7902.8000	7.9028	4.466	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.65 Call	Bond Future	630.7000	0.6307	557.1200	0.5571	11.666	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.55 Call	Bond Future	564.3500	0.5644	497.1700	0.4972	11.904	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.55 Put	Bond Future	7981.8000	7.9818	8326.0700	8.3261	4.313	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.56 Call	Bond Future	570.6400	0.5706	502.8400	0.5028	11.881	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.56 Put	Bond Future	7939.6200	7.9396	8283.2700	8.2833	4.328	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.54 Call	Bond Future	557.9700	0.5580	491.4200	0.4914	11.927	0.0000	0.0000
2023/10/04	2032	02/05/2024	10.54 Put	Bond Future	8023.9400	8.0239	8368.8400	8.3688	4.298	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.14 Call	Bond Future	1165.1400	1.1651	1052.7100	1.0527	9.649	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.14 Put	Bond Future	6293.9000	6.2939	6601.7700	6.6018	4.892	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.15 Call	Bond Future	1175.5800	1.1756	1062.3800	1.0624	9.629	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.15 Put	Bond Future	6258.6600	6.2587	6565.7600	6.5658	4.907	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.13 Call	Bond Future	1154.7700	1.1548	1043.1200	1.0431	9.669	0.0000	0.0000
2023/10/04	2032	01/08/2024	11.13 Put	Bond Future	6329.2400	6.3292	6637.8900	6.6379	4.877	0.0000	0.0000
2023/10/04	2032	01/08/2024		Bond Future	12.3081	83.1099	12.4081	82.6896	0.813	0.0000	0.0000
2023/10/04	2032	07/11/2024		Bond Future	12.4845	80.9074	12.5898	80.4781	0.843	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.48 Call	Bond Future	1534.2100	1.5342	1399.0500	1.3991	8.810	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.48 Put	Bond Future	5787.1600	5.7872	6081.2900	6.0813	5.082	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.49 Call	Bond Future	1546.3100	1.5463	1410.3600	1.4104	8.792	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	
2023/10/04	2032	07/11/2024	11.49 Put	Bond Future	5755.5100	5.7555	6048.8500	6.0489	5.097	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.47 Call	Bond Future	1522.1700	1.5222	1387.8100	1.3878	8.827	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.47 Put	Bond Future	5818.9100	5.8189	6113.8400	6.1138	5.068	0.0000	0.0000
2023/10/04	2032	07/11/2024	13.36 Call	Bond Future	5566.0300	5.5660	5276.8700	5.2769	5.195	0.0000	0.0000
2023/10/04	2032	07/11/2024	13.36 Put	Bond Future	2084.0300	2.0840	2224.1600	2.2242	6.724	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.64 Put	Bond Future	5318.8900	5.3189	5599.2900	5.5993	5.272	0.0000	0.0000
2023/10/04	2032	07/11/2024	11.64 Call	Bond Future	1762.5600	1.7626	1613.6700	1.6137	8.447	0.0000	0.0000
2023/10/04	2033	02/11/2023		Bond Future	116.5234	116.5234	116.5902	116.5902	0.057	0.0000	0.0000
2023/10/04	2033	01/02/2024		Bond Future	119.1326	119.1326	119.2006	119.2006	0.057	0.0000	0.0000
2023/10/04	2033	02/05/2024		Bond Future	120.3950	120.3950	120.4648	120.4648	0.058	0.0000	0.0000
2023/10/04	2033	01/08/2024		Bond Future	123.1393	123.1393	123.2114	123.2114	0.059	0.0000	0.0000
2023/10/04	2033	07/11/2024		Bond Future	124.5863	124.5863	124.6619	124.6619	0.061	0.0000	0.0000
2023/10/04	2037	02/11/2023		Bond Future	12.8740	74.7983	12.9352	74.4959	0.475	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.56 Call	Bond Future	5.7200	0.0057	3.4100	0.0034	40.385	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.56 Put	Bond Future	6977.8900	6.9779	7278.0200	7.2780	4.301	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.57 Call	Bond Future	6.0700	0.0061	3.6300	0.0036	40.198	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.57 Put	Bond Future	6921.5300	6.9215	7221.5300	7.2215	4.334	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.55 Call	Bond Future	5.3900	0.0054	3.2000	0.0032	40.631	0.0000	0.0000
2023/10/04	2037	02/11/2023	11.55 Put	Bond Future	7034.3300	7.0343	7334.5800	7.3346	4.268	0.0000	0.0000
2023/10/04	2037	02/11/2023	13.89 Call	Bond Future	4884.4700	4.8845	4595.7600	4.5958	5.911	0.0000	0.0000
2023/10/04	2037	02/11/2023	13.89 Put	Bond Future	97.5800	0.0976	111.3100	0.1113	14.071	0.0000	0.0000
2023/10/04	2037	02/11/2023	12.52 Put	Bond Future	2244.4900	2.2445	2455.7900	2.4558	9.414	0.0000	0.0000
2023/10/04	2037	02/11/2023	12.52 Call	Bond Future	457.7400	0.4577	366.6000	0.3666	19.911	0.0000	0.0000
2023/10/04	2037	02/11/2023	12.02 Put	Bond Future	4486.6800	4.4867	4769.8300	4.7698	6.311	0.0000	0.0000
2023/10/04	2037	02/11/2023	12.02 Call	Bond Future	63.2300	0.0632	43.9400	0.0439	30.508	0.0000	0.0000
2023/10/04	2037	01/02/2024	13.93 Call	Bond Future	5316.8500	5.3169	5076.8200	5.0768	4.515	0.0000	0.0000
2023/10/04	2037	01/02/2024	13.93 Put	Bond Future	1057.8600	1.0579	1127.1000	1.1271	6.545	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.93 Call	Bond Future	2265.4100	2.2654	2106.6800	2.1067	7.007	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.93 Put	Bond Future	2676.0600	2.6761	2826.6000	2.8266	5.625	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.09 Put	Bond Future	5414.9500	5.4150	5651.0700	5.6511	4.361	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.09 Call	Bond Future	703.4800	0.7035	630.3300	0.6303	10.398	0.0000	0.0000
2023/10/04	2037	01/02/2024		Bond Future	13.0141	72.1986	13.0778	71.8894	0.490	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.32 Call	Bond Future	1019.9300	1.0199	924.5900	0.9246	9.348	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.32 Put	Bond Future	4517.2600	4.5173	4731.1900	4.7312	4.736	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.33 Call	Bond Future	1035.3900	1.0354	939.0400	0.9390	9.306	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.33 Put	Bond Future	4480.5700	4.4806	4693.4900	4.6935	4.752	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.31 Call	Bond Future	1004.6300	1.0046	910.2800	0.9103	9.392	0.0000	0.0000
2023/10/04	2037	01/02/2024	12.31 Put	Bond Future	4554.1600	4.5542	4769.0800	4.7691	4.719	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	
2023/10/04	2037	02/05/2024		Bond Future	13.1550	73.8322	13.2214	73.5159	0.505	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.44 Call	Bond Future	513.8200	0.5138	467.0400	0.4670	9.104	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.44 Put	Bond Future	9451.1600	9.4512	9720.6800	9.7207	2.852	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.45 Call	Bond Future	520.6200	0.5206	473.3500	0.4734	9.080	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.45 Put	Bond Future	9401.2600	9.4013	9670.2900	9.6703	2.862	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.43 Call	Bond Future	507.2100	0.5072	460.9200	0.4609	9.126	0.0000	0.0000
2023/10/04	2037	02/05/2024	11.43 Put	Bond Future	9501.3000	9.5013	9771.3100	9.7713	2.842	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.10 Call	Bond Future	1417.6000	1.4176	1325.3200	1.3253	6.510	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.10 Put	Bond Future	7422.8200	7.4228	7653.5700	7.6536	3.109	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.11 Call	Bond Future	1429.9300	1.4299	1337.0500	1.3371	6.495	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.11 Put	Bond Future	7382.4300	7.3824	7612.5800	7.6126	3.118	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.09 Call	Bond Future	1405.3500	1.4054	1313.6700	1.3137	6.524	0.0000	0.0000
2023/10/04	2037	01/08/2024	12.09 Put	Bond Future	7463.3400	7.4633	7694.6900	7.6947	3.100	0.0000	0.0000
