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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2023 TO 18/10/2023

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
2023/10/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	2025	02/11/2023		Bond Future	172.8373	172.8373	172.8852	0.028	0.0000	0.0000
2023/10/18	2025	01/02/2024		Bond Future	174.8976	174.8976	174.9413	0.025	0.0000	0.0000
2023/10/18	2025	02/05/2024		Bond Future	178.8568	178.8568	178.9019	0.025	0.0000	0.0000
2023/10/18	2025	01/08/2024		Bond Future	181.1304	181.1304	181.1729	0.023	0.0000	0.0000
2023/10/18	2025	07/11/2024		Bond Future	185.5309	185.5309	185.5761	0.024	0.0000	0.0000
2023/10/18	2029	02/11/2023		Bond Future	124.5656	124.5656	124.5995	0.027	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	
2023/10/18	2029	01/02/2024		Bond Future	127.3425	127.3425	127.3766	127.3766	0.027	0.0000	0.0000
2023/10/18	2029	02/05/2024		Bond Future	128.8600	128.8600	128.8922	128.8922	0.025	0.0000	0.0000
2023/10/18	2029	01/08/2024		Bond Future	131.8212	131.8212	131.8545	131.8545	0.025	0.0000	0.0000
2023/10/18	2029	07/11/2024		Bond Future	133.6237	133.6237	133.6557	133.6557	0.024	0.0000	0.0000
2023/10/18	2030	02/11/2023		Bond Future	10.7695	89.7866	10.8167	89.5934	0.438	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.81 Call	Bond Future	691.7300	0.6917	571.7800	0.5718	17.341	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.81 Put	Bond Future	525.8400	0.5258	599.0800	0.5991	13.928	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.82 Call	Bond Future	716.2800	0.7163	594.2000	0.5942	17.044	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.82 Put	Bond Future	509.4700	0.5095	580.5800	0.5806	13.958	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.80 Call	Bond Future	667.6000	0.6676	549.8000	0.5498	17.645	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.80 Put	Bond Future	542.6500	0.5427	618.0400	0.6180	13.893	0.0000	0.0000
2023/10/18	2030	02/11/2023	9.57 Put	Bond Future	5099.5400	5.0995	5292.7300	5.2927	3.788	0.0000	0.0000
2023/10/18	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.07 Put	Bond Future	2930.7100	2.9307	3123.4100	3.1234	6.575	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.07 Call	Bond Future	0.7600	0.0008	0.2700	0.0003	64.474	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.57 Call	Bond Future	3241.2200	3.2412	3050.9400	3.0509	5.871	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.57 Put	Bond Future	32.7200	0.0327	35.6300	0.0356	8.894	0.0000	0.0000
2023/10/18	2030	02/11/2023	9.89 Put	Bond Future	3703.6600	3.7037	3896.8300	3.8968	5.216	0.0000	0.0000
2023/10/18	2030	02/11/2023	9.89 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.39 Put	Bond Future	1639.1700	1.6392	1808.3200	1.8083	10.319	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.39 Call	Bond Future	64.5200	0.0645	40.4800	0.0405	37.260	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.43 Call	Bond Future	2715.3300	2.7153	2528.2600	2.5283	6.889	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.43 Put	Bond Future	57.1900	0.0572	63.3100	0.0633	10.701	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.62 Put	Bond Future	923.4000	0.9234	1041.7800	1.0418	12.820	0.0000	0.0000
2023/10/18	2030	02/11/2023	10.62 Call	Bond Future	307.2300	0.3072	232.4200	0.2324	24.350	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.12 Put	Bond Future	183.7800	0.1838	208.5700	0.2086	13.489	0.0000	0.0000
2023/10/18	2030	02/11/2023	11.12 Call	Bond Future	1607.1100	1.6071	1438.7100	1.4387	10.478	0.0000	0.0000
2023/10/18	2030	02/11/2023	12.27 Call	Bond Future	5895.5900	5.8956	5702.3400	5.7023	3.278	0.0000	0.0000
2023/10/18	2030	02/11/2023	12.27 Put	Bond Future	1.6600	0.0017	1.6000	0.0016	3.614	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.89 Put	Bond Future	4472.5800	4.4726	4626.4200	4.6264	3.440	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.89 Call	Bond Future	488.6800	0.4887	444.7200	0.4447	8.996	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.39 Put	Bond Future	2875.2000	2.8752	2999.9100	2.9999	4.337	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.39 Call	Bond Future	961.8100	0.9618	888.7200	0.8887	7.599	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.86 Call	Bond Future	4363.7800	4.3638	4199.3300	4.1993	3.769	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.86 Put	Bond Future	519.7600	0.5198	553.1100	0.5531	6.416	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.16 Put	Bond Future	3561.0900	3.5611	3700.6000	3.7006	3.918	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.16 Call	Bond Future	702.5900	0.7026	644.3000	0.6443	8.296	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.00 Call	Bond Future	2029.8200	2.0298	1912.9800	1.9130	5.756	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	
2023/10/18	2030	01/02/2024	11.00 Put	Bond Future	1495.7200	1.4957	1576.6800	1.5767	5.413	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.75 Call	Bond Future	4026.8800	4.0269	3866.9000	3.8669	3.973	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.75 Put	Bond Future	597.3000	0.5973	635.1200	0.6351	6.332	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.57 Put	Bond Future	5650.8600	5.6509	5818.1800	5.8182	2.961	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.57 Call	Bond Future	310.4500	0.3105	279.9700	0.2800	9.818	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.07 Put	Bond Future	3855.5400	3.8555	4000.1300	4.0001	3.750	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.07 Call	Bond Future	623.8300	0.6238	570.6200	0.5706	8.530	0.0000	0.0000
2023/10/18	2030	01/02/2024	12.10 Call	Bond Future	5121.0400	5.1210	4948.3000	4.9483	3.373	0.0000	0.0000
2023/10/18	2030	01/02/2024	12.10 Put	Bond Future	381.6400	0.3816	406.7000	0.4067	6.566	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.31 Call	Bond Future	2780.5500	2.7806	2643.3700	2.6434	4.934	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.31 Put	Bond Future	1034.7400	1.0347	1095.3600	1.0954	5.858	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.93 Put	Bond Future	4332.3800	4.3324	4484.2700	4.4843	3.506	0.0000	0.0000
2023/10/18	2030	01/02/2024	9.93 Call	Bond Future	516.3000	0.5163	470.3900	0.4704	8.892	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.36 Call	Bond Future	2913.0500	2.9131	2772.9000	2.7729	4.811	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.36 Put	Bond Future	973.7900	0.9738	1031.4400	1.0314	5.920	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.37 Call	Bond Future	2939.7600	2.9398	2799.0200	2.7990	4.787	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.37 Put	Bond Future	961.8700	0.9619	1018.9300	1.0189	5.932	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.35 Call	Bond Future	2886.2900	2.8863	2746.7200	2.7467	4.836	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.35 Put	Bond Future	985.6700	0.9857	1043.9000	1.0439	5.908	0.0000	0.0000
2023/10/18	2030	01/02/2024		Bond Future	10.8651	87.7602	10.9149	87.5624	0.459	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.85 Call	Bond Future	4332.8100	4.3328	4168.7400	4.1687	3.787	0.0000	0.0000
2023/10/18	2030	01/02/2024	11.85 Put	Bond Future	526.3600	0.5264	560.0900	0.5601	6.408	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.00 Put	Bond Future	4091.2000	4.0912	4239.5300	4.2395	3.626	0.0000	0.0000
2023/10/18	2030	01/02/2024	10.00 Call	Bond Future	567.8900	0.5679	518.4200	0.5184	8.711	0.0000	0.0000
2023/10/18	2030	02/05/2024		Bond Future	10.9653	89.7259	11.0180	89.5238	0.480	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.66 Put	Bond Future	5854.3000	5.8543	6012.1400	6.0121	2.696	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.66 Call	Bond Future	650.9900	0.6510	606.7200	0.6067	6.800	0.0000	0.0000
2023/10/18	2030	02/05/2024	10.16 Put	Bond Future	4231.4500	4.2315	4368.5500	4.3686	3.240	0.0000	0.0000
2023/10/18	2030	02/05/2024	10.16 Call	Bond Future	1065.5200	1.0655	1000.5100	1.0005	6.101	0.0000	0.0000
2023/10/18	2030	02/05/2024	11.94 Call	Bond Future	4691.3800	4.6914	4538.4900	4.5385	3.259	0.0000	0.0000
2023/10/18	2030	02/05/2024	11.94 Put	Bond Future	1041.5500	1.0416	1090.7700	1.0908	4.726	0.0000	0.0000
2023/10/18	2030	02/05/2024	10.62 Put	Bond Future	3023.8400	3.0238	3136.8600	3.1369	3.738	0.0000	0.0000
2023/10/18	2030	02/05/2024	10.62 Call	Bond Future	1683.4300	1.6834	1594.3400	1.5943	5.292	0.0000	0.0000
2023/10/18	2030	02/05/2024	11.12 Put	Bond Future	2037.5600	2.0376	2123.3600	2.1234	4.211	0.0000	0.0000
2023/10/18	2030	02/05/2024	11.12 Call	Bond Future	2629.8500	2.6299	2513.5400	2.5135	4.423	0.0000	0.0000
2023/10/18	2030	02/05/2024	13.15 Call	Bond Future	8307.2400	8.3072	8124.6100	8.1246	2.198	0.0000	0.0000
2023/10/18	2030	02/05/2024	13.15 Put	Bond Future	387.3100	0.3873	406.7900	0.4068	5.030	0.0000	0.0000
2023/10/18	2030	02/05/2024	12.38 Call	Bond Future	5960.4900	5.9605	5793.8200	5.7938	2.796	0.0000	0.0000
2023/10/18	2030	02/05/2024	12.38 Put	Bond Future	725.4200	0.7254	760.8600	0.7609	4.885	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	
2023/10/18	2030	02/05/2024	10.82 Put	Bond Future	2586.8100	2.5868	2688.8200	2.6888	3.943	0.0000	0.0000
2023/10/18	2030	02/05/2024	10.82 Call	Bond Future	2025.8400	2.0258	1925.7400	1.9257	4.941	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.82 Call	Bond Future	765.4100	0.7654	715.0700	0.7151	6.577	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.82 Put	Bond Future	5310.6400	5.3106	5462.4100	5.4624	2.858	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.83 Call	Bond Future	773.1700	0.7732	722.4300	0.7224	6.563	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.83 Put	Bond Future	5277.4600	5.2775	5428.8300	5.4288	2.868	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.81 Call	Bond Future	757.9200	0.7579	707.9700	0.7080	6.590	0.0000	0.0000
