



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2023 TO 09/10/2023

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
2023/10/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	2025	02/11/2023		Bond Future	172.6721	172.6721	172.6693	0.002	0.0000	0.0000
2023/10/09	2025	01/02/2024		Bond Future	174.7426	174.7426	174.7397	0.002	0.0000	0.0000
2023/10/09	2025	02/05/2024		Bond Future	178.7172	178.7172	178.7143	0.002	0.0000	0.0000
2023/10/09	2025	01/08/2024		Bond Future	181.0060	181.0060	181.0031	0.002	0.0000	0.0000
2023/10/09	2025	07/11/2024		Bond Future	185.3845	185.3845	185.3822	0.001	0.0000	0.0000
2023/10/09	2029	02/11/2023		Bond Future	124.7238	124.7238	124.7771	0.043	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	
2023/10/09	2029	01/02/2024		Bond Future	127.5143	127.5143	127.5687	127.5687	0.043	0.0000	0.0000
2023/10/09	2029	02/05/2024		Bond Future	129.0491	129.0491	129.1049	129.1049	0.043	0.0000	0.0000
2023/10/09	2029	01/08/2024		Bond Future	132.0287	132.0287	132.0860	132.0860	0.043	0.0000	0.0000
2023/10/09	2029	07/11/2024		Bond Future	133.8220	133.8220	133.8815	133.8815	0.044	0.0000	0.0000
2023/10/09	2030	02/11/2023		Bond Future	10.9408	89.0875	10.9345	89.1128	0.057	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.81 Call	Bond Future	545.1700	0.5452	512.0600	0.5121	6.073	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.81 Put	Bond Future	1078.4000	1.0784	1019.9800	1.0200	5.417	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.82 Call	Bond Future	564.0600	0.5641	530.7600	0.5308	5.904	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.82 Put	Bond Future	1056.3700	1.0564	997.7600	0.9978	5.548	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.80 Call	Bond Future	526.6300	0.5266	493.7300	0.4937	6.247	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.80 Put	Bond Future	1100.8000	1.1008	1042.5900	1.0426	5.288	0.0000	0.0000
2023/10/09	2030	02/11/2023	9.57 Put	Bond Future	5798.6600	5.7987	5773.3500	5.7734	0.436	0.0000	0.0000
2023/10/09	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.07 Put	Bond Future	3630.5400	3.6305	3604.6200	3.6046	0.714	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.07 Call	Bond Future	1.4700	0.0015	0.8600	0.0009	41.497	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.57 Call	Bond Future	2696.5300	2.6965	2687.3700	2.6874	0.340	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.57 Put	Bond Future	187.1500	0.1872	152.6800	0.1527	18.418	0.0000	0.0000
2023/10/09	2030	02/11/2023	9.89 Put	Bond Future	4402.8600	4.4029	4377.4900	4.3775	0.576	0.0000	0.0000
2023/10/09	2030	02/11/2023	9.89 Call	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.39 Put	Bond Future	2335.0600	2.3351	2298.1900	2.2982	1.579	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.39 Call	Bond Future	61.2900	0.0613	49.7300	0.0497	18.861	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.43 Call	Bond Future	2223.5100	2.2235	2207.2600	2.2073	0.731	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.43 Put	Bond Future	264.4900	0.2645	222.9300	0.2229	15.713	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.62 Put	Bond Future	1566.7900	1.5668	1515.6400	1.5156	3.265	0.0000	0.0000
2023/10/09	2030	02/11/2023	10.62 Call	Bond Future	251.5000	0.2515	225.6600	0.2257	10.274	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.12 Put	Bond Future	549.4900	0.5495	493.9600	0.4940	10.106	0.0000	0.0000
2023/10/09	2030	02/11/2023	11.12 Call	Bond Future	1273.7000	1.2737	1243.4800	1.2435	2.373	0.0000	0.0000
2023/10/09	2030	02/11/2023	12.27 Call	Bond Future	5224.9400	5.2249	5240.5300	5.2405	0.298	0.0000	0.0000
2023/10/09	2030	02/11/2023	12.27 Put	Bond Future	30.1300	0.0301	20.4100	0.0204	32.260	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.89 Put	Bond Future	5108.8700	5.1089	5072.2800	5.0723	0.716	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.89 Call	Bond Future	417.6700	0.4177	406.9200	0.4069	2.574	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.39 Put	Bond Future	3435.9400	3.4359	3397.7200	3.3977	1.112	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.39 Call	Bond Future	815.2500	0.8153	802.8700	0.8029	1.519	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.86 Call	Bond Future	3882.6100	3.8826	3882.3100	3.8823	0.008	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.86 Put	Bond Future	745.8900	0.7459	719.7500	0.7198	3.505	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.16 Put	Bond Future	4161.7400	4.1617	4124.1000	4.1241	0.904	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.16 Call	Bond Future	595.9400	0.5959	584.1400	0.5841	1.980	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.00 Call	Bond Future	1744.8300	1.7448	1734.2600	1.7343	0.606	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	