2023/10/04	2037	01/08/2024		Bond Future	13.3075	71.2415	13.3766	70.9185	0.520	0.0000	0.0000
2023/10/04	2037	07/11/2024		Bond Future	13.4814	72.9236	13.5535	72.5938	0.535	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.58 Call	Bond Future	2187.6800	2.1877	2067.5600	2.0676	5.491	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.58 Put	Bond Future	6507.3700	6.5074	6717.0300	6.7170	3.222	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.59 Call	Bond Future	2204.8800	2.2049	2084.1200	2.0841	5.477	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.59 Put	Bond Future	6474.5600	6.4746	6683.5800	6.6836	3.228	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.57 Call	Bond Future	2170.5600	2.1706	2051.0700	2.0511	5.505	0.0000	0.0000
2023/10/04	2037	07/11/2024	12.57 Put	Bond Future	6540.3000	6.5403	6750.5900	6.7506	3.215	0.0000	0.0000
2023/10/04	2038	02/11/2023		Bond Future	125.9419	125.9419	126.0153	126.0153	0.058	0.0000	0.0000
2023/10/04	2038	01/02/2024		Bond Future	126.7452	126.7452	126.8201	126.8201	0.059	0.0000	0.0000
2023/10/04	2038	02/05/2024		Bond Future	129.6426	129.6426	129.7193	129.7193	0.059	0.0000	0.0000
2023/10/04	2038	01/08/2024		Bond Future	130.5296	130.5296	130.6093	130.6093	0.061	0.0000	0.0000
2023/10/04	2038	07/11/2024		Bond Future	133.6511	133.6511	133.7341	133.7341	0.062	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.50 Put	Bond Future	8953.4100	8.9534	9426.7800	9.4268	5.287	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.50 Call	Bond Future	1.0900	0.0011	0.4700	0.0005	56.881	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.10 Put	Bond Future	5373.2700	5.3733	5831.1400	5.8311	8.521	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.10 Call	Bond Future	37.8100	0.0378	21.6900	0.0217	42.634	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.97 Call	Bond Future	969.4400	0.9694	756.1800	0.7562	21.998	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.97 Put	Bond Future	1488.7100	1.4887	1749.4400	1.7494	17.514	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.10 Call	Bond Future	1307.7100	1.3077	1051.1700	1.0512	19.617	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.10 Put	Bond Future	1147.7500	1.1478	1365.2000	1.3652	18.946	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.90 Call	Bond Future	4295.1400	4.2951	3863.9400	3.8639	10.039	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.90 Put	Bond Future	168.3700	0.1684	211.1600	0.2112	25.414	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.59 Call	Bond Future	2.0200	0.0020	0.9200	0.0009	54.455	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.59 Put	Bond Future	8395.4400	8.3954	8868.3300	8.8683	5.633	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/04	2040	02/11/2023	11.60 Call	Bond Future		2.1600	0.0022	0.9800	0.0010	54.630	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.60 Put	Bond Future		8333.8500	8.3339	8806.6600	8.8067	5.673	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.58 Call	Bond Future		1.8900	0.0019	0.8500	0.0009	55.026	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.58 Put	Bond Future		8457.1200	8.4571	8930.0700	8.9301	5.592	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.80 Put	Bond Future		7119.6200	7.1196	7589.8800	7.5899	6.605	0.0000	0.0000
2023/10/04	2040	02/11/2023	11.80 Call	Bond Future		7.5200	0.0075	3.7900	0.0038	49.601	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.60 Put	Bond Future		2833.5300	2.8335	3209.9700	3.2100	13.285	0.0000	0.0000
2023/10/04	2040	02/11/2023	12.60 Call	Bond Future		324.8500	0.3249	227.3000	0.2273	30.029	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.64 Call	Bond Future		3207.1500	3.2072	2812.0200	2.8120	12.320	0.0000	0.0000
2023/10/04	2040	02/11/2023	13.64 Put	Bond Future		330.5900	0.3306	409.4500	0.4095	23.854	0.0000	0.0000
2023/10/04	2040	02/11/2023		Bond Future		13.0692	75.2389	13.1608	74.7649	0.701	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.34 Call	Bond Future		799.6800	0.7997	683.5600	0.6836	14.521	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.34 Put	Bond Future		5471.1000	5.4711	5839.6400	5.8396	6.736	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.35 Call	Bond Future		813.2800	0.8133	695.7100	0.6957	14.456	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.35 Put	Bond Future		5428.3300	5.4283	5795.4200	5.7954	6.762	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.33 Call	Bond Future		786.2300	0.7862	671.5600	0.6716	14.585	0.0000	0.0000
2023/10/04	2040	01/02/2024	12.33 Put	Bond Future		5514.0800	5.5141	5884.0700	5.8841	6.710	0.0000	0.0000
2023/10/04	2040	01/02/2024		Bond Future		13.2101	72.3986	13.3054	71.9139	0.722	0.0000	0.0000
2023/10/04	2040	02/05/2024		Bond Future		13.3513	74.0367	13.4506	73.5411	0.744	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.61 Call	Bond Future		513.0600	0.5131	445.6500	0.4457	13.139	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.61 Put	Bond Future		10170.2500	10.1703	10598.4700	10.5985	4.211	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.62 Call	Bond Future		519.9100	0.5199	451.7600	0.4518	13.108	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.62 Put	Bond Future		10115.9900	10.1160	10543.4700	10.5435	4.226	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.60 Call	Bond Future		506.1600	0.5062	439.4900	0.4395	13.172	0.0000	0.0000
2023/10/04	2040	02/05/2024	11.60 Put	Bond Future		10224.5400	10.2245	10653.5000	10.6535	4.195	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.33 Call	Bond Future		1544.7100	1.5447	1400.2800	1.4003	9.350	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.33 Put	Bond Future		7715.3000	7.7153	8077.3200	8.0773	4.692	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.34 Call	Bond Future		1558.0900	1.5581	1412.7100	1.4127	9.331	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.34 Put	Bond Future		7672.6200	7.6726	8033.6900	8.0337	4.706	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.32 Call	Bond Future		1531.4100	1.5314	1387.9200	1.3879	9.370	0.0000	0.0000
2023/10/04	2040	01/08/2024	12.32 Put	Bond Future		7758.1300	7.7581	8121.0900	8.1211	4.678	0.0000	0.0000
2023/10/04	2040	01/08/2024		Bond Future		13.5037	71.2002	13.6072	70.6937	0.766	0.0000	0.0000
2023/10/04	2040	07/11/2024		Bond Future		13.6764	72.8808	13.7844	72.3633	0.789	0.0000	0.0000
2023/10/04	2040	07/11/2024	12.85 Call	Bond Future		2486.8800	2.4869	2293.1600	2.2932	7.790	0.0000	0.0000
2023/10/04	2040	07/11/2024	12.85 Put	Bond Future		6656.8300	6.6568	6980.6300	6.9806	4.864	0.0000	0.0000
2023/10/04	2040	07/11/2024	12.86 Call	Bond Future		2505.6500	2.5057	2310.9400	2.3109	7.771	0.0000	0.0000
2023/10/04	2040	07/11/2024	12.86 Put	Bond Future		6622.8500	6.6229	6945.6600	6.9457	4.874	0.0000	0.0000
2023/10/04	2040	07/11/2024	12.84 Call	Bond Future		2467.9000	2.4679	2275.1700	2.2752	7.809	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	
2023/10/04	2040	07/11/2024	12.84 Put	Bond Future	6690.6600	6.6907	7015.4500	7.0155	4.854	0.0000	0.0000
2023/10/04	2044	02/11/2023	12.00 Put	Bond Future	6402.8100	6.4028	6840.8200	6.8408	6.841	0.0000	0.0000
2023/10/04	2044	02/11/2023	12.00 Call	Bond Future	14.5000	0.0145	7.9200	0.0079	45.379	0.0000	0.0000
2023/10/04	2044	02/11/2023	12.75 Call	Bond Future	417.5400	0.4175	305.0900	0.3051	26.932	0.0000	0.0000
2023/10/04	2044	02/11/2023	12.75 Put	Bond Future	2525.3000	2.5253	2857.4400	2.8574	13.152	0.0000	0.0000
2023/10/04	2044	02/11/2023	13.00 Call	Bond Future	863.7200	0.8637	676.2800	0.6763	21.701	0.0000	0.0000
2023/10/04	2044	02/11/2023	13.00 Put	Bond Future	1634.8900	1.6349	1892.0400	1.8920	15.729	0.0000	0.0000