2023/10/18	2030	02/05/2024	9.81 Put	Bond Future	5344.1100	5.3441	5496.2700	5.4963	2.847	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.38 Call	Bond Future	1511.4700	1.5115	1434.4500	1.4345	5.096	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.38 Put	Bond Future	4112.2800	4.1123	4241.7500	4.2418	3.148	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.39 Call	Bond Future	1525.1600	1.5252	1447.6700	1.4477	5.081	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.39 Put	Bond Future	4087.4900	4.0875	4216.4900	4.2165	3.156	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.37 Call	Bond Future	1497.5600	1.4976	1421.0200	1.4210	5.111	0.0000	0.0000
2023/10/18	2030	01/08/2024	10.37 Put	Bond Future	4136.8600	4.1369	4266.8100	4.2668	3.141	0.0000	0.0000
2023/10/18	2030	01/08/2024		Bond Future	11.0681	87.7614	11.1239	87.5549	0.503	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.75 Call	Bond Future	2082.4800	2.0825	1990.6100	1.9906	4.412	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.75 Put	Bond Future	3680.3300	3.6803	3799.1000	3.7991	3.227	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.76 Call	Bond Future	2098.3900	2.0984	2006.0700	2.0061	4.400	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.76 Put	Bond Future	3659.7600	3.6598	3778.0800	3.7781	3.233	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.74 Call	Bond Future	2066.6400	2.0666	1975.2000	1.9752	4.425	0.0000	0.0000
2023/10/18	2030	07/11/2024	10.74 Put	Bond Future	3701.0000	3.7010	3820.2000	3.8202	3.221	0.0000	0.0000
2023/10/18	2030	07/11/2024		Bond Future	11.1927	89.8695	11.2518	89.6589	0.528	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.85 Put	Bond Future	4017.0200	4.0170	4253.2800	4.2533	5.881	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.85 Call	Bond Future	0.0800	0.0001	0.0200	0.0000	75.000	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.78 Call	Bond Future	903.8100	0.9038	747.9100	0.7479	17.249	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.78 Put	Bond Future	509.4100	0.5094	589.8300	0.5898	15.787	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.28 Call	Bond Future	48.1400	0.0481	27.5600	0.0276	42.750	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.28 Put	Bond Future	1987.5000	1.9875	2203.2400	2.2032	10.855	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.71 Put	Bond Future	4707.8800	4.7079	4944.1900	4.9442	5.019	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.71 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.50 Call	Bond Future	266.4100	0.2664	190.9400	0.1909	28.329	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.50 Put	Bond Future	1168.2500	1.1683	1329.1000	1.3291	13.768	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.00 Call	Bond Future	0.6800	0.0007	0.2100	0.0002	69.118	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.00 Put	Bond Future	3285.3100	3.2853	3521.1600	3.5212	7.179	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.58 Put	Bond Future	5355.9500	5.3560	5592.2700	5.5923	4.412	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.60 Call	Bond Future	447.1800	0.4472	341.4100	0.3414	23.653	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.60 Put	Bond Future	882.9900	0.8830	1013.5400	1.0135	14.785	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	
2023/10/18	2032	02/11/2023	10.35 Put	Bond Future	6518.1100	6.5181	6754.4300	6.7544	3.626	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.90 Put	Bond Future	342.7800	0.3428	397.3000	0.3973	15.905	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.90 Call	Bond Future	1284.5300	1.2845	1102.7300	1.1027	14.153	0.0000	0.0000
2023/10/18	2032	02/11/2023		Bond Future	11.6942	82.7275	11.7455	82.4912	0.439	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.23 Call	Bond Future	28.0300	0.0280	14.9200	0.0149	46.771	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.23 Put	Bond Future	2205.5700	2.2056	2428.7800	2.4288	10.120	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.24 Call	Bond Future	31.4100	0.0314	16.9700	0.0170	45.973	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.24 Put	Bond Future	2161.2400	2.1612	2383.1200	2.3831	10.266	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.22 Call	Bond Future	24.9300	0.0249	13.0500	0.0131	47.653	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.22 Put	Bond Future	2250.2100	2.2502	2474.6500	2.4747	9.974	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.59 Put	Bond Future	5305.8700	5.3059	5542.1900	5.5422	4.454	0.0000	0.0000
2023/10/18	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.09 Put	Bond Future	2853.0600	2.8531	3087.0600	3.0871	8.202	0.0000	0.0000
2023/10/18	2032	02/11/2023	11.09 Call	Bond Future	3.9000	0.0039	1.5800	0.0016	59.487	0.0000	0.0000
2023/10/18	2032	02/11/2023	12.26 Call	Bond Future	2650.0200	2.6500	2426.8600	2.4269	8.421	0.0000	0.0000
2023/10/18	2032	02/11/2023	12.26 Put	Bond Future	95.0100	0.0950	108.1700	0.1082	13.851	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.59 Put	Bond Future	6116.3700	6.1164	6320.9000	6.3209	3.344	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.59 Call	Bond Future	346.3500	0.3464	309.0200	0.3090	10.778	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.09 Put	Bond Future	4117.1700	4.1172	4290.1700	4.2902	4.202	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.09 Call	Bond Future	764.1000	0.7641	695.2400	0.6952	9.012	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.73 Call	Bond Future	4744.5000	4.7445	4550.4100	4.5504	4.091	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.73 Put	Bond Future	757.4500	0.7575	805.2200	0.8052	6.307	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.78 Put	Bond Future	5312.2700	5.3123	5506.4300	5.5064	3.655	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.78 Call	Bond Future	471.0800	0.4711	423.3800	0.4234	10.126	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.75 Call	Bond Future	1906.7900	1.9068	1781.1900	1.7812	6.587	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.75 Put	Bond Future	2201.0200	2.2010	2317.2800	2.3173	5.282	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.50 Call	Bond Future	3990.6600	3.9907	3809.0400	3.8090	4.551	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.50 Put	Bond Future	981.4800	0.9815	1041.7200	1.0417	6.138	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.01 Put	Bond Future	8809.2400	8.8092	9035.3700	9.0354	2.567	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.01 Call	Bond Future	122.7100	0.1227	106.9800	0.1070	12.819	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.76 Put	Bond Future	5394.7300	5.3947	5590.0600	5.5901	3.621	0.0000	0.0000
2023/10/18	2032	01/02/2024	10.76 Call	Bond Future	456.3800	0.4564	409.8500	0.4099	10.195	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.62 Call	Bond Future	4379.2500	4.3793	4190.8400	4.1908	4.302	0.0000	0.0000
2023/10/18	2032	01/02/2024	12.62 Put	Bond Future	857.8600	0.8579	911.3100	0.9113	6.231	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.84 Call	Bond Future	2118.3700	2.1184	1985.0300	1.9850	6.294	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.84 Put	Bond Future	2006.7000	2.0067	2115.2200	2.1152	5.408	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.85 Call	Bond Future	2142.5800	2.1426	2008.3900	2.0084	6.263	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.85 Put	Bond Future	1985.9700	1.9860	2093.6400	2.0936	5.422	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	
2023/10/18	2032	01/02/2024	11.83 Call	Bond Future	2094.3000	2.0943	1961.8100	1.9618	6.326	0.0000	0.0000
2023/10/18	2032	01/02/2024	11.83 Put	Bond Future	2027.6000	2.0276	2136.9700	2.1370	5.394	0.0000	0.0000
2023/10/18	2032	01/02/2024		Bond Future	11.8152	84.5512	11.8690	84.3094	0.455	0.0000	0.0000
2023/10/18	2032	02/05/2024		Bond Future	11.9383	82.2827	11.9946	82.0355	0.472	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.36 Put	Bond Future	7904.3900	7.9044	8108.4200	8.1084	2.581	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.36 Call	Bond Future	565.3400	0.5653	522.2300	0.5222	7.625	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.86 Put	Bond Future	5896.8000	5.8968	6077.9400	6.0779	3.072	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.86 Call	Bond Future	972.2800	0.9723	906.2800	0.9063	6.788	0.0000	0.0000
2023/10/18	2032	02/05/2024	12.90 Call	Bond Future	5402.5600	5.4026	5217.7600	5.2178	3.421	0.0000	0.0000
2023/10/18	2032	02/05/2024	12.90 Put	Bond Future	1315.0400	1.3150	1377.3800	1.3774	4.741	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.59 Put	Bond Future	6948.3200	6.9483	7142.5900	7.1426	2.796	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.59 Call	Bond Future	730.6400	0.7306	677.7700	0.6778	7.236	0.0000	0.0000
2023/10/18	2032	02/05/2024	11.09 Put	Bond Future	5066.7600	5.0668	5235.3600	5.2354	3.328	0.0000	0.0000
2023/10/18	2032	02/05/2024	11.09 Call	Bond Future	1224.4300	1.2244	1145.8900	1.1459	6.414	0.0000	0.0000
2023/10/18	2032	02/05/2024	13.18 Call	Bond Future	6287.0300	6.2870	6091.2300	6.0912	3.114	0.0000	0.0000
2023/10/18	2032	02/05/2024	13.18 Put	Bond Future	1060.2200	1.0602	1111.5600	1.1116	4.842	0.0000	0.0000
2023/10/18	2032	02/05/2024	13.35 Call	Bond Future	6837.8700	6.8379	6636.2500	6.6363	2.949	0.0000	0.0000
2023/10/18	2032	02/05/2024	13.35 Put	Bond Future	930.1200	0.9301	975.6400	0.9756	4.894	0.0000	0.0000
2023/10/18	2032	02/05/2024	11.35 Put	Bond Future	4225.8200	4.2258	4378.6000	4.3786	3.615	0.0000	0.0000
2023/10/18	2032	02/05/2024	11.35 Call	Bond Future	1585.7500	1.5858	1491.3900	1.4914	5.950	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.65 Put	Bond Future	6707.7800	6.7078	6899.2800	6.8993	2.855	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.65 Call	Bond Future	779.6200	0.7796	723.9800	0.7240	7.137	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.55 Call	Bond Future	699.3400	0.6993	648.2600	0.6483	7.304	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.55 Put	Bond Future	7110.7200	7.1107	7306.7800	7.3068	2.757	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.56 Call	Bond Future	707.0200	0.7070	655.5000	0.6555	7.287	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.56 Put	Bond Future	7069.9300	7.0699	7265.5500	7.2656	2.767	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.54 Call	Bond Future	691.7300	0.6917	641.0900	0.6411	7.321	0.0000	0.0000