2023/10/09	2030	01/02/2024	11.00 Put	Bond Future	1918.0300	1.9180	1881.6200	1.8816	1.898	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.75 Call	Bond Future	3567.1500	3.5672	3565.3100	3.5653	0.052	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.75 Put	Bond Future	844.8700	0.8449	817.1900	0.8172	3.276	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.57 Put	Bond Future	6316.5700	6.3166	6281.7200	6.2817	0.552	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.57 Call	Bond Future	268.8600	0.2689	259.8500	0.2599	3.351	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.07 Put	Bond Future	4469.3000	4.4693	4431.9400	4.4319	0.836	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.07 Call	Bond Future	530.2900	0.5303	518.7700	0.5188	2.172	0.0000	0.0000
2023/10/09	2030	01/02/2024	12.10 Call	Bond Future	4597.5100	4.5975	4600.6100	4.6006	0.067	0.0000	0.0000
2023/10/09	2030	01/02/2024	12.10 Put	Bond Future	565.4100	0.5654	542.6700	0.5427	4.022	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.31 Call	Bond Future	2419.2300	2.4192	2411.6400	2.4116	0.314	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.31 Put	Bond Future	1380.7200	1.3807	1347.2900	1.3473	2.421	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.93 Put	Bond Future	4964.0700	4.9641	4927.2900	4.9273	0.741	0.0000	0.0000
2023/10/09	2030	01/02/2024	9.93 Call	Bond Future	440.6900	0.4407	429.7500	0.4298	2.482	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.36 Call	Bond Future	2539.8000	2.5398	2532.7900	2.5328	0.276	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.36 Put	Bond Future	1307.8400	1.3078	1274.9900	1.2750	2.512	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.37 Call	Bond Future	2564.1300	2.5641	2557.2300	2.5572	0.269	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.37 Put	Bond Future	1293.5400	1.2935	1260.8000	1.2608	2.531	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.35 Call	Bond Future	2515.4000	2.5154	2508.2700	2.5083	0.283	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.35 Put	Bond Future	1322.0800	1.3221	1289.1100	1.2891	2.494	0.0000	0.0000
2023/10/09	2030	01/02/2024		Bond Future	11.0440	87.0529	11.0374	87.0787	0.059	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.85 Call	Bond Future	3853.5200	3.8535	3853.0800	3.8531	0.011	0.0000	0.0000
2023/10/09	2030	01/02/2024	11.85 Put	Bond Future	754.3700	0.7544	728.0900	0.7281	3.484	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.00 Put	Bond Future	4714.2800	4.7143	4677.2000	4.6772	0.787	0.0000	0.0000
2023/10/09	2030	01/02/2024	10.00 Call	Bond Future	483.6700	0.4837	472.4300	0.4724	2.324	0.0000	0.0000
2023/10/09	2030	02/05/2024		Bond Future	11.1519	89.0123	11.1449	89.0387	0.062	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.66 Put	Bond Future	6475.5400	6.4755	6442.5600	6.4426	0.509	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.66 Call	Bond Future	558.5700	0.5586	552.0500	0.5521	1.167	0.0000	0.0000
2023/10/09	2030	02/05/2024	10.16 Put	Bond Future	4794.4900	4.7945	4761.3500	4.7614	0.691	0.0000	0.0000
2023/10/09	2030	02/05/2024	10.16 Call	Bond Future	914.9000	0.9149	908.2200	0.9082	0.730	0.0000	0.0000
2023/10/09	2030	02/05/2024	11.94 Call	Bond Future	4239.5900	4.2396	4241.8300	4.2418	0.053	0.0000	0.0000
2023/10/09	2030	02/05/2024	11.94 Put	Bond Future	1303.4200	1.3034	1279.2000	1.2792	1.858	0.0000	0.0000
2023/10/09	2030	02/05/2024	10.62 Put	Bond Future	3513.7300	3.5137	3481.3300	3.4813	0.922	0.0000	0.0000
2023/10/09	2030	02/05/2024	10.62 Call	Bond Future	1459.6600	1.4597	1453.7200	1.4537	0.407	0.0000	0.0000
2023/10/09	2030	02/05/2024	11.12 Put	Bond Future	2436.9700	2.4370	2406.7900	2.4068	1.238	0.0000	0.0000
2023/10/09	2030	02/05/2024	11.12 Call	Bond Future	2315.6000	2.3156	2311.8800	2.3119	0.161	0.0000	0.0000
2023/10/09	2030	02/05/2024	13.15 Call	Bond Future	7720.8800	7.7209	7732.5200	7.7325	0.151	0.0000	0.0000
2023/10/09	2030	02/05/2024	13.15 Put	Bond Future	514.6100	0.5146	499.7900	0.4998	2.880	0.0000	0.0000
2023/10/09	2030	02/05/2024	12.38 Call	Bond Future	5450.0300	5.4500	5455.8800	5.4559	0.107	0.0000	0.0000
2023/10/09	2030	02/05/2024	12.38 Put	Bond Future	928.6200	0.9286	908.0100	0.9080	2.219	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	
2023/10/09	2030	02/05/2024	10.82 Put	Bond Future	3041.0600	3.0411	3009.3900	3.0094	1.041	0.0000	0.0000
2023/10/09	2030	02/05/2024	10.82 Call	Bond Future	1766.4300	1.7664	1761.2200	1.7612	0.295	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.82 Call	Bond Future	656.6200	0.6566	649.9300	0.6499	1.019	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.82 Put	Bond Future	5915.5100	5.9155	5882.3600	5.8824	0.560	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.83 Call	Bond Future	663.2900	0.6633	656.5800	0.6566	1.012	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.83 Put	Bond Future	5881.2400	5.8812	5848.0700	5.8481	0.564	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.81 Call	Bond Future	650.2000	0.6502	643.5100	0.6435	1.029	0.0000	0.0000