2023/10/04	2044	02/11/2023		Bond Future	13.1480	71.4138	13.2346	70.9692	0.659	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.56 Call	Bond Future	0.8800	0.0009	0.3900	0.0004	55.682	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.56 Put	Bond Future	9104.7800	9.1048	9548.8800	9.5489	4.878	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.57 Call	Bond Future	0.9500	0.0010	0.4200	0.0004	55.789	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.57 Put	Bond Future	9041.3500	9.0414	9485.4100	9.4854	4.911	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.55 Call	Bond Future	0.8200	0.0008	0.3600	0.0004	56.098	0.0000	0.0000
2023/10/04	2044	02/11/2023	11.55 Put	Bond Future	9168.3100	9.1683	9612.4400	9.6124	4.844	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.28 Call	Bond Future	628.5900	0.6286	536.5500	0.5366	14.642	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.28 Put	Bond Future	6065.0200	6.0650	6427.6200	6.4276	5.979	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.29 Call	Bond Future	638.9100	0.6389	545.6900	0.5457	14.590	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.29 Put	Bond Future	6017.7100	6.0177	6379.1300	6.3791	6.006	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.27 Call	Bond Future	618.5000	0.6185	527.6200	0.5276	14.694	0.0000	0.0000
2023/10/04	2044	01/02/2024	12.27 Put	Bond Future	6112.6400	6.1126	6476.4000	6.4764	5.951	0.0000	0.0000
2023/10/04	2044	01/02/2024		Bond Future	13.2853	68.6140	13.3755	68.1594	0.679	0.0000	0.0000
2023/10/04	2044	01/02/2024	13.25 Call	Bond Future	2432.4200	2.4324	2198.0800	2.1981	9.634	0.0000	0.0000
2023/10/04	2044	01/02/2024	13.25 Put	Bond Future	2611.4600	2.6115	2831.7600	2.8318	8.436	0.0000	0.0000
2023/10/04	2044	02/05/2024		Bond Future	13.4226	70.1664	13.5164	69.7015	0.699	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.66 Call	Bond Future	488.7700	0.4888	427.2300	0.4272	12.591	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.66 Put	Bond Future	10332.6900	10.3327	10736.0300	10.7360	3.904	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.67 Call	Bond Future	495.5900	0.4956	433.3500	0.4334	12.559	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.67 Put	Bond Future	10277.0700	10.2771	10679.7100	10.6797	3.918	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.65 Call	Bond Future	482.0200	0.4820	421.1800	0.4212	12.622	0.0000	0.0000
2023/10/04	2044	02/05/2024	11.65 Put	Bond Future	10388.4600	10.3885	10792.5000	10.7925	3.889	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.29 Call	Bond Future	1402.4600	1.4025	1275.4600	1.2755	9.056	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.29 Put	Bond Future	8189.1800	8.1892	8537.1600	8.5372	4.249	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.30 Call	Bond Future	1415.0600	1.4151	1287.2000	1.2872	9.036	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.30 Put	Bond Future	8144.3700	8.1444	8491.4900	8.4915	4.262	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.28 Call	Bond Future	1389.9300	1.3899	1263.8100	1.2638	9.074	0.0000	0.0000
2023/10/04	2044	01/08/2024	12.28 Put	Bond Future	8234.1200	8.2341	8582.9800	8.5830	4.237	0.0000	0.0000
2023/10/04	2044	01/08/2024		Bond Future	13.5704	67.3677	13.6682	66.8928	0.721	0.0000	0.0000
2023/10/04	2044	07/11/2024	12.91 Call	Bond Future	2493.5600	2.4936	2310.3800	2.3104	7.346	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	
2023/10/04	2044	07/11/2024	12.91 Put	Bond Future	6662.9000	6.6629	6965.1400	6.9651	4.536	0.0000	0.0000
2023/10/04	2044	07/11/2024	12.92 Call	Bond Future	2512.5300	2.5125	2328.4100	2.3284	7.328	0.0000	0.0000
2023/10/04	2044	07/11/2024	12.92 Put	Bond Future	6628.8700	6.6289	6930.1700	6.9302	4.545	0.0000	0.0000
2023/10/04	2044	07/11/2024	12.90 Call	Bond Future	2474.6600	2.4747	2292.4200	2.2924	7.364	0.0000	0.0000
2023/10/04	2044	07/11/2024	12.90 Put	Bond Future	6697.0700	6.6971	7000.2500	7.0003	4.527	0.0000	0.0000
2023/10/04	2044	07/11/2024		Bond Future	13.7373	68.9578	13.8394	68.4723	0.743	0.0000	0.0000
2023/10/04	2046	02/11/2023		Bond Future	108.0874	108.0874	107.9012	107.9012	0.172	0.0000	0.0000
2023/10/04	2046	01/02/2024		Bond Future	110.5076	110.5076	110.3171	110.3171	0.172	0.0000	0.0000
2023/10/04	2046	02/05/2024		Bond Future	110.8877	110.8877	110.6932	110.6932	0.175	0.0000	0.0000
2023/10/04	2046	01/08/2024		Bond Future	113.4149	113.4149	113.2167	113.2167	0.175	0.0000	0.0000
2023/10/04	2046	07/11/2024		Bond Future	113.9255	113.9255	113.7246	113.7246	0.176	0.0000	0.0000
2023/10/04	2050	02/11/2023		Bond Future	109.4160	109.4160	109.8495	109.8495	0.396	0.0000	0.0000
2023/10/04	2050	01/02/2024		Bond Future	109.6186	109.6186	110.0617	110.0617	0.404	0.0000	0.0000
2023/10/04	2050	02/05/2024		Bond Future	112.1245	112.1245	112.5778	112.5778	0.404	0.0000	0.0000
2023/10/04	2050	01/08/2024		Bond Future	112.3754	112.3754	112.8402	112.8402	0.414	0.0000	0.0000
2023/10/04	2050	07/11/2024		Bond Future	115.0623	115.0623	115.5397	115.5397	0.415	0.0000	0.0000
2023/10/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	AL37	02/11/2023		Index Future	888.4740	888.4740	885.5540	885.5540	0.329	0.0000	0.0000
2023/10/04	AL37	01/02/2024		Index Future	908.1500	908.1500	905.1650	905.1650	0.329	0.0000	0.0000
2023/10/04	AL37	02/05/2024		Index Future	928.6970	928.6970	925.6450	925.6450	0.329	0.0000	0.0000
2023/10/04	AL37	01/08/2024		Index Future	949.6640	949.6640	946.5440	946.5440	0.329	0.0000	0.0000
2023/10/04	AL37	07/11/2024		Index Future	972.1880	972.1880	968.9980	968.9980	0.328	0.0000	0.0000
2023/10/04	AL7T	02/11/2023		Index Future	993.0040	993.0040	987.6190	987.6190	0.542	0.0000	0.0000
2023/10/04	AL7T	01/02/2024		Index Future	1014.9940	1014.9940	1009.4890	1009.4890	0.542	0.0000	0.0000
2023/10/04	AL7T	02/05/2024		Index Future	1037.9590	1037.9590	1032.3290	1032.3290	0.542	0.0000	0.0000
2023/10/04	AL7T	01/08/2024		Index Future	1061.3930	1061.3930	1055.6380	1055.6380	0.542	0.0000	0.0000
2023/10/04	AL7T	07/11/2024		Index Future	1086.5660	1086.5660	1080.6790	1080.6790	0.542	0.0000	0.0000
2023/10/04	ALBI	02/11/2023		Index Future	870.4050	870.4050	866.1230	866.1230	0.492	0.0000	0.0000
2023/10/04	ALBI	01/02/2024		Index Future	889.6810	889.6810	885.3030	885.3030	0.492	0.0000	0.0000
2023/10/04	ALBI	02/05/2024		Index Future	909.8110	909.8110	905.3330	905.3330	0.492	0.0000	0.0000
2023/10/04	ALBI	01/08/2024		Index Future	930.3510	930.3510	925.7740	925.7740	0.492	0.0000	0.0000
2023/10/04	ALBI	07/11/2024		Index Future	952.4170	952.4170	947.7350	947.7350	0.492	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	
2023/10/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2023/10/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/04	ES33	02/11/2023		Bond Future	13.3663	69.4419	13.4467	69.1087	0.601	0.0000
2023/10/04	ES33	01/02/2024		Bond Future	13.5440	70.9968	13.6280	70.6560	0.620	0.0000
2023/10/04	ES33	02/05/2024		Bond Future	13.7197	68.8199	13.8076	68.4713	0.640	0.0000
2023/10/04	ES33	01/08/2024		Bond Future	13.9054	70.3876	13.9972	70.0315	0.660	0.0000
2023/10/04	ES33	07/11/2024		Bond Future	14.1361	68.2643	14.2324	67.9006	0.681	0.0000
2023/10/04	ES42	02/11/2023		Bond Future	13.8231	65.0476	13.9087	64.6529	0.619	0.0000
2023/10/04	ES42	01/02/2024		Bond Future	13.9846	66.5042	14.0738	66.1005	0.638	0.0000
2023/10/04	ES42	02/05/2024		Bond Future	14.1505	63.7617	14.2437	63.3488	0.658	0.0000
2023/10/04	ES42	01/08/2024		Bond Future	14.3212	65.2135	14.4183	64.7915	0.678	0.0000
2023/10/04	ES42	07/11/2024		Bond Future	14.5289	62.5012	14.6306	62.0700	0.700	0.0000
2023/10/04	GOVI	02/11/2023		GOVI	857.7670	857.7670	853.5300	853.5300	0.494	0.0000