2023/10/18	2032	02/05/2024	10.54 Put	Bond Future	7151.6300	7.1516	7348.1300	7.3481	2.748	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.14 Call	Bond Future	1473.2300	1.4732	1390.5200	1.3905	5.614	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.14 Put	Bond Future	5557.2900	5.5573	5727.1400	5.7271	3.056	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.15 Call	Bond Future	1485.7100	1.4857	1402.4900	1.4025	5.601	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.15 Put	Bond Future	5524.0900	5.5241	5693.4300	5.6934	3.065	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.13 Call	Bond Future	1460.8200	1.4608	1378.6300	1.3786	5.626	0.0000	0.0000
2023/10/18	2032	01/08/2024	11.13 Put	Bond Future	5590.5900	5.5906	5760.9600	5.7610	3.047	0.0000	0.0000
2023/10/18	2032	01/08/2024		Bond Future	12.0625	84.1546	12.1215	83.9021	0.489	0.0000	0.0000
2023/10/18	2032	07/11/2024		Bond Future	12.2180	82.0084	12.2800	81.7505	0.508	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.48 Call	Bond Future	1943.5000	1.9435	1845.9300	1.8459	5.020	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.48 Put	Bond Future	5095.4600	5.0955	5255.7900	5.2558	3.147	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.49 Call	Bond Future	1957.7800	1.9578	1859.7100	1.8597	5.009	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	
2023/10/18	2032	07/11/2024	11.49 Put	Bond Future	5065.9900	5.0660	5225.8200	5.2258	3.155	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.47 Call	Bond Future	1929.6000	1.9296	1832.5400	1.8325	5.030	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.47 Put	Bond Future	5125.3500	5.1254	5286.1900	5.2862	3.138	0.0000	0.0000
2023/10/18	2032	07/11/2024	13.36 Call	Bond Future	6354.0100	6.3540	6167.1200	6.1671	2.941	0.0000	0.0000
2023/10/18	2032	07/11/2024	13.36 Put	Bond Future	1771.0200	1.7710	1842.0300	1.8420	4.010	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.64 Put	Bond Future	4664.5000	4.6645	4816.2500	4.8163	3.253	0.0000	0.0000
2023/10/18	2032	07/11/2024	11.64 Call	Bond Future	2209.1600	2.2092	2103.0100	2.1030	4.805	0.0000	0.0000
2023/10/18	2033	02/11/2023		Bond Future	116.8788	116.8788	116.7045	116.7045	0.149	0.0000	0.0000
2023/10/18	2033	01/02/2024		Bond Future	119.4842	119.4842	119.3056	119.3056	0.149	0.0000	0.0000
2023/10/18	2033	02/05/2024		Bond Future	120.7285	120.7285	120.5426	120.5426	0.154	0.0000	0.0000
2023/10/18	2033	01/08/2024		Bond Future	123.5029	123.5029	123.3131	123.3131	0.154	0.0000	0.0000
2023/10/18	2033	07/11/2024		Bond Future	125.0053	125.0053	124.8084	124.8084	0.157	0.0000	0.0000
2023/10/18	2037	02/11/2023		Bond Future	12.7068	75.6344	12.7778	75.2776	0.559	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.56 Call	Bond Future	0.6900	0.0007	0.2300	0.0002	66.667	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.56 Put	Bond Future	6136.8000	6.1368	6493.1100	6.4931	5.806	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.57 Call	Bond Future	0.7600	0.0008	0.2500	0.0003	67.105	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.57 Put	Bond Future	6080.1600	6.0802	6436.4200	6.4364	5.859	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.55 Call	Bond Future	0.6200	0.0006	0.2100	0.0002	66.129	0.0000	0.0000
2023/10/18	2037	02/11/2023	11.55 Put	Bond Future	6193.5000	6.1935	6549.8600	6.5499	5.754	0.0000	0.0000
2023/10/18	2037	02/11/2023	13.89 Call	Bond Future	5630.8500	5.6309	5275.5800	5.2756	6.309	0.0000	0.0000
2023/10/18	2037	02/11/2023	13.89 Put	Bond Future	7.9000	0.0079	9.4000	0.0094	18.987	0.0000	0.0000
2023/10/18	2037	02/11/2023	12.52 Put	Bond Future	1405.9200	1.4059	1632.8000	1.6328	16.137	0.0000	0.0000
2023/10/18	2037	02/11/2023	12.52 Call	Bond Future	455.2300	0.4552	325.3400	0.3253	28.533	0.0000	0.0000
2023/10/18	2037	02/11/2023	12.02 Put	Bond Future	3619.9400	3.6199	3960.9700	3.9610	9.421	0.0000	0.0000
2023/10/18	2037	02/11/2023	12.02 Call	Bond Future	32.5500	0.0326	16.8100	0.0168	48.356	0.0000	0.0000
2023/10/18	2037	01/02/2024	13.93 Call	Bond Future	5836.2600	5.8363	5536.5400	5.5365	5.135	0.0000	0.0000
2023/10/18	2037	01/02/2024	13.93 Put	Bond Future	730.3200	0.7303	795.5600	0.7956	8.933	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.93 Call	Bond Future	2531.0200	2.5310	2325.6200	2.3256	8.115	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.93 Put	Bond Future	2094.7200	2.0947	2254.2800	2.2543	7.617	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.09 Put	Bond Future	4640.7500	4.6408	4910.1300	4.9101	5.805	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.09 Call	Bond Future	776.2300	0.7762	680.6500	0.6807	12.313	0.0000	0.0000
2023/10/18	2037	01/02/2024		Bond Future	12.8415	73.0456	12.9155	72.6806	0.576	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.32 Call	Bond Future	1135.3300	1.1353	1010.4500	1.0105	10.999	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.32 Put	Bond Future	3785.7100	3.7857	4025.7900	4.0258	6.342	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.33 Call	Bond Future	1152.9500	1.1530	1026.7600	1.0268	10.945	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.33 Put	Bond Future	3751.1800	3.7512	3989.9500	3.9900	6.365	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.31 Call	Bond Future	1117.8700	1.1179	994.3100	0.9943	11.053	0.0000	0.0000
2023/10/18	2037	01/02/2024	12.31 Put	Bond Future	3820.4500	3.8205	4061.8500	4.0619	6.319	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	
2023/10/18	2037	02/05/2024		Bond Future	12.9788	74.6817	13.0558	74.3087	0.593	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.44 Call	Bond Future	566.4700	0.5665	506.4100	0.5064	10.603	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.44 Put	Bond Future	8654.3500	8.6544	8967.2800	8.9673	3.616	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.45 Call	Bond Future	574.1100	0.5741	513.4000	0.5134	10.575	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.45 Put	Bond Future	8605.2900	8.6053	8917.5700	8.9176	3.629	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.43 Call	Bond Future	558.9200	0.5589	499.5000	0.4995	10.631	0.0000	0.0000
2023/10/18	2037	02/05/2024	11.43 Put	Bond Future	8703.5500	8.7036	9017.1200	9.0171	3.603	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.10 Call	Bond Future	1590.2300	1.5902	1471.6700	1.4717	7.456	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.10 Put	Bond Future	6712.4900	6.7125	6975.2200	6.9752	3.914	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.11 Call	Bond Future	1603.9900	1.6040	1484.6700	1.4847	7.439	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.11 Put	Bond Future	6673.5300	6.6735	6935.5000	6.9355	3.926	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.09 Call	Bond Future	1576.5500	1.5766	1458.7500	1.4588	7.472	0.0000	0.0000
2023/10/18	2037	01/08/2024	12.09 Put	Bond Future	6751.5800	6.7516	7015.0700	7.0151	3.903	0.0000	0.0000
2023/10/18	2037	01/08/2024		Bond Future	13.1207	72.1244	13.2010	71.7432	0.611	0.0000	0.0000
2023/10/18	2037	01/08/2024	13.82 Call	Bond Future	5631.3100	5.6313	5377.0700	5.3771	4.515	0.0000	0.0000
2023/10/18	2037	01/08/2024	13.82 Put	Bond Future	2405.3400	2.4053	2532.3900	2.5324	5.282	0.0000	0.0000
2023/10/18	2037	01/08/2024	13.17 Call	Bond Future	3788.4000	3.7884	3580.9900	3.5810	5.475	0.0000	0.0000
2023/10/18	2037	01/08/2024	13.17 Put	Bond Future	3553.8700	3.5539	3727.7500	3.7278	4.893	0.0000	0.0000
2023/10/18	2037	07/11/2024		Bond Future	13.2801	73.8558	13.3638	73.4660	0.630	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.58 Call	Bond Future	2441.7800	2.4418	2288.4000	2.2884	6.281	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.58 Put	Bond Future	5829.2200	5.8292	6065.6400	6.0656	4.056	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.59 Call	Bond Future	2460.6200	2.4606	2306.4500	2.3065	6.265	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.59 Put	Bond Future	5798.0500	5.7981	6033.6800	6.0337	4.064	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.57 Call	Bond Future	2423.0400	2.4230	2270.4400	2.2704	6.298	0.0000	0.0000
2023/10/18	2037	07/11/2024	12.57 Put	Bond Future	5860.5300	5.8605	6097.7300	6.0977	4.047	0.0000	0.0000
2023/10/18	2038	02/11/2023		Bond Future	125.6315	125.6315	127.1498	127.1498	1.209	0.0000	0.0000
2023/10/18	2038	01/02/2024		Bond Future	126.4153	126.4153	127.9618	127.9618	1.223	0.0000	0.0000
2023/10/18	2038	02/05/2024		Bond Future	129.2770	129.2770	130.8589	130.8589	1.224	0.0000	0.0000
2023/10/18	2038	01/08/2024		Bond Future	130.1816	130.1816	131.7955	131.7955	1.240	0.0000	0.0000
2023/10/18	2038	07/11/2024		Bond Future	133.3433	133.3433	134.9977	134.9977	1.241	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.50 Put	Bond Future	8259.7900	8.2598	8712.1900	8.7122	5.477	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.50 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.10 Put	Bond Future	4653.7900	4.6538	5099.6600	5.0997	9.581	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.10 Call	Bond Future	10.8900	0.0109	4.3400	0.0043	60.147	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.97 Call	Bond Future	997.3700	0.9974	744.1300	0.7441	25.391	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.97 Put	Bond Future	824.0800	0.8241	1023.2600	1.0233	24.170	0.0000	0.0000
2023/10/18	2040	02/11/2023	13.10 Call	Bond Future	1408.0400	1.4080	1102.0900	1.1021	21.729	0.0000	0.0000
2023/10/18	2040	02/11/2023	13.10 Put	Bond Future	555.5200	0.5555	701.9900	0.7020	26.366	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	
2023/10/18	2040	02/11/2023	13.90 Call	Bond Future	4843.8200	4.8438	4399.0700	4.3991	9.182	0.0000	0.0000