2023/10/09	2030	02/05/2024	9.81 Put	Bond Future	5950.0500	5.9501	5916.9000	5.9169	0.557	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.38 Call	Bond Future	1310.8400	1.3108	1307.8700	1.3079	0.227	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.38 Put	Bond Future	4631.8300	4.6318	4601.7100	4.6017	0.650	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.39 Call	Bond Future	1323.0900	1.3231	1320.1500	1.3202	0.222	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.39 Put	Bond Future	4605.6000	4.6056	4575.5100	4.5755	0.653	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.37 Call	Bond Future	1298.3800	1.2984	1295.4000	1.2954	0.230	0.0000	0.0000
2023/10/09	2030	01/08/2024	10.37 Put	Bond Future	4657.8600	4.6579	4627.7300	4.6277	0.647	0.0000	0.0000
2023/10/09	2030	01/08/2024		Bond Future	11.2632	87.0413	11.2558	87.0684	0.066	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.75 Call	Bond Future	1817.4900	1.8175	1818.2100	1.8182	0.040	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.75 Put	Bond Future	4162.6700	4.1627	4135.2700	4.1353	0.658	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.76 Call	Bond Future	1831.9400	1.8319	1832.6900	1.8327	0.041	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.76 Put	Bond Future	4140.6400	4.1406	4113.2700	4.1133	0.661	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.74 Call	Bond Future	1803.1000	1.8031	1803.7800	1.8038	0.038	0.0000	0.0000
2023/10/09	2030	07/11/2024	10.74 Put	Bond Future	4184.7900	4.1848	4157.3500	4.1574	0.656	0.0000	0.0000
2023/10/09	2030	07/11/2024		Bond Future	11.4033	89.1222	11.3953	89.1503	0.070	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.85 Put	Bond Future	4580.6700	4.5807	4551.0200	4.5510	0.647	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.85 Call	Bond Future	0.4600	0.0005	0.2400	0.0002	47.826	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.78 Call	Bond Future	809.7100	0.8097	772.8800	0.7729	4.549	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.78 Put	Bond Future	978.5800	0.9786	912.3200	0.9123	6.771	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.28 Call	Bond Future	62.9600	0.0630	51.0000	0.0510	18.996	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.28 Put	Bond Future	2565.5900	2.5656	2524.2000	2.5242	1.613	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.71 Put	Bond Future	5271.2300	5.2712	5241.7500	5.2418	0.559	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.71 Call	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.50 Call	Bond Future	269.0200	0.2690	241.3900	0.2414	10.271	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.50 Put	Bond Future	1734.1300	1.7341	1677.0700	1.6771	3.290	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.00 Call	Bond Future	2.1600	0.0022	1.3100	0.0013	39.352	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.00 Put	Bond Future	3850.0600	3.8501	3819.7800	3.8198	0.786	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.58 Put	Bond Future	5919.2400	5.9192	5889.8000	5.8898	0.497	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.58 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.60 Call	Bond Future	425.0000	0.4250	392.1400	0.3921	7.732	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.60 Put	Bond Future	1424.0800	1.4241	1361.7900	1.3618	4.374	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	
2023/10/09	2032	02/11/2023	10.35 Put	Bond Future	7081.3800	7.0814	7051.9500	7.0520	0.416	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.90 Put	Bond Future	751.8300	0.7518	686.9900	0.6870	8.624	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.90 Call	Bond Future	1130.3100	1.1303	1094.9000	1.0949	3.133	0.0000	0.0000
2023/10/09	2032	02/11/2023		Bond Future	11.8169	82.1642	11.8105	82.1937	0.054	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.23 Call	Bond Future	40.4300	0.0404	31.6400	0.0316	21.741	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.23 Put	Bond Future	2781.2400	2.7812	2743.0200	2.7430	1.374	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.24 Call	Bond Future	44.3500	0.0444	34.9600	0.0350	21.172	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.24 Put	Bond Future	2737.4500	2.7375	2698.6300	2.6986	1.418	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.22 Call	Bond Future	36.7600	0.0368	28.5400	0.0285	22.361	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.22 Put	Bond Future	2825.3100	2.8253	2787.6600	2.7877	1.333	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.59 Put	Bond Future	5869.1600	5.8692	5839.7200	5.8397	0.502	0.0000	0.0000
2023/10/09	2032	02/11/2023	10.59 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.09 Put	Bond Future	3420.8200	3.4208	3388.7500	3.3888	0.937	0.0000	0.0000
2023/10/09	2032	02/11/2023	11.09 Call	Bond Future	8.3900	0.0084	5.7500	0.0058	31.466	0.0000	0.0000
2023/10/09	2032	02/11/2023	12.26 Call	Bond Future	2319.1200	2.3191	2299.5700	2.2996	0.843	0.0000	0.0000