2023/10/04	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/11/2023	885.81 Put	GOVI	280430.0000	28.0430	322800.0000	32.2800	15.109	0.0000
2023/10/04	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/11/2023	885.82 Put	GOVI	280530.0000	28.0530	322900.0000	32.2900	15.104	0.0000
2023/10/04	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/11/2023	885.80 Put	GOVI	280330.0000	28.0330	322700.0000	32.2700	15.114	0.0000
2023/10/04	GOVI	01/02/2024	879.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	01/02/2024	879.99 Put	GOVI	32270.0000	3.2270	75590.0000	7.5590	134.242	0.0000
2023/10/04	GOVI	01/02/2024	880.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	01/02/2024	880.00 Put	GOVI	32370.0000	3.2370	75690.0000	7.5690	133.828	0.0000
2023/10/04	GOVI	01/02/2024	879.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	01/02/2024	879.98 Put	GOVI	32170.0000	3.2170	75490.0000	7.5490	134.660	0.0000
2023/10/04	GOVI	01/02/2024		GOVI	876.7630	876.7630	872.4310	872.4310	0.494	0.0000
2023/10/04	GOVI	02/05/2024		GOVI	896.6000	896.6000	892.1700	892.1700	0.494	0.0000
2023/10/04	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/05/2024	950.98 Put	GOVI	543800.0000	54.3800	588100.0000	58.8100	8.146	0.0000
2023/10/04	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/05/2024	950.99 Put	GOVI	543900.0000	54.3900	588200.0000	58.8200	8.145	0.0000
2023/10/04	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/04	GOVI	02/05/2024	950.97 Put	GOVI	543700.0000	54.3700	588000.0000	58.8000	8.148	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	
2023/10/04	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	01/08/2024	943.38 Put	GOVI	265380.0000	26.5380	310660.0000	31.0660	17.062	0.0000	0.0000
2023/10/04	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	01/08/2024	943.39 Put	GOVI	265480.0000	26.5480	310760.0000	31.0760	17.056	0.0000	0.0000
2023/10/04	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	01/08/2024	943.37 Put	GOVI	265280.0000	26.5280	310560.0000	31.0560	17.069	0.0000	0.0000
2023/10/04	GOVI	01/08/2024		GOVI	916.8420	916.8420	912.3140	912.3140	0.494	0.0000	0.0000
2023/10/04	GOVI	07/11/2024		GOVI	938.5880	938.5880	933.9550	933.9550	0.494	0.0000	0.0000
2023/10/04	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	07/11/2024	948.79 Put	GOVI	102020.0000	10.2020	148350.0000	14.8350	45.413	0.0000	0.0000
2023/10/04	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	07/11/2024	948.80 Put	GOVI	102120.0000	10.2120	148450.0000	14.8450	45.368	0.0000	0.0000
2023/10/04	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/10/04	GOVI	07/11/2024	948.78 Put	GOVI	101920.0000	10.1920	148250.0000	14.8250	45.457	0.0000	0.0000
2023/10/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/04	IGOV	02/11/2023		Index Future	327.8920	327.8920	327.8500	327.8500	0.013	0.0000	0.0000
2023/10/04	IGOV	01/02/2024		Index Future	335.2340	335.2340	335.1900	335.1900	0.013	0.0000	0.0000
2023/10/04	IGOV	02/05/2024		Index Future	342.8980	342.8980	342.8530	342.8530	0.013	0.0000	0.0000
2023/10/04	IGOV	01/08/2024		Index Future	350.7160	350.7160	350.6710	350.6710	0.013	0.0000	0.0000
2023/10/04	IGOV	07/11/2024		Index Future	359.1150	359.1150	359.0710	359.0710	0.012	0.0000	0.0000
2023/10/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/04	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/10/04	JBAF	18/10/2023		Jibar Tradeable Future	8.3550	91.6450	8.3590	91.6410	0.048	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	
2023/10/04	JBAF	15/11/2023		Jibar Tradeable Future	8.3950	91.6050	8.3990	91.6010	0.048	0.0000	0.0000
2023/10/04	JBAF	20/12/2023		Jibar Tradeable Future	8.5820	91.4180	8.6090	91.3910	0.315	0.0000	0.0000
2023/10/04	JBAF	17/01/2024		Jibar Tradeable Future	8.6350	91.3650	8.6390	91.3610	0.046	0.0000	0.0000
2023/10/04	JBAF	21/02/2024		Jibar Tradeable Future	8.6850	91.3150	8.6890	91.3110	0.046	0.0000	0.0000
2023/10/04	JBAF	20/03/2024		Jibar Tradeable Future	8.6960	91.3040	8.6990	91.3010	0.034	0.0000	0.0000
2023/10/04	JBAF	19/06/2024		Jibar Tradeable Future	8.6370	91.3630	8.6390	91.3610	0.023	0.0000	0.0000
2023/10/04	JBAF	18/09/2024		Jibar Tradeable Future	8.5450	91.4550	8.5490	91.4510	0.047	0.0000	0.0000
2023/10/04	JBAF	18/12/2024		Jibar Tradeable Future	8.4750	91.5250	8.4790	91.5210	0.047	0.0000	0.0000
2023/10/04	JBAF	19/03/2025		Jibar Tradeable Future	8.4150	91.5850	8.4190	91.5810	0.048	0.0000	0.0000
2023/10/04	JBAF	18/06/2025		Jibar Tradeable Future	8.3750	91.6250	8.3790	91.6210	0.048	0.0000	0.0000
2023/10/04	JBAF	17/09/2025		Jibar Tradeable Future	8.4250	91.5750	8.4290	91.5710	0.047	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.70 Put	Bond Future	4484.3600	4.4844	4915.4200	4.9154	9.613	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.70 Call	Bond Future	61.5000	0.0615	36.7600	0.0368	40.228	0.0000	0.0000
2023/10/04	R035	02/11/2023	13.59 Call	Bond Future	5045.2900	5.0453	4612.0100	4.6120	8.588	0.0000	0.0000
2023/10/04	R035	02/11/2023	13.59 Put	Bond Future	82.8100	0.0828	105.3300	0.1053	27.195	0.0000	0.0000
2023/10/04	R035	02/11/2023	12.24 Put	Bond Future	2083.1800	2.0832	2402.7800	2.4028	15.342	0.0000	0.0000
2023/10/04	R035	02/11/2023	12.24 Call	Bond Future	508.9500	0.5090	372.7500	0.3728	26.761	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.74 Put	Bond Future	4280.4100	4.2804	4707.3500	4.7074	9.974	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.74 Call	Bond Future	73.4500	0.0735	44.5900	0.0446	39.292	0.0000	0.0000
2023/10/04	R035	02/11/2023		Bond Future	12.5503	79.7409	12.6418	79.2851	0.729	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.42 Call	Bond Future	15.4200	0.0154	8.2100	0.0082	46.757	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.42 Put	Bond Future	5972.0900	5.9721	6420.6800	6.4207	7.511	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.43 Call	Bond Future	16.2700	0.0163	8.7000	0.0087	46.527	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.43 Put	Bond Future	5917.4700	5.9175	6365.7000	6.3657	7.575	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.41 Call	Bond Future	14.6100	0.0146	7.7400	0.0077	47.023	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.41 Put	Bond Future	6026.7900	6.0268	6475.7200	6.4757	7.449	0.0000	0.0000
2023/10/04	R035	02/11/2023	10.62 Put	Bond Future	10565.1500	10.5652	11020.9000	11.0209	4.314	0.0000	0.0000
2023/10/04	R035	02/11/2023	10.62 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.12 Put	Bond Future	7647.4100	7.6474	8101.7900	8.1018	5.942	0.0000	0.0000
2023/10/04	R035	02/11/2023	11.12 Call	Bond Future	2.6500	0.0027	1.2300	0.0012	53.585	0.0000	0.0000
2023/10/04	R035	02/11/2023	12.85 Call	Bond Future	2072.7400	2.0727	1748.8400	1.7488	15.627	0.0000	0.0000
2023/10/04	R035	02/11/2023	12.85 Put	Bond Future	594.0000	0.5940	725.9000	0.7259	22.205	0.0000	0.0000
2023/10/04	R035	01/02/2024	10.62 Put	Bond Future	11251.4100	11.2514	11701.7000	11.7017	4.002	0.0000	0.0000
2023/10/04	R035	01/02/2024	10.62 Call	Bond Future	72.4700	0.0725	56.7200	0.0567	21.733	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	
2023/10/04	R035	01/02/2024	11.12 Put	Bond Future	8502.7800	8.5028	8928.7600	8.9288	5.010	0.0000	0.0000
2023/10/04	R035	01/02/2024	11.12 Call	Bond Future	214.1400	0.2141	174.0800	0.1741	18.707	0.0000	0.0000
2023/10/04	R035	01/02/2024	13.46 Call	Bond Future	4810.9900	4.8110	4469.4400	4.4694	7.099	0.0000	0.0000