2023/10/18	2040	02/11/2023	13.90 Put	Bond Future	24.4900	0.0245	32.1600	0.0322	31.319	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.59 Call	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.59 Put	Bond Future	7700.9500	7.7010	8153.3000	8.1533	5.874	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.60 Call	Bond Future	0.1000	0.0001	0.0200	0.0000	80.000	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.60 Put	Bond Future	7639.2300	7.6392	8091.5700	8.0916	5.921	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.58 Call	Bond Future	0.0800	0.0001	0.0200	0.0000	75.000	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.58 Put	Bond Future	7762.7500	7.7628	8215.1100	8.2151	5.827	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.80 Put	Bond Future	6420.3100	6.4203	6872.1800	6.8722	7.038	0.0000	0.0000
2023/10/18	2040	02/11/2023	11.80 Call	Bond Future	0.7700	0.0008	0.2200	0.0002	71.429	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.60 Put	Bond Future	2068.9800	2.0690	2423.7600	2.4238	17.148	0.0000	0.0000
2023/10/18	2040	02/11/2023	12.60 Call	Bond Future	252.8600	0.2529	155.2200	0.1552	38.614	0.0000	0.0000
2023/10/18	2040	02/11/2023	13.64 Call	Bond Future	3644.7500	3.6448	3216.2000	3.2162	11.758	0.0000	0.0000
2023/10/18	2040	02/11/2023	13.64 Put	Bond Future	75.6300	0.0756	99.5000	0.0995	31.562	0.0000	0.0000
2023/10/18	2040	02/11/2023		Bond Future	12.9371	75.9314	13.0232	75.4790	0.665	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.34 Call	Bond Future	841.2000	0.8412	719.9200	0.7199	14.417	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.34 Put	Bond Future	4812.3800	4.8124	5153.7700	5.1538	7.094	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.35 Call	Bond Future	856.0100	0.8560	733.1700	0.7332	14.350	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.35 Put	Bond Future	4770.8200	4.7708	5110.6500	5.1107	7.123	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.33 Call	Bond Future	826.4400	0.8264	706.7000	0.7067	14.489	0.0000	0.0000
2023/10/18	2040	01/02/2024	12.33 Put	Bond Future	4854.0500	4.8541	5196.9800	5.1970	7.065	0.0000	0.0000
2023/10/18	2040	01/02/2024		Bond Future	13.0740	73.0988	13.1637	72.6362	0.686	0.0000	0.0000
2023/10/18	2040	02/05/2024		Bond Future	13.2131	74.7361	13.3063	74.2632	0.706	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.61 Call	Bond Future	541.6800	0.5417	472.4500	0.4725	12.781	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.61 Put	Bond Future	9499.4600	9.4995	9903.1300	9.9031	4.249	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.62 Call	Bond Future	549.2300	0.5492	479.2100	0.4792	12.749	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.62 Put	Bond Future	9445.9000	9.4459	9848.7800	9.8488	4.265	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.60 Call	Bond Future	534.2100	0.5342	465.7600	0.4658	12.813	0.0000	0.0000
2023/10/18	2040	02/05/2024	11.60 Put	Bond Future	9553.1800	9.5532	9957.6300	9.9576	4.234	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.33 Call	Bond Future	1693.5100	1.6935	1544.1700	1.5442	8.818	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.33 Put	Bond Future	7134.5500	7.1346	7468.7300	7.4687	4.684	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.34 Call	Bond Future	1708.1000	1.7081	1557.8000	1.5578	8.799	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.34 Put	Bond Future	7093.0800	7.0931	7426.3000	7.4263	4.698	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.32 Call	Bond Future	1679.0000	1.6790	1530.6200	1.5306	8.837	0.0000	0.0000
2023/10/18	2040	01/08/2024	12.32 Put	Bond Future	7176.1700	7.1762	7511.3100	7.5113	4.670	0.0000	0.0000
2023/10/18	2040	01/08/2024		Bond Future	13.3567	71.9297	13.4539	71.4462	0.727	0.0000	0.0000
2023/10/18	2040	07/11/2024		Bond Future	13.5170	73.6561	13.6184	73.1616	0.750	0.0000	0.0000
2023/10/18	2040	07/11/2024	12.85 Call	Bond Future	2749.6900	2.7497	2550.6000	2.5506	7.240	0.0000	0.0000
2023/10/18	2040	07/11/2024	12.85 Put	Bond Future	6144.4100	6.1444	6439.7500	6.4398	4.807	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	
2023/10/18	2040	07/11/2024	12.86 Call	Bond Future	2769.8700	2.7699	2569.8100	2.5698	7.223	0.0000	0.0000
2023/10/18	2040	07/11/2024	12.86 Put	Bond Future	6111.8400	6.1118	6406.2100	6.4062	4.816	0.0000	0.0000
2023/10/18	2040	07/11/2024	12.84 Call	Bond Future	2729.3000	2.7293	2531.1900	2.5312	7.259	0.0000	0.0000
2023/10/18	2040	07/11/2024	12.84 Put	Bond Future	6176.8300	6.1768	6473.1500	6.4732	4.797	0.0000	0.0000
2023/10/18	2044	02/11/2023	12.00 Put	Bond Future	5705.7900	5.7058	6180.1800	6.1802	8.314	0.0000	0.0000
2023/10/18	2044	02/11/2023	12.00 Call	Bond Future	2.2500	0.0023	0.7000	0.0007	68.889	0.0000	0.0000
2023/10/18	2044	02/11/2023	12.75 Call	Bond Future	329.6900	0.3297	204.3500	0.2044	38.018	0.0000	0.0000
2023/10/18	2044	02/11/2023	12.75 Put	Bond Future	1752.6800	1.7527	2103.2800	2.1033	20.004	0.0000	0.0000
2023/10/18	2044	02/11/2023	13.00 Call	Bond Future	836.6600	0.8367	596.7700	0.5968	28.672	0.0000	0.0000
2023/10/18	2044	02/11/2023	13.00 Put	Bond Future	923.0600	0.9231	1159.1100	1.1591	25.573	0.0000	0.0000
2023/10/18	2044	02/11/2023		Bond Future	13.0164	72.0985	13.1076	71.6226	0.701	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.56 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.56 Put	Bond Future	8419.1500	8.4192	8895.0700	8.8951	5.653	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.57 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.57 Put	Bond Future	8355.6600	8.3557	8831.5700	8.8316	5.696	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.55 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/18	2044	02/11/2023	11.55 Put	Bond Future	8482.7400	8.4827	8958.6600	8.9587	5.610	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.28 Call	Bond Future	660.5300	0.6605	554.3700	0.5544	16.072	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.28 Put	Bond Future	5404.3200	5.4043	5784.8700	5.7849	7.042	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.29 Call	Bond Future	673.2000	0.6732	565.5200	0.5655	15.995	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.29 Put	Bond Future	5359.3600	5.3594	5738.3900	5.7384	7.072	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.27 Call	Bond Future	648.0300	0.6480	543.3800	0.5434	16.149	0.0000	0.0000
2023/10/18	2044	01/02/2024	12.27 Put	Bond Future	5449.5300	5.4495	5831.5900	5.8316	7.011	0.0000	0.0000
2023/10/18	2044	01/02/2024		Bond Future	13.1498	69.3066	13.2447	68.8199	0.722	0.0000	0.0000
2023/10/18	2044	01/02/2024	13.25 Call	Bond Future	2697.2300	2.6972	2425.3800	2.4254	10.079	0.0000	0.0000
2023/10/18	2044	01/02/2024	13.25 Put	Bond Future	2183.6300	2.1836	2398.4900	2.3985	9.840	0.0000	0.0000
2023/10/18	2044	02/05/2024		Bond Future	13.2847	70.8590	13.3835	70.3615	0.744	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.66 Call	Bond Future	517.2100	0.5172	447.1500	0.4472	13.546	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.66 Put	Bond Future	9668.5900	9.6686	10096.0400	10.0960	4.421	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.67 Call	Bond Future	524.5900	0.5246	453.7200	0.4537	13.510	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.67 Put	Bond Future	9613.5300	9.6135	10040.1700	10.0402	4.438	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.65 Call	Bond Future	509.9000	0.5099	440.6500	0.4407	13.581	0.0000	0.0000
2023/10/18	2044	02/05/2024	11.65 Put	Bond Future	9723.8000	9.7238	10152.0600	10.1521	4.404	0.0000	0.0000
2023/10/18	2044	01/08/2024	12.29 Call	Bond Future	1536.2000	1.5362	1390.0500	1.3901	9.514	0.0000	0.0000
2023/10/18	2044	01/08/2024	12.29 Put	Bond Future	7601.1100	7.6011	7963.6700	7.9637	4.770	0.0000	0.0000
2023/10/18	2044	01/08/2024	12.30 Call	Bond Future	1549.9600	1.5500	1402.8200	1.4028	9.493	0.0000	0.0000
2023/10/18	2044	01/08/2024	12.30 Put	Bond Future	7557.4600	7.5575	7919.0300	7.9190	4.784	0.0000	0.0000
2023/10/18	2044	01/08/2024	12.28 Call	Bond Future	1522.3300	1.5223	1377.1700	1.3772	9.535	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	
2023/10/18	2044	01/08/2024	12.28 Put	Bond Future	7644.7100	7.6447	8008.2600	8.0083	4.756	0.0000	0.0000
2023/10/18	2044	01/08/2024		Bond Future	13.4240	68.0896	13.5269	67.5808	0.767	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.91 Call	Bond Future	2758.0100	2.7580	2548.1600	2.5482	7.609	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.91 Put	Bond Future	6161.4700	6.1615	6471.9100	6.4719	5.038	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.92 Call	Bond Future	2778.3800	2.7784	2567.5100	2.5675	7.590	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.92 Put	Bond Future	6128.8400	6.1288	6438.2600	6.4383	5.049	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.90 Call	Bond Future	2737.7100	2.7377	2528.8900	2.5289	7.628	0.0000	0.0000
2023/10/18	2044	07/11/2024	12.90 Put	Bond Future	6194.2400	6.1942	6505.7100	6.5057	5.028	0.0000	0.0000
2023/10/18	2044	07/11/2024		Bond Future	13.5789	69.7236	13.6862	69.2033	0.790	0.0000	0.0000
2023/10/18	2046	02/11/2023		Bond Future	107.0570	107.0570	107.1202	107.1202	0.059	0.0000	0.0000
2023/10/18	2046	01/02/2024		Bond Future	109.4436	109.4436	109.5078	109.5078	0.059	0.0000	0.0000
2023/10/18	2046	02/05/2024		Bond Future	109.7758	109.7758	109.8371	109.8371	0.056	0.0000	0.0000
2023/10/18	2046	01/08/2024		Bond Future	112.2984	112.2984	112.3614	112.3614	0.056	0.0000	0.0000
2023/10/18	2046	07/11/2024		Bond Future	112.8256	112.8256	112.8858	112.8858	0.053	0.0000	0.0000
2023/10/18	2050	02/11/2023		Bond Future	108.2461	108.2461	109.0380	109.0380	0.732	0.0000	0.0000
2023/10/18	2050	01/02/2024		Bond Future	108.4118	108.4118	109.2147	109.2147	0.741	0.0000	0.0000
2023/10/18	2050	02/05/2024		Bond Future	110.8660	110.8660	111.6871	111.6871	0.741	0.0000	0.0000
2023/10/18	2050	01/08/2024		Bond Future	111.1109	111.1109	111.9463	111.9463	0.752	0.0000	0.0000