2023/10/09	2032	02/11/2023	12.26 Put	Bond Future	327.3800	0.3274	278.4000	0.2784	14.961	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.59 Put	Bond Future	6663.4400	6.6634	6623.2700	6.6233	0.603	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.59 Call	Bond Future	324.4100	0.3244	314.3200	0.3143	3.110	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.09 Put	Bond Future	4622.4400	4.6224	4579.1000	4.5791	0.938	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.09 Call	Bond Future	700.3600	0.7004	687.1000	0.6871	1.893	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.73 Call	Bond Future	4403.5800	4.4036	4401.1300	4.4011	0.056	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.73 Put	Bond Future	985.5400	0.9855	953.0100	0.9530	3.301	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.78 Put	Bond Future	5846.9900	5.8470	5805.4700	5.8055	0.710	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.78 Call	Bond Future	436.7900	0.4368	425.3500	0.4254	2.619	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.75 Call	Bond Future	1742.0300	1.7420	1728.4500	1.7285	0.780	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.75 Put	Bond Future	2605.2700	2.6053	2561.6100	2.5616	1.676	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.50 Call	Bond Future	3687.9800	3.6880	3682.1600	3.6822	0.158	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.50 Put	Bond Future	1247.8100	1.2478	1211.9100	1.2119	2.877	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.01 Put	Bond Future	9375.4200	9.3754	9339.5100	9.3395	0.383	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.01 Call	Bond Future	119.8800	0.1199	114.0500	0.1141	4.863	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.76 Put	Bond Future	5930.9300	5.9309	5889.5500	5.8896	0.698	0.0000	0.0000
2023/10/09	2032	01/02/2024	10.76 Call	Bond Future	423.5700	0.4236	412.2700	0.4123	2.668	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.62 Call	Bond Future	4056.2100	4.0562	4052.1200	4.0521	0.101	0.0000	0.0000
2023/10/09	2032	01/02/2024	12.62 Put	Bond Future	1103.8300	1.1038	1069.6600	1.0697	3.096	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.84 Call	Bond Future	1937.1600	1.9372	1924.0800	1.9241	0.675	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.84 Put	Bond Future	2394.5000	2.3945	2351.3400	2.3513	1.802	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.85 Call	Bond Future	1959.5200	1.9595	1946.5100	1.9465	0.664	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.85 Put	Bond Future	2371.9200	2.3719	2328.8300	2.3288	1.817	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/09	2032	01/02/2024	11.83 Call	Bond Future	1914.9300	1.9149	1901.7900	1.9018	0.686	0.0000	0.0000
2023/10/09	2032	01/02/2024	11.83 Put	Bond Future	2417.2400	2.4172	2374.0200	2.3740	1.788	0.0000	0.0000
2023/10/09	2032	01/02/2024		Bond Future	11.9421	83.9822	11.9354	84.0123	0.056	0.0000	0.0000
2023/10/09	2032	02/05/2024		Bond Future	12.0692	81.7099	12.0621	81.7407	0.059	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.36 Put	Bond Future	8432.6300	8.4326	8394.7300	8.3947	0.449	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.36 Call	Bond Future	520.7900	0.5208	513.6900	0.5137	1.363	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.86 Put	Bond Future	6388.5600	6.3886	6349.8100	6.3498	0.607	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.86 Call	Bond Future	891.2500	0.8913	883.3000	0.8833	0.892	0.0000	0.0000
2023/10/09	2032	02/05/2024	12.90 Call	Bond Future	5064.3000	5.0643	5066.6200	5.0666	0.046	0.0000	0.0000
2023/10/09	2032	02/05/2024	12.90 Put	Bond Future	1549.5700	1.5496	1521.0900	1.5211	1.838	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.59 Put	Bond Future	7461.7200	7.4617	7423.3000	7.4233	0.515	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.59 Call	Bond Future	671.2500	0.6713	663.6300	0.6636	1.135	0.0000	0.0000
2023/10/09	2032	02/05/2024	11.09 Put	Bond Future	5536.2200	5.5362	5497.5100	5.4975	0.699	0.0000	0.0000
2023/10/09	2032	02/05/2024	11.09 Call	Bond Future	1121.1000	1.1211	1113.1900	1.1132	0.706	0.0000	0.0000
2023/10/09	2032	02/05/2024	13.18 Call	Bond Future	5917.7900	5.9178	5922.6500	5.9227	0.082	0.0000	0.0000
2023/10/09	2032	02/05/2024	13.18 Put	Bond Future	1263.7700	1.2638	1237.8300	1.2378	2.053	0.0000	0.0000
2023/10/09	2032	02/05/2024	13.35 Call	Bond Future	6451.3800	6.4514	6457.7800	6.4578	0.099	0.0000	0.0000
2023/10/09	2032	02/05/2024	13.35 Put	Bond Future	1116.4200	1.1164	1092.0200	1.0920	2.186	0.0000	0.0000
2023/10/09	2032	02/05/2024	11.35 Put	Bond Future	4665.6000	4.6656	4627.2700	4.6273	0.822	0.0000	0.0000
2023/10/09	2032	02/05/2024	11.35 Call	Bond Future	1452.7400	1.4527	1445.2100	1.4452	0.518	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.65 Put	Bond Future	7216.7800	7.2168	7178.2600	7.1783	0.534	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.65 Call	Bond Future	715.8300	0.7158	708.1100	0.7081	1.078	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.55 Call	Bond Future	642.7600	0.6428	635.2200	0.6352	1.173	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.55 Put	Bond Future	7626.9300	7.6269	7588.5900	7.5886	0.503	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.56 Call	Bond Future	649.7500	0.6498	642.1900	0.6422	1.164	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.56 Put	Bond Future	7585.4500	7.5855	7547.0900	7.5471	0.506	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.54 Call	Bond Future	635.8400	0.6358	628.3200	0.6283	1.183	0.0000	0.0000