2023/10/04	R035	01/02/2024	13.46 Put	Bond Future	1186.8400	1.1868	1311.3300	1.3113	10.489	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.19 Call	Bond Future	1310.2700	1.3103	1146.4100	1.1464	12.506	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.19 Put	Bond Future	3839.2700	3.8393	4141.4500	4.1415	7.871	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.20 Call	Bond Future	1328.5700	1.3286	1163.1600	1.1632	12.450	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.20 Put	Bond Future	3806.3400	3.8063	4106.9700	4.1070	7.898	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.18 Call	Bond Future	1292.1200	1.2921	1129.8100	1.1298	12.562	0.0000	0.0000
2023/10/04	R035	01/02/2024	12.18 Put	Bond Future	3872.4100	3.8724	4176.1400	4.1761	7.843	0.0000	0.0000
2023/10/04	R035	01/02/2024		Bond Future	12.6946	81.5069	12.7902	81.0409	0.753	0.0000	0.0000
2023/10/04	R035	02/05/2024		Bond Future	12.8286	78.8374	12.9282	78.3608	0.776	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.20 Call	Bond Future	564.8600	0.5649	492.0100	0.4920	12.897	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.20 Put	Bond Future	8984.2500	8.9843	9388.0200	9.3880	4.494	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.21 Call	Bond Future	572.1700	0.5722	498.5600	0.4986	12.865	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.21 Put	Bond Future	8936.0500	8.9361	9339.0600	9.3391	4.510	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.19 Call	Bond Future	557.6100	0.5576	485.5300	0.4855	12.927	0.0000	0.0000
2023/10/04	R035	02/05/2024	11.19 Put	Bond Future	9032.5700	9.0326	9437.1100	9.4371	4.479	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.80 Call	Bond Future	1373.6900	1.3737	1240.0500	1.2401	9.729	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.80 Put	Bond Future	7172.6800	7.1727	7526.0100	7.5260	4.926	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.81 Call	Bond Future	1386.0100	1.3860	1251.4600	1.2515	9.708	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.81 Put	Bond Future	7132.8800	7.1329	7485.3000	7.4853	4.941	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.79 Call	Bond Future	1361.4500	1.3615	1228.7200	1.2287	9.749	0.0000	0.0000
2023/10/04	R035	01/08/2024	11.79 Put	Bond Future	7212.6000	7.2126	7566.8400	7.5668	4.911	0.0000	0.0000
2023/10/04	R035	01/08/2024		Bond Future	12.9699	80.6159	13.0738	80.1289	0.801	0.0000	0.0000
2023/10/04	R035	07/11/2024		Bond Future	13.1499	78.0048	13.2586	77.5072	0.827	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.18 Call	Bond Future	1861.6000	1.8616	1697.9700	1.6980	8.790	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.18 Put	Bond Future	6510.3500	6.5104	6844.2900	6.8443	5.129	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.19 Call	Bond Future	1875.8000	1.8758	1711.2400	1.7112	8.773	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.19 Put	Bond Future	6474.6300	6.4746	6807.6400	6.8076	5.143	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.17 Call	Bond Future	1847.7600	1.8478	1685.0500	1.6851	8.806	0.0000	0.0000
2023/10/04	R035	07/11/2024	12.17 Put	Bond Future	6546.4700	6.5465	6881.3300	6.8813	5.115	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.82 Call	Bond Future	1070.5300	1.0705	836.1600	0.8362	21.893	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.82 Put	Bond Future	2346.0900	2.3461	2696.6400	2.6966	14.942	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.83 Call	Bond Future	1098.4100	1.0984	860.0100	0.8600	21.704	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.83 Put	Bond Future	2304.4300	2.3044	2650.9500	2.6510	15.037	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.81 Call	Bond Future	1043.0800	1.0431	812.7300	0.8127	22.084	0.0000	0.0000
2023/10/04	R053	02/11/2023	12.81 Put	Bond Future	2388.2700	2.3883	2742.8400	2.7428	14.846	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	
2023/10/04	R053	02/11/2023		Bond Future	13.0057	90.8221	13.0926	90.2372	0.668	0.0000	0.0000
2023/10/04	R053	01/02/2024		Bond Future	13.1367	92.8336	13.2272	92.2355	0.689	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.93 Call	Bond Future	2704.9300	2.7049	2429.6400	2.4296	10.177	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.93 Put	Bond Future	4099.6900	4.0997	4422.4800	4.4225	7.874	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.94 Call	Bond Future	2736.9300	2.7369	2459.6500	2.4597	10.131	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.94 Put	Bond Future	4063.2600	4.0633	4384.0600	4.3841	7.895	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.92 Call	Bond Future	2673.1100	2.6731	2399.8300	2.3998	10.223	0.0000	0.0000
2023/10/04	R053	01/02/2024	12.92 Put	Bond Future	4136.3900	4.1364	4461.1900	4.4612	7.852	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.03 Call	Bond Future	3689.5600	3.6896	3399.7500	3.3998	7.855	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.03 Put	Bond Future	5265.3900	5.2654	5587.2000	5.5872	6.112	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.04 Call	Bond Future	3722.2300	3.7222	3430.8900	3.4309	7.827	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.04 Put	Bond Future	5230.6400	5.2306	5550.9200	5.5509	6.123	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.02 Call	Bond Future	3657.2800	3.6573	3369.0000	3.3690	7.882	0.0000	0.0000
2023/10/04	R053	02/05/2024	13.02 Put	Bond Future	5300.6300	5.3006	5623.9700	5.6240	6.100	0.0000	0.0000
2023/10/04	R053	02/05/2024		Bond Future	13.2675	89.0680	13.3618	88.4564	0.711	0.0000	0.0000
2023/10/04	R053	01/08/2024		Bond Future	13.4039	91.0766	13.5022	90.4518	0.733	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.14 Call	Bond Future	4339.0900	4.3391	4040.0300	4.0400	6.892	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.14 Put	Bond Future	6060.1300	6.0601	6385.9600	6.3860	5.377	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.15 Call	Bond Future	4370.9500	4.3710	4070.5800	4.0706	6.872	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.15 Put	Bond Future	6025.6300	6.0256	6350.1500	6.3502	5.386	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.13 Call	Bond Future	4307.6500	4.3077	4009.9100	4.0099	6.912	0.0000	0.0000
2023/10/04	R053	01/08/2024	13.13 Put	Bond Future	6095.1500	6.0952	6422.3000	6.4223	5.367	0.0000	0.0000
2023/10/04	R053	07/11/2024		Bond Future	13.5692	87.3559	13.6720	86.7172	0.758	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.80 Call	Bond Future	3444.3400	3.4443	3195.0700	3.1951	7.237	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.80 Put	Bond Future	8521.0700	8.5211	8910.4200	8.9104	4.569	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.81 Call	Bond Future	3469.8600	3.4699	3219.3500	3.2194	7.220	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.81 Put	Bond Future	8477.0300	8.4770	8865.1400	8.8651	4.578	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.79 Call	Bond Future	3418.9200	3.4189	3170.8800	3.1709	7.255	0.0000	0.0000
2023/10/04	R053	07/11/2024	12.79 Put	Bond Future	8565.3000	8.5653	8955.8800	8.9559	4.560	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.39 Call	Bond Future	180.7500	0.1808	115.8600	0.1159	35.900	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.39 Put	Bond Future	855.6500	0.8557	1045.9300	1.0459	22.238	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.40 Call	Bond Future	189.6300	0.1896	122.4200	0.1224	35.443	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.40 Put	Bond Future	837.5100	0.8375	1025.4700	1.0255	22.443	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.38 Call	Bond Future	172.0300	0.1720	109.4500	0.1095	36.377	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.38 Put	Bond Future	873.9600	0.8740	1066.5500	1.0666	22.036	0.0000	0.0000
2023/10/04	R186	02/11/2023		Bond Future	9.6408	106.2339	9.7361	105.9787	0.989	0.0000	0.0000