2023/10/18	2050	07/11/2024		Bond Future	113.8094	113.8094	114.6660	114.6660	0.753	0.0000	0.0000
2023/10/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	AL37	02/11/2023		Index Future	896.7700	896.7700	895.0420	895.0420	0.193	0.0000	0.0000
2023/10/18	AL37	01/02/2024		Index Future	916.5370	916.5370	914.7700	914.7700	0.193	0.0000	0.0000
2023/10/18	AL37	02/05/2024		Index Future	937.0700	937.0700	935.2640	935.2640	0.193	0.0000	0.0000
2023/10/18	AL37	01/08/2024		Index Future	958.3960	958.3960	956.5490	956.5490	0.193	0.0000	0.0000
2023/10/18	AL37	07/11/2024		Index Future	981.4750	981.4750	979.5870	979.5870	0.192	0.0000	0.0000
2023/10/18	AL7T	02/11/2023		Index Future	1004.4600	1004.4600	1000.7240	1000.7240	0.372	0.0000	0.0000
2023/10/18	AL7T	01/02/2024		Index Future	1026.6010	1026.6010	1022.7810	1022.7810	0.372	0.0000	0.0000
2023/10/18	AL7T	02/05/2024		Index Future	1049.6000	1049.6000	1045.6950	1045.6950	0.372	0.0000	0.0000
2023/10/18	AL7T	01/08/2024		Index Future	1073.4870	1073.4870	1069.4940	1069.4940	0.372	0.0000	0.0000
2023/10/18	AL7T	07/11/2024		Index Future	1099.3370	1099.3370	1095.2510	1095.2510	0.372	0.0000	0.0000
2023/10/18	ALBI	02/11/2023		Index Future	879.4010	879.4010	875.7460	875.7460	0.416	0.0000	0.0000
2023/10/18	ALBI	01/02/2024		Index Future	898.7850	898.7850	895.0490	895.0490	0.416	0.0000	0.0000
2023/10/18	ALBI	02/05/2024		Index Future	918.9200	918.9200	915.1010	915.1010	0.416	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	
2023/10/18	ALBI	01/08/2024		Index Future	939.8330	939.8330	935.9280	935.9280	0.415	0.0000	0.0000
2023/10/18	ALBI	07/11/2024		Index Future	962.4650	962.4650	958.4680	958.4680	0.415	0.0000	0.0000
2023/10/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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
2023/10/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/18	ES33	02/11/2023		Bond Future	13.1634	70.2932	13.2333	0.531	0.0000	0.0000
2023/10/18	ES33	01/02/2024		Bond Future	13.3336	71.8602	13.4067	0.549	0.0000	0.0000
2023/10/18	ES33	02/05/2024		Bond Future	13.5037	69.6874	13.5801	0.566	0.0000	0.0000
2023/10/18	ES33	01/08/2024		Bond Future	13.6760	71.2885	13.7559	0.584	0.0000	0.0000
2023/10/18	ES33	07/11/2024		Bond Future	13.8882	69.2135	13.9719	0.603	0.0000	0.0000
2023/10/18	ES42	02/11/2023		Bond Future	13.6607	65.8079	13.7512	0.662	0.0000	0.0000
2023/10/18	ES42	01/02/2024		Bond Future	13.8168	67.2749	13.9111	0.683	0.0000	0.0000
2023/10/18	ES42	02/05/2024		Bond Future	13.9787	64.5352	14.0771	0.704	0.0000	0.0000
2023/10/18	ES42	01/08/2024		Bond Future	14.1391	66.0177	14.2416	0.725	0.0000	0.0000
2023/10/18	ES42	07/11/2024		Bond Future	14.3320	63.3501	14.4394	0.749	0.0000	0.0000
2023/10/18	GOVI	02/11/2023		GOVI	866.6950	866.6950	863.1100	0.414	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.81 Put	GOVI	191150.0000	19.1150	227000.0000	18.755	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.82 Put	GOVI	191250.0000	19.1250	227100.0000	18.745	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	02/11/2023	885.80 Put	GOVI	191050.0000	19.1050	226900.0000	18.765	0.0000	0.0000
2023/10/18	GOVI	01/02/2024	879.99 Call	GOVI	58090.0000	5.8090	21440.0000	2.1440	63.092	0.0000
2023/10/18	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/02/2024	880.00 Call	GOVI	57990.0000	5.7990	21340.0000	2.1340	63.201	0.0000
2023/10/18	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/02/2024	879.98 Call	GOVI	58190.0000	5.8190	21540.0000	2.1540	62.983	0.0000
2023/10/18	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/02/2024		GOVI	885.7990	885.7990	882.1340	0.414	0.0000	0.0000
2023/10/18	GOVI	02/05/2024		GOVI	905.6440	905.6440	901.8970	0.414	0.0000	0.0000
2023/10/18	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	02/05/2024	950.98 Put	GOVI	453360.0000	45.3360	490830.0000	49.0830	8.265	0.0000
2023/10/18	GOVI	02/05/2024	950.99 Call	GOVI	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	
2023/10/18	GOVI	02/05/2024	950.99 Put	GOVI	453460.0000	45.3460	490930.0000	49.0930	8.263	0.0000	0.0000
2023/10/18	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	02/05/2024	950.97 Put	GOVI	453260.0000	45.3260	490730.0000	49.0730	8.267	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.38 Put	GOVI	171260.0000	17.1260	209570.0000	20.9570	22.369	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.39 Put	GOVI	171360.0000	17.1360	209670.0000	20.9670	22.356	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	01/08/2024	943.37 Put	GOVI	171160.0000	17.1160	209470.0000	20.9470	22.383	0.0000	0.0000
2023/10/18	GOVI	01/08/2024		GOVI	926.2540	926.2540	922.4230	922.4230	0.414	0.0000	0.0000
2023/10/18	GOVI	07/11/2024		GOVI	948.5590	948.5590	944.6380	944.6380	0.413	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.79 Put	GOVI	2310.0000	0.2310	41520.0000	4.1520	1,697.403	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.80 Put	GOVI	2410.0000	0.2410	41620.0000	4.1620	1,626.971	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	GOVI	07/11/2024	948.78 Put	GOVI	2210.0000	0.2210	41420.0000	4.1420	1,774.208	0.0000	0.0000
2023/10/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/18	IGOV	02/11/2023		Index Future	326.8140	326.8140	326.7360	326.7360	0.024	0.0000	0.0000
2023/10/18	IGOV	01/02/2024		Index Future	334.0980	334.0980	334.0190	334.0190	0.024	0.0000	0.0000
2023/10/18	IGOV	02/05/2024		Index Future	341.6620	341.6620	341.5810	341.5810	0.024	0.0000	0.0000
2023/10/18	IGOV	01/08/2024		Index Future	349.5150	349.5150	349.4320	349.4320	0.024	0.0000	0.0000
2023/10/18	IGOV	07/11/2024		Index Future	358.0130	358.0130	357.9290	357.9290	0.023	0.0000	0.0000
2023/10/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/18	JBAF	18/10/2023		Jibar Tradeable Future	8.3400	91.6600	8.3420	91.6580	0.024	0.0000	0.0000
2023/10/18	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/10/18	JBAF	20/12/2023		Jibar Tradeable Future	8.5100	91.4900	8.4900	91.5100	0.235	0.0000	0.0000
2023/10/18	JBAF	17/01/2024		Jibar Tradeable Future	8.5200	91.4800	8.5000	91.5000	0.235	0.0000	0.0000
2023/10/18	JBAF	21/02/2024		Jibar Tradeable Future	8.5600	91.4400	8.5400	91.4600	0.234	0.0000	0.0000
2023/10/18	JBAF	20/03/2024		Jibar Tradeable Future	8.5600	91.4400	8.5300	91.4700	0.350	0.0000	0.0000
2023/10/18	JBAF	17/04/2024		Jibar Tradeable Future	8.0000	8.0000	8.0000	92.0000	0.000	0.0000	0.0000
2023/10/18	JBAF	19/06/2024		Jibar Tradeable Future	8.4900	91.5100	8.4700	91.5300	0.236	0.0000	0.0000
2023/10/18	JBAF	18/09/2024		Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000
2023/10/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2023/10/18	JBAF	19/03/2025		Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000
2023/10/18	JBAF	18/06/2025		Jibar Tradeable Future	8.1500	91.8500	8.1700	91.8300	0.245	0.0000	0.0000
2023/10/18	JBAF	17/09/2025		Jibar Tradeable Future	8.1700	91.8300	8.1600	91.8400	0.122	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.70 Put	Bond Future	3608.0500	3.6081	3976.6600	3.9767	10.216	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.70 Call	Bond Future	31.1400	0.0311	15.3400	0.0153	50.739	0.0000	0.0000
2023/10/18	R035	02/11/2023	13.59 Call	Bond Future	5814.3300	5.8143	5431.2900	5.4313	6.588	0.0000	0.0000
2023/10/18	R035	02/11/2023	13.59 Put	Bond Future	5.9000	0.0059	7.2700	0.0073	23.220	0.0000	0.0000
2023/10/18	R035	02/11/2023	12.24 Put	Bond Future	1254.6200	1.2546	1486.8600	1.4869	18.511	0.0000	0.0000
2023/10/18	R035	02/11/2023	12.24 Call	Bond Future	526.3400	0.5263	374.1700	0.3742	28.911	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.74 Put	Bond Future	3402.0000	3.4020	3766.3300	3.7663	10.709	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.74 Call	Bond Future	40.9900	0.0410	20.9100	0.0209	48.988	0.0000	0.0000
2023/10/18	R035	02/11/2023		Bond Future	12.3825	80.5868	12.4584	80.2024	0.613	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.42 Call	Bond Future	3.3800	0.0034	1.2700	0.0013	62.426	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.42 Put	Bond Future	5114.1000	5.1141	5496.4000	5.4964	7.475	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.43 Call	Bond Future	3.6700	0.0037	1.3900	0.0014	62.125	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.43 Put	Bond Future	5058.9200	5.0589	5441.0500	5.4411	7.554	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.41 Call	Bond Future	3.1100	0.0031	1.1600	0.0012	62.701	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.41 Put	Bond Future	5169.3400	5.1693	5551.8000	5.5518	7.399	0.0000	0.0000
2023/10/18	R035	02/11/2023	10.62 Put	Bond Future	9719.1300	9.7191	10103.5400	10.1035	3.955	0.0000	0.0000
2023/10/18	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.12 Put	Bond Future	6799.0200	6.7990	7183.2800	7.1833	5.652	0.0000	0.0000
2023/10/18	R035	02/11/2023	11.12 Call	Bond Future	0.2100	0.0002	0.0600	0.0001	71.429	0.0000	0.0000
2023/10/18	R035	02/11/2023	12.85 Call	Bond Future	2497.1100	2.4971	2157.6000	2.1576	13.596	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	
2023/10/18	R035	02/11/2023	12.85 Put	Bond Future	172.4200	0.1724	217.3200	0.2173	26.041	0.0000	0.0000
2023/10/18	R035	01/02/2024	10.62 Put	Bond Future	10393.6400	10.3936	10772.5800	10.7726	3.646	0.0000	0.0000
2023/10/18	R035	01/02/2024	10.62 Call	Bond Future	71.1900	0.0712	56.9100	0.0569	20.059	0.0000	0.0000
2023/10/18	R035	01/02/2024	11.12 Put	Bond Future	7657.7000	7.6577	8012.6700	8.0127	4.635	0.0000	0.0000
2023/10/18	R035	01/02/2024	11.12 Call	Bond Future	225.5500	0.2256	187.3000	0.1873	16.959	0.0000	0.0000
2023/10/18	R035	01/02/2024	13.46 Call	Bond Future	5311.0300	5.3110	4999.2500	4.9993	5.870	0.0000	0.0000
2023/10/18	R035	01/02/2024	13.46 Put	Bond Future	830.3900	0.8304	911.8300	0.9118	9.807	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.19 Call	Bond Future	1473.1700	1.4732	1313.9800	1.3140	10.806	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.19 Put	Bond Future	3145.6800	3.1457	3379.7100	3.3797	7.440	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.20 Call	Bond Future	1494.0400	1.4940	1333.3900	1.3334	10.753	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.20 Put	Bond Future	3115.3200	3.1153	3347.8900	3.3479	7.465	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.18 Call	Bond Future	1452.6400	1.4526	1294.9000	1.2949	10.859	0.0000	0.0000