2023/10/09	2032	02/05/2024	10.54 Put	Bond Future	7668.5300	7.6685	7630.2100	7.6302	0.500	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.14 Call	Bond Future	1347.7400	1.3477	1343.7500	1.3438	0.296	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.14 Put	Bond Future	6008.6300	6.0086	5973.1100	5.9731	0.591	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.15 Call	Bond Future	1359.2300	1.3592	1355.2600	1.3553	0.292	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.15 Put	Bond Future	5974.4400	5.9744	5938.9400	5.9389	0.594	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.13 Call	Bond Future	1336.3300	1.3363	1332.3100	1.3323	0.301	0.0000	0.0000
2023/10/09	2032	01/08/2024	11.13 Put	Bond Future	6042.9300	6.0429	6007.3800	6.0074	0.588	0.0000	0.0000
2023/10/09	2032	01/08/2024		Bond Future	12.1976	83.5778	12.1902	83.6093	0.061	0.0000	0.0000
2023/10/09	2032	07/11/2024		Bond Future	12.3626	81.4087	12.3547	81.4412	0.064	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.48 Call	Bond Future	1771.9600	1.7720	1771.8700	1.7719	0.005	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.48 Put	Bond Future	5523.6900	5.5237	5491.0300	5.4910	0.591	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.49 Call	Bond Future	1785.1600	1.7852	1785.1200	1.7851	0.002	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	
2023/10/09	2032	07/11/2024	11.49 Put	Bond Future	5493.1400	5.4931	5460.5300	5.4605	0.594	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.47 Call	Bond Future	1759.1300	1.7591	1759.0000	1.7590	0.007	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.47 Put	Bond Future	5554.6500	5.5547	5521.9500	5.5220	0.589	0.0000	0.0000
2023/10/09	2032	07/11/2024	13.36 Call	Bond Future	5978.8800	5.9789	5988.8600	5.9889	0.167	0.0000	0.0000
2023/10/09	2032	07/11/2024	13.36 Put	Bond Future	1995.6600	1.9957	1973.0700	1.9731	1.132	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.64 Put	Bond Future	5074.8100	5.0748	5042.7600	5.0428	0.632	0.0000	0.0000
2023/10/09	2032	07/11/2024	11.64 Call	Bond Future	2019.7000	2.0197	2020.2200	2.0202	0.026	0.0000	0.0000
2023/10/09	2033	02/11/2023		Bond Future	116.9259	116.9259	117.0450	117.0450	0.102	0.0000	0.0000
2023/10/09	2033	01/02/2024		Bond Future	119.5419	119.5419	119.6636	119.6636	0.102	0.0000	0.0000
2023/10/09	2033	02/05/2024		Bond Future	120.8001	120.8001	120.9247	120.9247	0.103	0.0000	0.0000
2023/10/09	2033	01/08/2024		Bond Future	123.5893	123.5893	123.7169	123.7169	0.103	0.0000	0.0000
2023/10/09	2033	07/11/2024		Bond Future	125.0802	125.0802	125.2112	125.2112	0.105	0.0000	0.0000
2023/10/09	2037	02/11/2023		Bond Future	12.7245	75.5450	12.7382	75.4761	0.108	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.56 Call	Bond Future	7.8100	0.0078	4.3300	0.0043	44.558	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.56 Put	Bond Future	6233.2900	6.2333	6298.7200	6.2987	1.050	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.57 Call	Bond Future	8.3000	0.0083	4.6400	0.0046	44.096	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.57 Put	Bond Future	6177.0700	6.1771	6242.3200	6.2423	1.056	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.55 Call	Bond Future	7.3400	0.0073	4.0500	0.0041	44.823	0.0000	0.0000
2023/10/09	2037	02/11/2023	11.55 Put	Bond Future	6289.5900	6.2896	6355.2100	6.3552	1.043	0.0000	0.0000
2023/10/09	2037	02/11/2023	13.89 Call	Bond Future	5581.4800	5.5815	5501.0900	5.5011	1.440	0.0000	0.0000
2023/10/09	2037	02/11/2023	13.89 Put	Bond Future	47.9000	0.0479	36.4200	0.0364	23.967	0.0000	0.0000
2023/10/09	2037	02/11/2023	12.52 Put	Bond Future	1697.0800	1.6971	1683.8400	1.6838	0.780	0.0000	0.0000
2023/10/09	2037	02/11/2023	12.52 Call	Bond Future	657.0200	0.6570	574.8700	0.5749	12.503	0.0000	0.0000
2023/10/09	2037	02/11/2023	12.02 Put	Bond Future	3776.9700	3.7770	3819.1400	3.8191	1.117	0.0000	0.0000
2023/10/09	2037	02/11/2023	12.02 Call	Bond Future	100.2100	0.1002	73.4700	0.0735	26.684	0.0000	0.0000
2023/10/09	2037	01/02/2024	13.93 Call	Bond Future	5859.6600	5.8597	5778.9500	5.7790	1.377	0.0000	0.0000
2023/10/09	2037	01/02/2024	13.93 Put	Bond Future	838.9900	0.8390	828.7000	0.8287	1.226	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.93 Call	Bond Future	2600.0400	2.6000	2531.3000	2.5313	2.644	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.93 Put	Bond Future	2249.0100	2.2490	2250.6900	2.2507	0.075	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.09 Put	Bond Future	4790.2500	4.7903	4819.7200	4.8197	0.615	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.09 Call	Bond Future	840.4600	0.8405	799.5100	0.7995	4.872	0.0000	0.0000