2023/10/04	R186	02/11/2023	10.42 Call	Bond Future	2117.1700	2.1172	1881.4900	1.8815	11.132	0.0000	0.0000
2023/10/04	R186	02/11/2023	10.42 Put	Bond Future	55.0600	0.0551	74.5500	0.0746	35.398	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/04	R186	02/11/2023	9.15 Put	Bond Future	1366.8200	1.3668	1602.0500	1.6021	17.210	0.0000	0.0000
2023/10/04	R186	02/11/2023	9.15 Call	Bond Future	40.7000	0.0407	20.7600	0.0208	48.993	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.51 Call	Bond Future	672.8100	0.6728	565.9700	0.5660	15.880	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.51 Put	Bond Future	1159.0600	1.1591	1313.2800	1.3133	13.306	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.52 Call	Bond Future	684.0500	0.6841	576.0500	0.5761	15.788	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.52 Put	Bond Future	1145.2800	1.1453	1298.3400	1.2983	13.364	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.50 Call	Bond Future	661.6700	0.6617	556.0000	0.5560	15.970	0.0000	0.0000
2023/10/04	R186	01/02/2024	9.50 Put	Bond Future	1172.9500	1.1730	1328.3400	1.3283	13.248	0.0000	0.0000
2023/10/04	R186	01/02/2024		Bond Future	9.7049	103.2766	9.8100	103.0156	1.083	0.0000	0.0000
2023/10/04	R186	02/05/2024		Bond Future	9.7597	105.6134	9.8763	105.3464	1.195	0.0000	0.0000
2023/10/04	R186	02/05/2024	10.40 Call	Bond Future	2126.8400	2.1268	1946.0900	1.9461	8.499	0.0000	0.0000
2023/10/04	R186	02/05/2024	10.40 Put	Bond Future	672.2400	0.6722	758.4600	0.7585	12.826	0.0000	0.0000
2023/10/04	R186	02/05/2024	9.73 Put	Bond Future	1180.6900	1.1807	1317.5000	1.3175	11.587	0.0000	0.0000
2023/10/04	R186	02/05/2024	9.73 Call	Bond Future	1112.6900	1.1127	982.5300	0.9825	11.698	0.0000	0.0000
2023/10/04	R186	02/05/2024	8.00 Call	Bond Future	70.8900	0.0709	55.0700	0.0551	22.316	0.0000	0.0000
2023/10/04	R186	02/05/2024	8.00 Put	Bond Future	4208.7000	4.2087	4459.8500	4.4599	5.967	0.0000	0.0000
2023/10/04	R186	02/05/2024	8.01 Call	Bond Future	72.1400	0.0721	56.0800	0.0561	22.262	0.0000	0.0000
2023/10/04	R186	02/05/2024	8.01 Put	Bond Future	4185.8300	4.1858	4436.7400	4.4367	5.994	0.0000	0.0000
2023/10/04	R186	02/05/2024	7.99 Call	Bond Future	69.6600	0.0697	54.0900	0.0541	22.351	0.0000	0.0000
2023/10/04	R186	02/05/2024	7.99 Put	Bond Future	4231.5900	4.2316	4482.9900	4.4830	5.941	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.69 Call	Bond Future	290.3400	0.2903	239.9200	0.2399	17.366	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.69 Put	Bond Future	2712.5200	2.7125	2934.5300	2.9345	8.185	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.70 Call	Bond Future	294.3900	0.2944	243.4200	0.2434	17.314	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.70 Put	Bond Future	2694.9900	2.6950	2916.4500	2.9165	8.217	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.68 Call	Bond Future	286.5800	0.2866	236.7000	0.2367	17.405	0.0000	0.0000
2023/10/04	R186	01/08/2024	8.68 Put	Bond Future	2730.3400	2.7303	2952.8900	2.9529	8.151	0.0000	0.0000
2023/10/04	R186	01/08/2024		Bond Future	9.8296	102.6857	9.9599	102.4133	1.326	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.14 Call	Bond Future	556.3600	0.5564	475.4200	0.4754	14.548	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.14 Put	Bond Future	2107.8600	2.1079	2304.5200	2.3045	9.330	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.15 Call	Bond Future	563.1600	0.5632	481.5400	0.4815	14.493	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.15 Put	Bond Future	2095.5600	2.0956	2291.5400	2.2915	9.352	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.13 Call	Bond Future	549.2300	0.5492	468.9900	0.4690	14.610	0.0000	0.0000
2023/10/04	R186	07/11/2024	9.13 Put	Bond Future	2119.8400	2.1198	2317.2000	2.3172	9.310	0.0000	0.0000
2023/10/04	R186	07/11/2024		Bond Future	9.9601	105.1134	10.1085	104.8358	1.491	0.0000	0.0000
2023/10/04	R197	02/11/2023		Bond Future	341.9932	341.9932	342.1197	342.1197	0.037	0.0000	0.0000
2023/10/04	R202	02/11/2023		Bond Future	253.0602	253.0602	253.2030	253.2030	0.056	0.0000	0.0000
2023/10/04	R202	01/02/2024		Bond Future	253.7547	253.7547	253.9003	253.9003	0.057	0.0000	0.0000
2023/10/04	R202	02/05/2024		Bond Future	259.5555	259.5555	259.7046	259.7046	0.057	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	
2023/10/04	R202	01/08/2024		Bond Future	260.3756	260.3756	260.5306	260.5306	0.060	0.0000	0.0000
2023/10/04	R202	07/11/2024		Bond Future	266.6029	266.6029	266.7647	266.7647	0.061	0.0000	0.0000
2023/10/04	R209	02/11/2023		Bond Future	12.6186	61.2366	12.7004	60.8814	0.649	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.35 Put	Bond Future	5905.5200	5.9055	6257.8900	6.2579	5.967	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.33 Call	Bond Future	5.2900	0.0053	2.7600	0.0028	47.826	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.33 Put	Bond Future	6004.1500	6.0042	6356.8000	6.3568	5.873	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.34 Call	Bond Future	5.6100	0.0056	2.9400	0.0029	47.594	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.34 Put	Bond Future	5954.8000	5.9548	6307.3100	6.3073	5.920	0.0000	0.0000
2023/10/04	R209	02/11/2023	11.35 Call	Bond Future	5.9500	0.0060	3.1400	0.0031	47.227	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.13 Call	Bond Future	982.3800	0.9824	865.7800	0.8658	11.869	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.13 Put	Bond Future	3692.6200	3.6926	3939.2100	3.9392	6.678	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.14 Call	Bond Future	996.9000	0.9969	879.1000	0.8791	11.817	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.14 Put	Bond Future	3661.5600	3.6616	3906.9500	3.9070	6.702	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.12 Call	Bond Future	967.8700	0.9679	852.4700	0.8525	11.923	0.0000	0.0000
2023/10/04	R209	01/02/2024	12.12 Put	Bond Future	3723.7500	3.7238	3971.5400	3.9715	6.654	0.0000	0.0000
2023/10/04	R209	01/02/2024		Bond Future	12.7426	62.5927	12.8277	62.2296	0.667	0.0000	0.0000
2023/10/04	R209	02/05/2024		Bond Future	12.8663	60.8552	12.9546	60.4838	0.686	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.18 Call	Bond Future	451.4900	0.4515	397.7500	0.3978	11.903	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.18 Put	Bond Future	8202.5500	8.2026	8520.2000	8.5202	3.873	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.19 Call	Bond Future	457.3900	0.4574	403.0800	0.4031	11.874	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.19 Put	Bond Future	8158.5500	8.1586	8475.6300	8.4756	3.886	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.17 Call	Bond Future	445.5400	0.4455	392.3900	0.3924	11.929	0.0000	0.0000
2023/10/04	R209	02/05/2024	11.17 Put	Bond Future	8246.5600	8.2466	8564.8000	8.5648	3.859	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.79 Call	Bond Future	1196.6100	1.1966	1092.5500	1.0926	8.696	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.79 Put	Bond Future	6517.1100	6.5171	6792.4700	6.7925	4.225	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.80 Call	Bond Future	1207.3300	1.2073	1102.5700	1.1026	8.677	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.80 Put	Bond Future	6481.1000	6.4811	6755.7600	6.7558	4.238	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.78 Call	Bond Future	1185.7600	1.1858	1082.4300	1.0824	8.714	0.0000	0.0000
2023/10/04	R209	01/08/2024	11.78 Put	Bond Future	6553.0300	6.5530	6829.1200	6.8291	4.213	0.0000	0.0000
2023/10/04	R209	01/08/2024		Bond Future	12.9962	62.2279	13.0879	61.8484	0.705	0.0000	0.0000