2023/10/18	R035	01/02/2024	12.18 Put	Bond Future	3176.4400	3.1764	3411.9200	3.4119	7.413	0.0000	0.0000
2023/10/18	R035	01/02/2024		Bond Future	12.5212	82.3634	12.6005	81.9702	0.633	0.0000	0.0000
2023/10/18	R035	02/05/2024		Bond Future	12.6515	79.6954	12.7341	79.2935	0.653	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.20 Call	Bond Future	627.1300	0.6271	557.4400	0.5574	11.113	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.20 Put	Bond Future	8188.5500	8.1886	8520.7400	8.5207	4.057	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.21 Call	Bond Future	635.3700	0.6354	564.9500	0.5650	11.083	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.21 Put	Bond Future	8141.2800	8.1413	8472.7400	8.4727	4.071	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.19 Call	Bond Future	618.9700	0.6190	550.0000	0.5500	11.143	0.0000	0.0000
2023/10/18	R035	02/05/2024	11.19 Put	Bond Future	8235.9600	8.2360	8568.8700	8.5689	4.042	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.80 Call	Bond Future	1583.4900	1.5835	1456.0200	1.4560	8.050	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.80 Put	Bond Future	6489.8100	6.4898	6773.2100	6.7732	4.367	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.81 Call	Bond Future	1597.3900	1.5974	1469.0900	1.4691	8.032	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.81 Put	Bond Future	6451.5900	6.4516	6734.1600	6.7342	4.380	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.79 Call	Bond Future	1569.6700	1.5697	1443.0300	1.4430	8.068	0.0000	0.0000
2023/10/18	R035	01/08/2024	11.79 Put	Bond Future	6528.1500	6.5282	6812.3800	6.8124	4.354	0.0000	0.0000
2023/10/18	R035	01/08/2024		Bond Future	12.7819	81.5086	12.8681	81.0977	0.674	0.0000	0.0000
2023/10/18	R035	07/11/2024		Bond Future	12.9463	78.9491	13.0364	78.5291	0.696	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.18 Call	Bond Future	2183.6800	2.1837	2028.1500	2.0282	7.122	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.18 Put	Bond Future	5888.1900	5.8882	6152.6300	6.1526	4.491	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.19 Call	Bond Future	2201.5100	2.2015	2045.1200	2.0451	7.104	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.19 Put	Bond Future	5856.1000	5.8561	6119.6800	6.1197	4.501	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.17 Call	Bond Future	2165.6200	2.1656	2010.9600	2.0110	7.142	0.0000	0.0000
2023/10/18	R035	07/11/2024	12.17 Put	Bond Future	5920.0900	5.9201	6185.4000	6.1854	4.482	0.0000	0.0000
2023/10/18	R053	02/11/2023	12.82 Call	Bond Future	868.9300	0.8689	591.4800	0.5915	31.930	0.0000	0.0000
2023/10/18	R053	02/11/2023	12.82 Put	Bond Future	1563.3900	1.5634	1942.6800	1.9427	24.261	0.0000	0.0000
2023/10/18	R053	02/11/2023	12.83 Call	Bond Future	898.6400	0.8986	614.8700	0.6149	31.578	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	
2023/10/18	R053	02/11/2023	12.83 Put	Bond Future	1523.5600	1.5236	1896.5300	1.8965	24.480	0.0000	0.0000
2023/10/18	R053	02/11/2023	12.81 Call	Bond Future	839.8200	0.8398	568.6800	0.5687	32.285	0.0000	0.0000
2023/10/18	R053	02/11/2023	12.81 Put	Bond Future	1603.9100	1.6039	1989.5100	1.9895	24.041	0.0000	0.0000
2023/10/18	R053	02/11/2023		Bond Future	12.9205	91.4032	13.0169	90.7465	0.746	0.0000	0.0000
2023/10/18	R053	01/02/2024		Bond Future	13.0493	93.4182	13.1498	92.7466	0.770	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.93 Call	Bond Future	2845.9200	2.8459	2521.5700	2.5216	11.397	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.93 Put	Bond Future	3655.9900	3.6560	4003.2500	4.0033	9.498	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.94 Call	Bond Future	2879.7800	2.8798	2553.1100	2.5531	11.344	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.94 Put	Bond Future	3621.4200	3.6214	3966.3600	3.9664	9.525	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.92 Call	Bond Future	2812.0500	2.8121	2490.0400	2.4900	11.451	0.0000	0.0000
2023/10/18	R053	01/02/2024	12.92 Put	Bond Future	3690.6400	3.6906	4040.2400	4.0402	9.473	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.03 Call	Bond Future	3812.0700	3.8121	3476.0000	3.4760	8.816	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.03 Put	Bond Future	4810.5300	4.8105	5160.9000	5.1609	7.283	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.04 Call	Bond Future	3845.9900	3.8460	3508.1500	3.5082	8.784	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.04 Put	Bond Future	4777.0300	4.7770	5125.6300	5.1256	7.297	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.02 Call	Bond Future	3778.5300	3.7785	3444.2300	3.4442	8.847	0.0000	0.0000
2023/10/18	R053	02/05/2024	13.02 Put	Bond Future	4844.5100	4.8445	5196.6500	5.1967	7.269	0.0000	0.0000
2023/10/18	R053	02/05/2024		Bond Future	13.1795	89.6454	13.2842	88.9589	0.794	0.0000	0.0000
2023/10/18	R053	01/08/2024		Bond Future	13.3096	91.6847	13.4186	90.9828	0.819	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.14 Call	Bond Future	4547.8900	4.5479	4201.1200	4.2011	7.625	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.14 Put	Bond Future	5660.9000	5.6609	6015.9900	6.0160	6.273	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.15 Call	Bond Future	4580.9200	4.5809	4232.6500	4.2327	7.603	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.15 Put	Bond Future	5627.5700	5.6276	5981.1600	5.9812	6.283	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.13 Call	Bond Future	4514.9500	4.5150	4169.6800	4.1697	7.647	0.0000	0.0000
2023/10/18	R053	01/08/2024	13.13 Put	Bond Future	5694.4200	5.6944	6051.0100	6.0510	6.262	0.0000	0.0000
2023/10/18	R053	07/11/2024		Bond Future	13.4650	88.0129	13.5790	87.2950	0.847	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.80 Call	Bond Future	3733.0500	3.7331	3440.2300	3.4402	7.844	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.80 Put	Bond Future	8152.7000	8.1527	8577.8500	8.5779	5.215	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.81 Call	Bond Future	3759.8200	3.7598	3465.6100	3.4656	7.825	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.81 Put	Bond Future	8109.9100	8.1099	8533.6700	8.5337	5.225	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.79 Call	Bond Future	3706.3800	3.7064	3414.9500	3.4150	7.863	0.0000	0.0000
2023/10/18	R053	07/11/2024	12.79 Put	Bond Future	8195.6800	8.1957	8622.2200	8.6222	5.204	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.39 Call	Bond Future	356.6900	0.3567	263.1300	0.2631	26.230	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.39 Put	Bond Future	318.1400	0.3181	397.9100	0.3979	25.074	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.40 Call	Bond Future	372.2500	0.3723	276.3800	0.2764	25.754	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.40 Put	Bond Future	306.6800	0.3067	384.1400	0.3841	25.258	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.38 Call	Bond Future	341.4700	0.3415	250.2500	0.2503	26.714	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.38 Put	Bond Future	329.9500	0.3300	412.0600	0.4121	24.886	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	
2023/10/18	R186	02/11/2023		Bond Future	9.3757	106.9474	9.4399	106.7740	0.684	0.0000	0.0000
2023/10/18	R186	02/11/2023	10.42 Call	Bond Future	2778.2500	2.7783	2605.5000	2.6055	6.218	0.0000	0.0000
2023/10/18	R186	02/11/2023	10.42 Put	Bond Future	2.6900	0.0027	3.2700	0.0033	21.561	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.15 Put	Bond Future	702.3700	0.7024	839.1100	0.8391	19.468	0.0000	0.0000
2023/10/18	R186	02/11/2023	9.15 Call	Bond Future	89.7000	0.0897	53.1100	0.0531	40.792	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.51 Call	Bond Future	1008.2300	1.0082	909.9500	0.9100	9.748	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.51 Put	Bond Future	775.8100	0.7758	855.1300	0.8551	10.224	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.52 Call	Bond Future	1022.6200	1.0226	923.5500	0.9236	9.688	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.52 Put	Bond Future	765.1800	0.7652	843.7100	0.8437	10.263	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.50 Call	Bond Future	993.9400	0.9939	896.4600	0.8965	9.807	0.0000	0.0000
2023/10/18	R186	01/02/2024	9.50 Put	Bond Future	786.5500	0.7866	866.6700	0.8667	10.186	0.0000	0.0000
2023/10/18	R186	01/02/2024		Bond Future	9.4173	103.9953	9.4881	103.8177	0.752	0.0000	0.0000
2023/10/18	R186	02/05/2024		Bond Future	9.4507	106.3248	9.5292	106.1434	0.831	0.0000	0.0000
2023/10/18	R186	02/05/2024	10.40 Call	Bond Future	2641.7600	2.6418	2503.6900	2.5037	5.226	0.0000	0.0000
2023/10/18	R186	02/05/2024	10.40 Put	Bond Future	475.7100	0.4757	519.0200	0.5190	9.104	0.0000	0.0000
2023/10/18	R186	02/05/2024	9.73 Put	Bond Future	864.6100	0.8646	937.7400	0.9377	8.458	0.0000	0.0000
2023/10/18	R186	02/05/2024	9.73 Call	Bond Future	1508.0600	1.5081	1399.8100	1.3998	7.178	0.0000	0.0000
2023/10/18	R186	02/05/2024	8.00 Call	Bond Future	132.8800	0.1329	113.7600	0.1138	14.389	0.0000	0.0000
2023/10/18	R186	02/05/2024	8.00 Put	Bond Future	3559.2400	3.5592	3721.5000	3.7215	4.559	0.0000	0.0000
2023/10/18	R186	02/05/2024	8.01 Call	Bond Future	135.0400	0.1350	115.6600	0.1157	14.351	0.0000	0.0000
2023/10/18	R186	02/05/2024	8.01 Put	Bond Future	3537.2800	3.5373	3699.2800	3.6993	4.580	0.0000	0.0000
2023/10/18	R186	02/05/2024	7.99 Call	Bond Future	130.7500	0.1308	111.9000	0.1119	14.417	0.0000	0.0000