2023/10/09	2037	01/02/2024		Bond Future	12.8587	72.9603	12.8730	72.8899	0.111	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.32 Call	Bond Future	1206.1400	1.2061	1156.4400	1.1564	4.121	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.32 Put	Bond Future	3941.7900	3.9418	3962.5100	3.9625	0.526	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.33 Call	Bond Future	1223.9600	1.2240	1173.9000	1.1739	4.090	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.33 Put	Bond Future	3907.4600	3.9075	3927.8200	3.9278	0.521	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.31 Call	Bond Future	1188.4800	1.1885	1139.1500	1.1392	4.151	0.0000	0.0000
2023/10/09	2037	01/02/2024	12.31 Put	Bond Future	3976.3300	3.9763	3997.4200	3.9974	0.530	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	
2023/10/09	2037	02/05/2024		Bond Future	12.9951	74.6025	13.0099	74.5305	0.114	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.44 Call	Bond Future	601.9000	0.6019	577.5500	0.5776	4.046	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.44 Put	Bond Future	8768.9800	8.7690	8816.5800	8.8166	0.543	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.45 Call	Bond Future	609.7400	0.6097	585.1800	0.5852	4.028	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.45 Put	Bond Future	8720.1200	8.7201	8767.5100	8.7675	0.543	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.43 Call	Bond Future	594.1400	0.5941	570.0000	0.5700	4.063	0.0000	0.0000
2023/10/09	2037	02/05/2024	11.43 Put	Bond Future	8817.9700	8.8180	8865.7800	8.8658	0.542	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.10 Call	Bond Future	1625.3400	1.6253	1587.4600	1.5875	2.331	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.10 Put	Bond Future	6820.4500	6.8205	6856.1300	6.8561	0.523	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.11 Call	Bond Future	1639.1200	1.6391	1601.0500	1.6011	2.323	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.11 Put	Bond Future	6781.5100	6.7815	6817.0000	6.8170	0.523	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.09 Call	Bond Future	1611.6500	1.6117	1573.9500	1.5740	2.339	0.0000	0.0000
2023/10/09	2037	01/08/2024	12.09 Put	Bond Future	6859.5300	6.8595	6895.3900	6.8954	0.523	0.0000	0.0000
2023/10/09	2037	01/08/2024		Bond Future	13.1360	72.0516	13.1515	71.9780	0.118	0.0000	0.0000
2023/10/09	2037	01/08/2024	13.82 Call	Bond Future	5651.3100	5.6513	5584.9600	5.5850	1.174	0.0000	0.0000
2023/10/09	2037	01/08/2024	13.82 Put	Bond Future	2498.1900	2.4982	2505.4000	2.5054	0.289	0.0000	0.0000
2023/10/09	2037	01/08/2024	13.17 Call	Bond Future	3818.5500	3.8186	3760.7700	3.7608	1.513	0.0000	0.0000
2023/10/09	2037	01/08/2024	13.17 Put	Bond Future	3656.8700	3.6569	3672.6500	3.6727	0.432	0.0000	0.0000
2023/10/09	2037	07/11/2024		Bond Future	13.2979	73.7728	13.3140	73.6978	0.121	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.58 Call	Bond Future	2461.3000	2.4613	2418.2800	2.4183	1.748	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.58 Put	Bond Future	5931.7000	5.9317	5963.7500	5.9638	0.540	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.59 Call	Bond Future	2480.0700	2.4801	2436.8800	2.4369	1.741	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.59 Put	Bond Future	5900.4600	5.9005	5932.3400	5.9323	0.540	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.57 Call	Bond Future	2442.6100	2.4426	2399.7700	2.3998	1.754	0.0000	0.0000
2023/10/09	2037	07/11/2024	12.57 Put	Bond Future	5963.0600	5.9631	5995.2900	5.9953	0.540	0.0000	0.0000
2023/10/09	2038	02/11/2023		Bond Future	126.3542	126.3542	126.5235	126.5235	0.134	0.0000	0.0000
2023/10/09	2038	01/02/2024		Bond Future	127.1645	127.1645	127.3375	127.3375	0.136	0.0000	0.0000
2023/10/09	2038	02/05/2024		Bond Future	130.0569	130.0569	130.2339	130.2339	0.136	0.0000	0.0000
2023/10/09	2038	01/08/2024		Bond Future	130.9923	130.9923	131.1734	131.1734	0.138	0.0000	0.0000
2023/10/09	2038	07/11/2024		Bond Future	134.1600	134.1600	134.3460	134.3460	0.139	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.50 Put	Bond Future	8275.8100	8.2758	8294.0100	8.2940	0.220	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.50 Call	Bond Future	1.2600	0.0013	0.6100	0.0006	51.587	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.10 Put	Bond Future	4709.8800	4.7099	4714.0600	4.7141	0.089	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.10 Call	Bond Future	52.1900	0.0522	37.5200	0.0375	28.109	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.97 Call	Bond Future	1260.4500	1.2605	1183.1400	1.1831	6.134	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.97 Put	Bond Future	1101.9500	1.1020	1043.4900	1.0435	5.305	0.0000	0.0000
2023/10/09	2040	02/11/2023	13.10 Call	Bond Future	1659.7600	1.6598	1582.5000	1.5825	4.655	0.0000	0.0000
2023/10/09	2040	02/11/2023	13.10 Put	Bond Future	822.0300	0.8220	763.6200	0.7636	7.106	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	
2023/10/09	2040	02/11/2023	13.90 Call	Bond Future	4900.7900	4.9008	4860.3700	4.8604	0.825	0.0000	0.0000