2023/10/04	R209	07/11/2024		Bond Future	13.1551	60.5419	13.2505	60.1542	0.726	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.22 Call	Bond Future	1777.3900	1.7774	1643.1900	1.6432	7.550	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.22 Put	Bond Future	5767.4700	5.7675	6021.0100	6.0210	4.396	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.23 Call	Bond Future	1790.4000	1.7904	1655.4800	1.6555	7.536	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.23 Put	Bond Future	5735.9000	5.7359	5988.7200	5.9887	4.408	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.21 Call	Bond Future	1764.4400	1.7644	1630.9500	1.6310	7.566	0.0000	0.0000
2023/10/04	R209	07/11/2024	12.21 Put	Bond Future	5799.1500	5.7992	6053.4000	6.0534	4.384	0.0000	0.0000
2023/10/04	R210	02/11/2023		Bond Future	226.1817	226.1817	226.2994	226.2994	0.052	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	
2023/10/04	R210	01/02/2024		Bond Future	231.2464	231.2464	231.3664	231.3664	0.052	0.0000	0.0000
2023/10/04	R210	02/05/2024		Bond Future	233.2792	233.2792	233.4025	233.4025	0.053	0.0000	0.0000
2023/10/04	R210	01/08/2024		Bond Future	238.5963	238.5963	238.7236	238.7236	0.053	0.0000	0.0000
2023/10/04	R210	07/11/2024		Bond Future	240.9666	240.9666	241.1008	241.1008	0.056	0.0000	0.0000
2023/10/04	R213	02/11/2023		Bond Future	11.5800	79.1056	11.6824	78.6844	0.884	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.12 Call	Bond Future	181.1100	0.1811	112.6200	0.1126	37.817	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.12 Put	Bond Future	2110.9700	2.1110	2463.6500	2.4637	16.707	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.13 Call	Bond Future	190.4600	0.1905	119.2600	0.1193	37.383	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.13 Put	Bond Future	2077.7300	2.0777	2427.7000	2.4277	16.844	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.11 Call	Bond Future	172.1200	0.1721	106.2900	0.1063	38.247	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.11 Put	Bond Future	2144.6000	2.1446	2499.9400	2.4999	16.569	0.0000	0.0000
2023/10/04	R213	02/11/2023	12.70 Call	Bond Future	4539.8100	4.5398	4141.3200	4.1413	8.778	0.0000	0.0000
2023/10/04	R213	02/11/2023	12.70 Put	Bond Future	83.2400	0.0832	105.9200	0.1059	27.247	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.44 Put	Bond Future	1217.3400	1.2173	1470.0800	1.4701	20.762	0.0000	0.0000
2023/10/04	R213	02/11/2023	11.44 Call	Bond Future	636.1800	0.6362	467.7500	0.4678	26.475	0.0000	0.0000
2023/10/04	R213	02/11/2023	10.94 Put	Bond Future	2762.7200	2.7627	3155.3500	3.1554	14.212	0.0000	0.0000
2023/10/04	R213	02/11/2023	10.94 Call	Bond Future	61.3300	0.0613	32.7900	0.0328	46.535	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.71 Call	Bond Future	1946.9500	1.9470	1725.8300	1.7258	11.357	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.71 Put	Bond Future	1940.7200	1.9407	2150.2600	2.1503	10.797	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.72 Call	Bond Future	1968.1400	1.9681	1745.5800	1.7456	11.308	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.72 Put	Bond Future	1921.7100	1.9217	2129.8100	2.1298	10.829	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.70 Call	Bond Future	1925.8800	1.9259	1706.1900	1.7062	11.407	0.0000	0.0000
2023/10/04	R213	01/02/2024	11.70 Put	Bond Future	1959.8800	1.9599	2170.8500	2.1709	10.764	0.0000	0.0000
2023/10/04	R213	01/02/2024		Bond Future	11.7085	80.8576	11.8159	80.4269	0.918	0.0000	0.0000
2023/10/04	R213	02/05/2024		Bond Future	11.8261	79.1270	11.9389	78.6866	0.954	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.29 Call	Bond Future	535.2200	0.5352	461.0700	0.4611	13.854	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.29 Put	Bond Future	6859.0100	6.8590	7225.2600	7.2253	5.340	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.30 Call	Bond Future	541.1600	0.5412	466.3200	0.4663	13.830	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.30 Put	Bond Future	6821.7400	6.8217	7187.3000	7.1873	5.359	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.28 Call	Bond Future	529.4900	0.5295	456.0000	0.4560	13.879	0.0000	0.0000
2023/10/04	R213	02/05/2024	10.28 Put	Bond Future	6896.5100	6.8965	7263.4200	7.2634	5.320	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.87 Call	Bond Future	1136.2400	1.1362	1010.4500	1.0105	11.071	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.87 Put	Bond Future	5402.9500	5.4030	5727.0500	5.7271	5.999	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.88 Call	Bond Future	1146.1800	1.1462	1019.5400	1.0195	11.049	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.88 Put	Bond Future	5372.1500	5.3722	5695.4000	5.6954	6.017	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.86 Call	Bond Future	1126.6200	1.1266	1001.6600	1.0017	11.092	0.0000	0.0000
2023/10/04	R213	01/08/2024	10.86 Put	Bond Future	5434.1000	5.4341	5759.0300	5.7590	5.979	0.0000	0.0000
2023/10/04	R213	01/08/2024		Bond Future	11.9522	80.9122	12.0706	80.4623	0.991	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	
2023/10/04	R213	07/11/2024		Bond Future	12.1232	79.2636	12.2482	78.8040	1.031	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.22 Call	Bond Future	1526.1800	1.5262	1373.6200	1.3736	9.996	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.22 Put	Bond Future	4950.8400	4.9508	5257.9000	5.2579	6.202	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.23 Call	Bond Future	1537.7600	1.5378	1384.3400	1.3843	9.977	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.23 Put	Bond Future	4923.4900	4.9235	5229.6900	5.2297	6.219	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.21 Call	Bond Future	1514.6600	1.5147	1362.9600	1.3630	10.015	0.0000	0.0000
2023/10/04	R213	07/11/2024	11.21 Put	Bond Future	4978.2800	4.9783	5286.2000	5.2862	6.185	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.46 Call	Bond Future	1.3000	0.0013	0.5900	0.0006	54.615	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.46 Put	Bond Future	7190.5600	7.1906	7565.3900	7.5654	5.213	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.47 Call	Bond Future	1.3900	0.0014	0.6400	0.0006	53.957	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.47 Put	Bond Future	7138.0600	7.1381	7512.8500	7.5129	5.251	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.45 Call	Bond Future	1.2100	0.0012	0.5500	0.0006	54.545	0.0000	0.0000
2023/10/04	R214	02/11/2023	11.45 Put	Bond Future	7243.1200	7.2431	7618.0000	7.6180	5.176	0.0000	0.0000
2023/10/04	R214	02/11/2023		Bond Future	12.9608	57.0167	13.0476	56.6411	0.669	0.0000	0.0000
2023/10/04	R214	01/02/2024		Bond Future	13.0919	58.2794	13.1820	57.8954	0.688	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.15 Call	Bond Future	573.3100	0.5733	490.2500	0.4903	14.488	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.15 Put	Bond Future	4852.6000	4.8526	5153.4900	5.1535	6.201	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.16 Call	Bond Future	582.5800	0.5826	498.4900	0.4985	14.434	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.16 Put	Bond Future	4813.7400	4.8137	5113.6000	5.1136	6.229	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.14 Call	Bond Future	564.2500	0.5643	482.2100	0.4822	14.540	0.0000	0.0000
2023/10/04	R214	01/02/2024	12.14 Put	Bond Future	4891.7200	4.8917	5193.6300	5.1936	6.172	0.0000	0.0000