2023/10/18	R186	02/05/2024	7.99 Put	Bond Future	3581.2300	3.5812	3743.7600	3.7438	4.538	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.69 Call	Bond Future	503.0400	0.5030	450.5100	0.4505	10.443	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.69 Put	Bond Future	2177.5800	2.1776	2310.3200	2.3103	6.096	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.70 Call	Bond Future	508.7200	0.5087	455.7300	0.4557	10.416	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.70 Put	Bond Future	2161.6800	2.1617	2293.9600	2.2940	6.119	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.68 Call	Bond Future	497.1100	0.4971	445.0400	0.4450	10.475	0.0000	0.0000
2023/10/18	R186	01/08/2024	8.68 Put	Bond Future	2193.2300	2.1932	2326.4300	2.3264	6.073	0.0000	0.0000
2023/10/18	R186	01/08/2024		Bond Future	9.4741	103.4334	9.5619	103.2481	0.926	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.14 Call	Bond Future	927.9000	0.9279	850.5900	0.8506	8.332	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.14 Put	Bond Future	1674.1600	1.6742	1785.6100	1.7856	6.657	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.15 Call	Bond Future	937.2900	0.9373	859.5000	0.8595	8.299	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.15 Put	Bond Future	1664.4500	1.6645	1775.4200	1.7754	6.667	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.13 Call	Bond Future	918.9800	0.9190	842.1300	0.8421	8.363	0.0000	0.0000
2023/10/18	R186	07/11/2024	9.13 Put	Bond Future	1684.3500	1.6844	1796.2600	1.7963	6.644	0.0000	0.0000
2023/10/18	R186	07/11/2024		Bond Future	9.5324	105.9186	9.6323	105.7299	1.047	0.0000	0.0000
2023/10/18	R197	02/11/2023		Bond Future	342.7495	342.7495	342.8648	342.8648	0.034	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/18	R202	02/11/2023		Bond Future	252.6798	252.6798	252.8232	252.8232	0.057	0.0000	0.0000
2023/10/18	R202	01/02/2024		Bond Future	253.3410	253.3410	253.4838	253.4838	0.056	0.0000	0.0000
2023/10/18	R202	02/05/2024		Bond Future	259.0759	259.0759	259.2226	259.2226	0.057	0.0000	0.0000
2023/10/18	R202	01/08/2024		Bond Future	259.9379	259.9379	260.0781	260.0781	0.054	0.0000	0.0000
2023/10/18	R202	07/11/2024		Bond Future	266.2519	266.2519	266.3977	266.3977	0.055	0.0000	0.0000
2023/10/18	R209	02/11/2023		Bond Future	12.4538	61.9605	12.5253	61.6450	0.574	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.34 Call	Bond Future	0.7300	0.0007	0.2400	0.0002	67.123	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.34 Put	Bond Future	5226.0000	5.2260	5540.9700	5.5410	6.027	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.35 Call	Bond Future	0.8000	0.0008	0.2700	0.0003	66.250	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.35 Put	Bond Future	5176.4500	5.1765	5491.3800	5.4914	6.084	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.33 Call	Bond Future	0.6600	0.0007	0.2200	0.0002	66.667	0.0000	0.0000
2023/10/18	R209	02/11/2023	11.33 Put	Bond Future	5275.6000	5.2756	5590.6200	5.5906	5.971	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.13 Call	Bond Future	1096.8500	1.0969	978.3400	0.9783	10.805	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.13 Put	Bond Future	3073.4700	3.0735	3277.5900	3.2776	6.641	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.14 Call	Bond Future	1113.3900	1.1134	993.6800	0.9937	10.752	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.14 Put	Bond Future	3044.4300	3.0444	3247.3500	3.2474	6.665	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.12 Call	Bond Future	1080.4500	1.0805	963.1300	0.9631	10.858	0.0000	0.0000
2023/10/18	R209	01/02/2024	12.12 Put	Bond Future	3102.7100	3.1027	3308.0200	3.3080	6.617	0.0000	0.0000
2023/10/18	R209	01/02/2024		Bond Future	12.5731	63.3264	12.6473	63.0037	0.590	0.0000	0.0000
2023/10/18	R209	02/05/2024		Bond Future	12.6935	61.5915	12.7705	61.2617	0.607	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.18 Call	Bond Future	498.9800	0.4990	445.3300	0.4453	10.752	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.18 Put	Bond Future	7513.7400	7.5137	7789.8900	7.7899	3.675	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.19 Call	Bond Future	505.6300	0.5056	451.3900	0.4514	10.727	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.19 Put	Bond Future	7470.4900	7.4705	7746.0500	7.7461	3.689	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.17 Call	Bond Future	492.3000	0.4923	439.2200	0.4392	10.782	0.0000	0.0000
2023/10/18	R209	02/05/2024	11.17 Put	Bond Future	7557.0200	7.5570	7833.7400	7.8337	3.662	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.79 Call	Bond Future	1352.7200	1.3527	1249.6500	1.2497	7.619	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.79 Put	Bond Future	5908.4000	5.9084	6142.4500	6.1425	3.961	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.80 Call	Bond Future	1364.7200	1.3647	1260.9700	1.2610	7.602	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.80 Put	Bond Future	5873.6700	5.8737	6107.0400	6.1070	3.973	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.78 Call	Bond Future	1340.7900	1.3408	1238.4000	1.2384	7.637	0.0000	0.0000
2023/10/18	R209	01/08/2024	11.78 Put	Bond Future	5943.2400	5.9432	6177.9700	6.1780	3.950	0.0000	0.0000
2023/10/18	R209	01/08/2024		Bond Future	12.8139	62.9927	12.8939	62.6556	0.624	0.0000	0.0000
2023/10/18	R209	07/11/2024		Bond Future	12.9592	61.3485	13.0425	61.0038	0.642	0.0000	0.0000
2023/10/18	R209	07/11/2024	12.22 Call	Bond Future	2035.9800	2.0360	1903.8300	1.9038	6.491	0.0000	0.0000
2023/10/18	R209	07/11/2024	12.22 Put	Bond Future	5219.5100	5.2195	5432.0700	5.4321	4.072	0.0000	0.0000
2023/10/18	R209	07/11/2024	12.23 Call	Bond Future	2052.3900	2.0524	1919.5300	1.9195	6.473	0.0000	0.0000
2023/10/18	R209	07/11/2024	12.23 Put	Bond Future	5191.3400	5.1913	5403.1900	5.4032	4.081	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	
2023/10/18	R209	07/11/2024	12.21 Call	Bond Future	2019.8800	2.0199	1888.4300	1.8884	6.508	0.0000	0.0000
2023/10/18	R209	07/11/2024	12.21 Put	Bond Future	5248.0400	5.2480	5461.3000	5.4613	4.064	0.0000	0.0000
2023/10/18	R210	02/11/2023		Bond Future	225.8832	225.8832	225.8165	225.8165	0.030	0.0000	0.0000
2023/10/18	R210	01/02/2024		Bond Future	230.9186	230.9186	230.8497	230.8497	0.030	0.0000	0.0000
2023/10/18	R210	02/05/2024		Bond Future	232.8941	232.8941	232.8169	232.8169	0.033	0.0000	0.0000
2023/10/18	R210	01/08/2024		Bond Future	238.2460	238.2460	238.1676	238.1676	0.033	0.0000	0.0000
2023/10/18	R210	07/11/2024		Bond Future	240.6982	240.6982	240.6123	240.6123	0.036	0.0000	0.0000
2023/10/18	R213	02/11/2023		Bond Future	11.3438	80.0893	11.3952	79.8738	0.453	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.12 Call	Bond Future	234.3600	0.2344	168.7500	0.1688	27.995	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.12 Put	Bond Future	1180.5300	1.1805	1330.4200	1.3304	12.697	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.13 Call	Bond Future	247.7400	0.2477	179.5800	0.1796	27.513	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.13 Put	Bond Future	1151.3200	1.1513	1298.6600	1.2987	12.797	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.11 Call	Bond Future	221.4900	0.2215	158.4100	0.1584	28.480	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.11 Put	Bond Future	1210.2800	1.2103	1362.7000	1.3627	12.594	0.0000	0.0000
2023/10/18	R213	02/11/2023	12.70 Call	Bond Future	5444.8300	5.4448	5229.4200	5.2294	3.956	0.0000	0.0000
2023/10/18	R213	02/11/2023	12.70 Put	Bond Future	4.5700	0.0046	4.6600	0.0047	1.969	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.44 Put	Bond Future	481.8600	0.4819	552.6700	0.5527	14.695	0.0000	0.0000
2023/10/18	R213	02/11/2023	11.44 Call	Bond Future	884.3900	0.8844	739.7000	0.7397	16.360	0.0000	0.0000
2023/10/18	R213	02/11/2023	10.94 Put	Bond Future	1785.5700	1.7856	1975.1200	1.9751	10.616	0.0000	0.0000
2023/10/18	R213	02/11/2023	10.94 Call	Bond Future	67.8700	0.0679	41.9200	0.0419	38.235	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.71 Call	Bond Future	2401.5500	2.4016	2263.4300	2.2634	5.751	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.71 Put	Bond Future	1397.9800	1.3980	1480.4500	1.4805	5.899	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.72 Call	Bond Future	2426.0700	2.4261	2287.2300	2.2872	5.723	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.72 Put	Bond Future	1382.3000	1.3823	1464.0500	1.4641	5.914	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.70 Call	Bond Future	2377.1400	2.3771	2239.7600	2.2398	5.779	0.0000	0.0000
2023/10/18	R213	01/02/2024	11.70 Put	Bond Future	1413.8000	1.4138	1497.0100	1.4970	5.886	0.0000	0.0000
2023/10/18	R213	01/02/2024		Bond Future	11.4625	81.8549	11.5165	81.6343	0.472	0.0000	0.0000
2023/10/18	R213	02/05/2024		Bond Future	11.5725	80.1290	11.6292	79.9036	0.490	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.29 Call	Bond Future	685.3600	0.6854	635.4500	0.6355	7.282	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.29 Put	Bond Future	6007.1300	6.0071	6182.6000	6.1826	2.921	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.30 Call	Bond Future	692.7900	0.6928	642.4600	0.6425	7.265	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.30 Put	Bond Future	5971.3500	5.9714	6146.4000	6.1464	2.931	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.28 Call	Bond Future	678.1500	0.6782	628.6600	0.6287	7.298	0.0000	0.0000
2023/10/18	R213	02/05/2024	10.28 Put	Bond Future	6043.1500	6.0432	6219.0400	6.2190	2.911	0.0000	0.0000
2023/10/18	R213	01/08/2024	10.87 Call	Bond Future	1480.1500	1.4802	1399.3400	1.3993	5.460	0.0000	0.0000
2023/10/18	R213	01/08/2024	10.87 Put	Bond Future	4706.9300	4.7069	4856.4400	4.8564	3.176	0.0000	0.0000
2023/10/18	R213	01/08/2024	10.88 Call	Bond Future	1491.9400	1.4919	1410.6600	1.4107	5.448	0.0000	0.0000
2023/10/18	R213	01/08/2024	10.88 Put	Bond Future	4677.9800	4.6780	4827.0200	4.8270	3.186	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	
2023/10/18	R213	01/08/2024	10.86 Call	Bond Future	1468.1600	1.4682	1387.8300	1.3878	5.471	0.0000	0.0000
2023/10/18	R213	01/08/2024	10.86 Put	Bond Future	4735.7100	4.7357	4885.7000	4.8857	3.167	0.0000	0.0000
2023/10/18	R213	01/08/2024		Bond Future	11.6817	81.9521	11.7412	81.7218	0.510	0.0000	0.0000