2023/10/09	2040	02/11/2023	13.90 Put	Bond Future	96.2500	0.0963	74.6800	0.0747	22.410	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.59 Call	Bond Future	2.3900	0.0024	1.2400	0.0012	48.117	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.59 Put	Bond Future	7718.0400	7.7180	7735.7400	7.7357	0.229	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.60 Call	Bond Future	2.5600	0.0026	1.3400	0.0013	47.656	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.60 Put	Bond Future	7656.4800	7.6565	7674.1100	7.6741	0.230	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.58 Call	Bond Future	2.2300	0.0022	1.1500	0.0012	48.430	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.58 Put	Bond Future	7779.6900	7.7797	7797.4600	7.7975	0.228	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.80 Put	Bond Future	6443.7200	6.4437	6458.8400	6.4588	0.235	0.0000	0.0000
2023/10/09	2040	02/11/2023	11.80 Call	Bond Future	9.3900	0.0094	5.6600	0.0057	39.723	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.60 Put	Bond Future	2281.9000	2.2819	2243.5300	2.2435	1.681	0.0000	0.0000
2023/10/09	2040	02/11/2023	12.60 Call	Bond Future	450.9900	0.4510	393.7700	0.3938	12.688	0.0000	0.0000
2023/10/09	2040	02/11/2023	13.64 Call	Bond Future	3758.3000	3.7583	3705.0200	3.7050	1.418	0.0000	0.0000
2023/10/09	2040	02/11/2023	13.64 Put	Bond Future	203.9700	0.2040	169.5400	0.1695	16.880	0.0000	0.0000
2023/10/09	2040	02/11/2023		Bond Future	12.9399	75.9166	12.9435	75.8978	0.028	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.34 Call	Bond Future	930.8800	0.9309	900.9200	0.9009	3.218	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.34 Put	Bond Future	4911.0300	4.9110	4900.3600	4.9004	0.217	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.35 Call	Bond Future	946.3100	0.9463	916.1200	0.9161	3.190	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.35 Put	Bond Future	4870.0900	4.8701	4859.1900	4.8592	0.224	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.33 Call	Bond Future	915.4800	0.9155	885.7600	0.8858	3.246	0.0000	0.0000
2023/10/09	2040	01/02/2024	12.33 Put	Bond Future	4952.0600	4.9521	4941.6300	4.9416	0.211	0.0000	0.0000
2023/10/09	2040	01/02/2024		Bond Future	13.0758	73.0899	13.0795	73.0706	0.028	0.0000	0.0000
2023/10/09	2040	02/05/2024		Bond Future	13.2133	74.7349	13.2171	74.7153	0.029	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.61 Call	Bond Future	589.8200	0.5898	573.6800	0.5737	2.736	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.61 Put	Bond Future	9548.7700	9.5488	9552.3000	9.5523	0.037	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.62 Call	Bond Future	597.7200	0.5977	581.4500	0.5815	2.722	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.62 Put	Bond Future	9495.5600	9.4956	9498.9600	9.4990	0.036	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.60 Call	Bond Future	582.0000	0.5820	565.9800	0.5660	2.753	0.0000	0.0000
2023/10/09	2040	02/05/2024	11.60 Put	Bond Future	9602.1400	9.6021	9605.7900	9.6058	0.038	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.33 Call	Bond Future	1756.8700	1.7569	1734.0300	1.7340	1.300	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.33 Put	Bond Future	7191.0100	7.1910	7188.2300	7.1882	0.039	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.34 Call	Bond Future	1771.6400	1.7716	1748.7200	1.7487	1.294	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.34 Put	Bond Future	7149.7200	7.1497	7146.8600	7.1469	0.040	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.32 Call	Bond Future	1742.1900	1.7422	1719.4300	1.7194	1.306	0.0000	0.0000
2023/10/09	2040	01/08/2024	12.32 Put	Bond Future	7232.4600	7.2325	7229.7600	7.2298	0.037	0.0000	0.0000
2023/10/09	2040	01/08/2024		Bond Future	13.3553	71.9366	13.3593	71.9166	0.030	0.0000	0.0000
2023/10/09	2040	07/11/2024		Bond Future	13.5173	73.6547	13.5214	73.6345	0.031	0.0000	0.0000
2023/10/09	2040	07/11/2024	12.85 Call	Bond Future	2805.8500	2.8059	2782.3000	2.7823	0.839	0.0000	0.0000
2023/10/09	2040	07/11/2024	12.85 Put	Bond Future	6201.9000	6.2019	6198.6100	6.1986	0.053	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	
2023/10/09	2040	07/11/2024	12.86 Call	Bond Future	2826.1100	2.8261	2802.5000	2.8025	0.835	0.0000	0.0000
2023/10/09	2040	07/11/2024	12.86 Put	Bond Future	6169.4100	6.1694	6166.0600	6.1661	0.054	0.0000	0.0000
2023/10/09	2040	07/11/2024	12.84 Call	Bond Future	2785.3600	2.7854	2761.8800	2.7619	0.843	0.0000	0.0000
2023/10/09	2040	07/11/2024	12.84 Put	Bond Future	6234.2200	6.2342	6231.0000	6.2310	0.052	0.0000	0.0000
2023/10/09	2044	02/11/2023	12.00 Put	Bond Future	5761.2300	5.7612	5773.6900	5.7737	0.216	0.0000	0.0000
2023/10/09	2044	02/11/2023	12.00 Call	Bond Future	18.1300	0.0181	11.7100	0.0117	35.411	0.0000	0.0000
2023/10/09	2044	02/11/2023	12.75 Call	Bond Future	535.0800	0.5351	474.2200	0.4742	11.374	0.0000	0.0000
2023/10/09	2044	02/11/2023	12.75 Put	Bond Future	1997.6300	1.9976	1955.6500	1.9557	2.101	0.0000	0.0000