2023/10/04	R214	02/05/2024		Bond Future	13.2131	56.2923	13.3066	55.8996	0.708	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.47 Call	Bond Future	415.4900	0.4155	362.8000	0.3628	12.681	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.47 Put	Bond Future	8627.1900	8.6272	8967.1700	8.9672	3.941	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.48 Call	Bond Future	421.1600	0.4212	367.8800	0.3679	12.651	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.48 Put	Bond Future	8580.4800	8.5805	8919.8700	8.9199	3.955	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.46 Call	Bond Future	409.7900	0.4098	357.7000	0.3577	12.711	0.0000	0.0000
2023/10/04	R214	02/05/2024	11.46 Put	Bond Future	8673.9300	8.6739	9014.5100	9.0145	3.926	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.17 Call	Bond Future	1277.3400	1.2773	1163.2400	1.1632	8.933	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.17 Put	Bond Future	6505.0900	6.5051	6792.1700	6.7922	4.413	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.18 Call	Bond Future	1288.8300	1.2888	1173.9600	1.1740	8.913	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.18 Put	Bond Future	6468.6400	6.4686	6754.9500	6.7550	4.426	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.16 Call	Bond Future	1266.1000	1.2661	1152.7600	1.1528	8.952	0.0000	0.0000
2023/10/04	R214	01/08/2024	12.16 Put	Bond Future	6541.8500	6.5419	6829.6900	6.8297	4.400	0.0000	0.0000
2023/10/04	R214	01/08/2024		Bond Future	13.3394	57.5621	13.4364	57.1609	0.727	0.0000	0.0000
2023/10/04	R214	07/11/2024	12.61 Call	Bond Future	1987.4800	1.9875	1837.8500	1.8379	7.529	0.0000	0.0000
2023/10/04	R214	07/11/2024	12.61 Put	Bond Future	5809.4800	5.8095	6069.8900	6.0699	4.483	0.0000	0.0000
2023/10/04	R214	07/11/2024	12.62 Call	Bond Future	2003.0100	2.0030	1852.5800	1.8526	7.510	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	
2023/10/04	R214	07/11/2024	12.62 Put	Bond Future	5779.5800	5.7796	6039.1900	6.0392	4.492	0.0000	0.0000
2023/10/04	R214	07/11/2024	12.60 Call	Bond Future	1972.0200	1.9720	1823.1800	1.8232	7.548	0.0000	0.0000
2023/10/04	R214	07/11/2024	12.60 Put	Bond Future	5839.4900	5.8395	6100.6900	6.1007	4.473	0.0000	0.0000
2023/10/04	R214	07/11/2024		Bond Future	13.4965	55.6147	13.5974	55.2046	0.748	0.0000	0.0000
2023/10/04	R248	02/11/2023		Bond Future	13.0578	70.1443	13.1445	69.6926	0.663	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.48 Call	Bond Future	0.9500	0.0010	0.4200	0.0004	55.789	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.48 Put	Bond Future	9267.4200	9.2674	9718.5500	9.7186	4.868	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.49 Call	Bond Future	1.0200	0.0010	0.4600	0.0005	54.902	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.49 Put	Bond Future	9201.8900	9.2019	9652.9900	9.6530	4.902	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.47 Call	Bond Future	0.8800	0.0009	0.3900	0.0004	55.682	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.47 Put	Bond Future	9333.0400	9.3330	9784.2100	9.7842	4.834	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.80 Put	Bond Future	7222.1400	7.2221	7670.0400	7.6700	6.202	0.0000	0.0000
2023/10/04	R248	02/11/2023	11.80 Call	Bond Future	7.8500	0.0079	4.0900	0.0041	47.898	0.0000	0.0000
2023/10/04	R248	02/11/2023	12.50 Put	Bond Future	3280.1900	3.2802	3658.4300	3.6584	11.531	0.0000	0.0000
2023/10/04	R248	02/11/2023	12.50 Call	Bond Future	238.2500	0.2383	164.8300	0.1648	30.816	0.0000	0.0000
2023/10/04	R248	02/11/2023	13.60 Call	Bond Future	3104.4300	3.1044	2732.0300	2.7320	11.996	0.0000	0.0000
2023/10/04	R248	02/11/2023	13.60 Put	Bond Future	363.6400	0.3636	442.9000	0.4429	21.796	0.0000	0.0000
2023/10/04	R248	01/02/2024		Bond Future	13.1950	71.6978	13.2854	71.2359	0.684	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.15 Call	Bond Future	598.8500	0.5989	510.2700	0.5103	14.792	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.15 Put	Bond Future	6385.0700	6.3851	6758.3600	6.7584	5.846	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.16 Call	Bond Future	608.8400	0.6088	519.0900	0.5191	14.741	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.16 Put	Bond Future	6335.5700	6.3356	6707.6900	6.7077	5.874	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.14 Call	Bond Future	588.9900	0.5890	501.5600	0.5016	14.844	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.14 Put	Bond Future	6434.7800	6.4348	6809.2200	6.8092	5.819	0.0000	0.0000
2023/10/04	R248	01/02/2024	11.50 Put	Bond Future	10014.7100	10.0147	10444.7400	10.4447	4.294	0.0000	0.0000
2023/10/04	R248	01/02/2024	11.50 Call	Bond Future	172.8000	0.1728	140.9600	0.1410	18.426	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.30 Put	Bond Future	5672.8200	5.6728	6027.2100	6.0272	6.247	0.0000	0.0000
2023/10/04	R248	01/02/2024	12.30 Call	Bond Future	770.1000	0.7701	662.6200	0.6626	13.957	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.37 Call	Bond Future	3127.0600	3.1271	2858.4300	2.8584	8.590	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.37 Put	Bond Future	2237.3900	2.2374	2430.6300	2.4306	8.637	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.10 Call	Bond Future	2366.7400	2.3667	2137.2300	2.1372	9.697	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.10 Put	Bond Future	2858.9900	2.8590	3091.3500	3.0914	8.127	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.90 Call	Bond Future	4835.9800	4.8360	4503.7300	4.5037	6.870	0.0000	0.0000
2023/10/04	R248	01/02/2024	13.90 Put	Bond Future	1375.9700	1.3760	1505.5900	1.5056	9.420	0.0000	0.0000
2023/10/04	R248	02/05/2024		Bond Future	13.3222	68.8699	13.4161	68.3976	0.705	0.0000	0.0000
2023/10/04	R248	02/05/2024	11.47 Call	Bond Future	437.7900	0.4378	381.5200	0.3815	12.853	0.0000	0.0000
2023/10/04	R248	02/05/2024	11.47 Put	Bond Future	11122.5900	11.1226	11538.6300	11.5386	3.740	0.0000	0.0000
2023/10/04	R248	02/05/2024	11.48 Call	Bond Future	444.1400	0.4441	387.2000	0.3872	12.820	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	
2023/10/04	R248	02/05/2024	11.48 Put	Bond Future	11063.3800	11.0634	11478.7500	11.4788	3.754	0.0000	0.0000
2023/10/04	R248	02/05/2024	11.46 Call	Bond Future	431.5000	0.4315	375.9100	0.3759	12.883	0.0000	0.0000
2023/10/04	R248	02/05/2024	11.46 Put	Bond Future	11181.9600	11.1820	11598.6800	11.5987	3.727	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.31 Call	Bond Future	1600.5800	1.6006	1460.1400	1.4601	8.774	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.31 Put	Bond Future	7757.8100	7.7578	8099.9400	8.0999	4.410	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.32 Call	Bond Future	1614.6400	1.6146	1473.2700	1.4733	8.756	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.32 Put	Bond Future	7713.7700	7.7138	8054.9700	8.0550	4.423	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.30 Call	Bond Future	1586.6100	1.5866	1447.0900	1.4471	8.794	0.0000	0.0000
2023/10/04	R248	01/08/2024	12.30 Put	Bond Future	7802.0200	7.8020	8145.0700	8.1451	4.397	0.0000	0.0000
2023/10/04	R248	01/08/2024		Bond Future	13.4551	70.4234	13.5528	69.9408	0.727	0.0000	0.0000
2023/10/04	R248	07/11/2024		Bond Future	13.6199	67.6343	13.7220	67.1412	0.750	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.79 Call	Bond Future	2514.8400	2.5148	2329.0000	2.3290	7.390	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.79 Put	Bond Future	6783.4800	6.7835	7090.8100	7.0908	4.531	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.80 Call	Bond Future	2534.0900	2.5341	2347.2900	2.3473	7.371	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.80 Put	Bond Future	6748.3800	6.7484	7054.7500	7.0548	4.540	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.78 Call	Bond Future	2495.4000	2.4954	2310.5200	2.3105	7.409	0.0000	0.0000
2023/10/04	R248	07/11/2024	12.78 Put	Bond Future	6818.4700	6.8185	7126.7600	7.1268	4.521	0.0000	0.0000
2023/10/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