2023/10/18	R213	07/11/2024		Bond Future	11.8291	80.3586	11.8918	80.1235	0.530	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.22 Call	Bond Future	2011.1800	2.0112	1915.4000	1.9154	4.762	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.22 Put	Bond Future	4340.8400	4.3408	4480.2000	4.4802	3.210	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.23 Call	Bond Future	2026.5900	2.0266	1930.3400	1.9303	4.749	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.23 Put	Bond Future	4317.3200	4.3173	4456.2100	4.4562	3.217	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.21 Call	Bond Future	1995.5200	1.9955	1900.2200	1.9002	4.776	0.0000	0.0000
2023/10/18	R213	07/11/2024	11.21 Put	Bond Future	4364.1400	4.3641	4503.9800	4.5040	3.204	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.46 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.46 Put	Bond Future	6504.8100	6.5048	6908.0000	6.9080	6.198	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.47 Call	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.47 Put	Bond Future	6452.2300	6.4522	6855.4100	6.8554	6.249	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.45 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2023/10/18	R214	02/11/2023	11.45 Put	Bond Future	6557.4600	6.5575	6960.6500	6.9607	6.149	0.0000	0.0000
2023/10/18	R214	02/11/2023		Bond Future	12.8051	57.7012	12.8965	57.2979	0.714	0.0000	0.0000
2023/10/18	R214	01/02/2024		Bond Future	12.9315	58.9732	13.0264	58.5609	0.734	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.15 Call	Bond Future	645.2900	0.6453	544.7500	0.5448	15.581	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.15 Put	Bond Future	4230.7600	4.2308	4542.5800	4.5426	7.370	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.16 Call	Bond Future	657.1400	0.6571	555.2400	0.5552	15.507	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.16 Put	Bond Future	4194.4800	4.1945	4504.9400	4.5049	7.402	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.14 Call	Bond Future	633.5900	0.6336	534.4000	0.5344	15.655	0.0000	0.0000
2023/10/18	R214	01/02/2024	12.14 Put	Bond Future	4267.2400	4.2672	4580.4100	4.5804	7.339	0.0000	0.0000
2023/10/18	R214	02/05/2024		Bond Future	13.0498	56.9890	13.1482	56.5675	0.754	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.47 Call	Bond Future	455.8100	0.4558	393.9700	0.3940	13.567	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.47 Put	Bond Future	7970.8100	7.9708	8330.4600	8.3305	4.512	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.48 Call	Bond Future	462.2400	0.4622	399.6900	0.3997	13.532	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.48 Put	Bond Future	7924.8600	7.9249	8283.8000	8.2838	4.529	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.46 Call	Bond Future	449.5500	0.4496	388.4000	0.3884	13.602	0.0000	0.0000
2023/10/18	R214	02/05/2024	11.46 Put	Bond Future	8016.9900	8.0170	8377.3300	8.3773	4.495	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.17 Call	Bond Future	1433.6100	1.4336	1299.7400	1.2997	9.338	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.17 Put	Bond Future	5937.9100	5.9379	6235.0100	6.2350	5.003	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.18 Call	Bond Future	1446.1700	1.4462	1311.4200	1.3114	9.318	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.18 Put	Bond Future	5902.5300	5.9025	6198.7500	6.1988	5.019	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.16 Call	Bond Future	1420.9500	1.4210	1287.9500	1.2880	9.360	0.0000	0.0000
2023/10/18	R214	01/08/2024	12.16 Put	Bond Future	5973.2500	5.9733	6271.2200	6.2712	4.988	0.0000	0.0000
2023/10/18	R214	01/08/2024		Bond Future	13.1674	58.2855	13.2694	57.8546	0.775	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	
2023/10/18	R214	07/11/2024	12.61 Call	Bond Future	2245.1900	2.2452	2070.7900	2.0708	7.768	0.0000	0.0000
2023/10/18	R214	07/11/2024	12.61 Put	Bond Future	5304.8600	5.3049	5571.2500	5.5713	5.022	0.0000	0.0000
2023/10/18	R214	07/11/2024	12.62 Call	Bond Future	2262.3600	2.2624	2087.0800	2.0871	7.748	0.0000	0.0000
2023/10/18	R214	07/11/2024	12.62 Put	Bond Future	5276.6000	5.2766	5542.1100	5.5421	5.032	0.0000	0.0000
2023/10/18	R214	07/11/2024	12.60 Call	Bond Future	2228.3200	2.2283	2054.8000	2.0548	7.787	0.0000	0.0000
2023/10/18	R214	07/11/2024	12.60 Put	Bond Future	5333.4600	5.3335	5600.7300	5.6007	5.011	0.0000	0.0000
2023/10/18	R214	07/11/2024		Bond Future	13.3120	56.3770	13.4182	55.9362	0.798	0.0000	0.0000
2023/10/18	R248	02/11/2023		Bond Future	12.9163	70.8941	13.0125	70.3827	0.745	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.48 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.48 Put	Bond Future	8516.6800	8.5167	9028.0900	9.0281	6.005	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.49 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.49 Put	Bond Future	8451.0800	8.4511	8962.4900	8.9625	6.051	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.47 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.47 Put	Bond Future	8582.3700	8.5824	9093.7700	9.0938	5.959	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.80 Put	Bond Future	6465.3800	6.4654	6976.1400	6.9761	7.900	0.0000	0.0000
2023/10/18	R248	02/11/2023	11.80 Call	Bond Future	0.9100	0.0009	0.2400	0.0002	73.626	0.0000	0.0000
2023/10/18	R248	02/11/2023	12.50 Put	Bond Future	2465.5900	2.4656	2898.9800	2.8990	17.578	0.0000	0.0000
2023/10/18	R248	02/11/2023	12.50 Call	Bond Future	173.4700	0.1735	95.4300	0.0954	44.988	0.0000	0.0000
2023/10/18	R248	02/11/2023	13.60 Call	Bond Future	3575.4500	3.5755	3095.9000	3.0959	13.412	0.0000	0.0000
2023/10/18	R248	02/11/2023	13.60 Put	Bond Future	84.8400	0.0848	116.7200	0.1167	37.577	0.0000	0.0000
2023/10/18	R248	01/02/2024		Bond Future	13.0490	72.4570	13.1493	71.9340	0.769	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.15 Call	Bond Future	635.4300	0.6354	527.2200	0.5272	17.029	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.15 Put	Bond Future	5662.4400	5.6624	6077.2300	6.0772	7.325	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.16 Call	Bond Future	646.5100	0.6465	536.8200	0.5368	16.966	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.16 Put	Bond Future	5614.0300	5.6140	6027.3400	6.0273	7.362	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.14 Call	Bond Future	624.5000	0.6245	517.7400	0.5177	17.095	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.14 Put	Bond Future	5711.0800	5.7111	6127.3200	6.1273	7.288	0.0000	0.0000
2023/10/18	R248	01/02/2024	11.50 Put	Bond Future	9253.4900	9.2535	9739.7800	9.7398	5.255	0.0000	0.0000
2023/10/18	R248	01/02/2024	11.50 Call	Bond Future	170.7900	0.1708	134.0800	0.1341	21.494	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.30 Put	Bond Future	4968.8400	4.9688	5359.6900	5.3597	7.866	0.0000	0.0000
2023/10/18	R248	01/02/2024	12.30 Call	Bond Future	825.3300	0.8253	693.1800	0.6932	16.012	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.37 Call	Bond Future	3409.9800	3.4100	3082.2800	3.0823	9.610	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.37 Put	Bond Future	1761.1000	1.7611	1956.4000	1.9564	11.090	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.10 Call	Bond Future	2583.9600	2.5840	2302.0200	2.3020	10.911	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.10 Put	Bond Future	2317.0000	2.3170	2558.0600	2.5581	10.404	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.90 Call	Bond Future	5240.2600	5.2403	4841.2400	4.8412	7.615	0.0000	0.0000
2023/10/18	R248	01/02/2024	13.90 Put	Bond Future	1021.0400	1.0210	1145.0200	1.1450	12.143	0.0000	0.0000
2023/10/18	R248	02/05/2024		Bond Future	13.1733	69.6306	13.2776	69.0961	0.792	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	
2023/10/18	R248	02/05/2024	11.47 Call	Bond Future	470.3500	0.4704	402.2700	0.4023	14.474	0.0000	0.0000
2023/10/18	R248	02/05/2024	11.47 Put	Bond Future	10394.4400	10.3944	10860.9500	10.8610	4.488	0.0000	0.0000
2023/10/18	R248	02/05/2024	11.48 Call	Bond Future	477.3200	0.4773	408.4000	0.4084	14.439	0.0000	0.0000
2023/10/18	R248	02/05/2024	11.48 Put	Bond Future	10335.8500	10.3359	10801.5200	10.8015	4.505	0.0000	0.0000
2023/10/18	R248	02/05/2024	11.46 Call	Bond Future	463.5700	0.4636	396.3000	0.3963	14.511	0.0000	0.0000
2023/10/18	R248	02/05/2024	11.46 Put	Bond Future	10453.3200	10.4533	10920.6400	10.9206	4.471	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.31 Call	Bond Future	1779.1700	1.7792	1607.5300	1.6075	9.647	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.31 Put	Bond Future	7144.9800	7.1450	7519.9400	7.5199	5.248	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.32 Call	Bond Future	1794.6200	1.7946	1621.8700	1.6219	9.626	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.32 Put	Bond Future	7102.3300	7.1023	7476.1800	7.4762	5.264	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.30 Call	Bond Future	1763.8100	1.7638	1593.2700	1.5933	9.669	0.0000	0.0000
2023/10/18	R248	01/08/2024	12.30 Put	Bond Future	7187.8000	7.1878	7563.8600	7.5639	5.232	0.0000	0.0000
2023/10/18	R248	01/08/2024		Bond Future	13.2975	71.2148	13.4060	70.6682	0.816	0.0000	0.0000
2023/10/18	R248	07/11/2024		Bond Future	13.4497	68.4712	13.5630	67.9121	0.842	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.79 Call	Bond Future	2862.4000	2.8624	2635.2700	2.6353	7.935	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.79 Put	Bond Future	6294.2000	6.2942	6626.1800	6.6262	5.274	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.80 Call	Bond Future	2883.2700	2.8833	2655.0400	2.6550	7.916	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.80 Put	Bond Future	6260.7200	6.2607	6591.6000	6.5916	5.285	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.78 Call	Bond Future	2841.6100	2.8416	2615.5700	2.6156	7.955	0.0000	0.0000
2023/10/18	R248	07/11/2024	12.78 Put	Bond Future	6327.8400	6.3278	6660.9100	6.6609	5.264	0.0000	0.0000
2023/10/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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