2023/10/09	2044	02/11/2023	13.00 Call	Bond Future	1079.8700	1.0799	1005.4500	1.0055	6.892	0.0000	0.0000
2023/10/09	2044	02/11/2023	13.00 Put	Bond Future	1205.8300	1.2058	1150.2900	1.1503	4.606	0.0000	0.0000
2023/10/09	2044	02/11/2023		Bond Future	13.0240	72.0590	13.0276	72.0401	0.028	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.56 Call	Bond Future	0.9900	0.0010	0.4600	0.0005	53.535	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.56 Put	Bond Future	8459.6800	8.4597	8478.0300	8.4780	0.217	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.57 Call	Bond Future	1.0600	0.0011	0.5000	0.0005	52.830	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.57 Put	Bond Future	8396.2500	8.3963	8414.5700	8.4146	0.218	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.55 Call	Bond Future	0.9100	0.0009	0.4300	0.0004	52.747	0.0000	0.0000
2023/10/09	2044	02/11/2023	11.55 Put	Bond Future	8523.1900	8.5232	8541.5900	8.5416	0.216	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.28 Call	Bond Future	735.7400	0.7357	709.0200	0.7090	3.632	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.28 Put	Bond Future	5514.1100	5.5141	5506.7600	5.5068	0.133	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.29 Call	Bond Future	749.0300	0.7490	722.0500	0.7221	3.602	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.29 Put	Bond Future	5469.7700	5.4698	5462.1600	5.4622	0.139	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.27 Call	Bond Future	722.6200	0.7226	696.1400	0.6961	3.664	0.0000	0.0000
2023/10/09	2044	01/02/2024	12.27 Put	Bond Future	5558.7000	5.5587	5551.5900	5.5516	0.128	0.0000	0.0000
2023/10/09	2044	01/02/2024		Bond Future	13.1565	69.2721	13.1602	69.2527	0.029	0.0000	0.0000
2023/10/09	2044	01/02/2024	13.25 Call	Bond Future	2799.6800	2.7997	2756.5300	2.7565	1.541	0.0000	0.0000
2023/10/09	2044	01/02/2024	13.25 Put	Bond Future	2320.6600	2.3207	2296.8800	2.2969	1.025	0.0000	0.0000
2023/10/09	2044	02/05/2024		Bond Future	13.2902	70.8312	13.2941	70.8115	0.029	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.66 Call	Bond Future	560.2400	0.5602	544.5800	0.5446	2.795	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.66 Put	Bond Future	9739.4300	9.7394	9743.4600	9.7435	0.041	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.67 Call	Bond Future	567.9400	0.5679	552.1500	0.5522	2.780	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.67 Put	Bond Future	9684.6900	9.6847	9688.5900	9.6886	0.040	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.65 Call	Bond Future	552.6200	0.5526	537.0800	0.5371	2.812	0.0000	0.0000
2023/10/09	2044	02/05/2024	11.65 Put	Bond Future	9794.3300	9.7943	9798.4800	9.7985	0.042	0.0000	0.0000
2023/10/09	2044	01/08/2024	12.29 Call	Bond Future	1589.4200	1.5894	1567.5600	1.5676	1.375	0.0000	0.0000
2023/10/09	2044	01/08/2024	12.29 Put	Bond Future	7675.0800	7.6751	7673.3000	7.6733	0.023	0.0000	0.0000
2023/10/09	2044	01/08/2024	12.30 Call	Bond Future	1603.3100	1.6033	1581.3700	1.5814	1.368	0.0000	0.0000
2023/10/09	2044	01/08/2024	12.30 Put	Bond Future	7631.5600	7.6316	7629.7000	7.6297	0.024	0.0000	0.0000
2023/10/09	2044	01/08/2024	12.28 Call	Bond Future	1575.4000	1.5754	1553.6300	1.5536	1.382	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	
2023/10/09	2044	01/08/2024	12.28 Put	Bond Future	7718.5300	7.7185	7716.8400	7.7168	0.022	0.0000	0.0000
2023/10/09	2044	01/08/2024		Bond Future	13.4282	68.0688	13.4322	68.0487	0.030	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.91 Call	Bond Future	2803.0200	2.8030	2779.3900	2.7794	0.843	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.91 Put	Bond Future	6235.7100	6.2357	6232.4600	6.2325	0.052	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.92 Call	Bond Future	2823.4300	2.8234	2799.7300	2.7997	0.839	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.92 Put	Bond Future	6203.1200	6.2031	6199.8000	6.1998	0.054	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.90 Call	Bond Future	2782.6800	2.7827	2759.1100	2.7591	0.847	0.0000	0.0000
2023/10/09	2044	07/11/2024	12.90 Put	Bond Future	6268.4400	6.2684	6265.2500	6.2653	0.051	0.0000	0.0000
2023/10/09	2044	07/11/2024		Bond Future	13.5849	69.6944	13.5890	69.6740	0.031	0.0000	0.0000
2023/10/09	2046	02/11/2023		Bond Future	108.0271	108.0271	108.0480	108.0480	0.019	0.0000	0.0000
2023/10/09	2046	01/02/2024		Bond Future	110.4439	110.4439	110.4653	110.4653	0.019	0.0000	0.0000
2023/10/09	2046	02/05/2024		Bond Future	110.8102	110.8102	110.8325	110.8325	0.020	0.0000	0.0000
2023/10/09	2046	01/08/2024		Bond Future	113.3687	113.3687	113.3914	113.3914	0.020	0.0000	0.0000
2023/10/09	2046	07/11/2024		Bond Future	113.9091	113.9091	113.9333	113.9333	0.021	0.0000	0.0000
2023/10/09	2050	02/11/2023		Bond Future	109.3387	109.3387	109.9140	109.9140	0.526	0.0000	0.0000
2023/10/09	2050	01/02/2024		Bond Future	109.5373	109.5373	110.1256	110.1256	0.537	0.0000	0.0000
2023/10/09	2050	02/05/2024		Bond Future	112.0289	112.0289	112.6304	112.6304	0.537	0.0000	0.0000
2023/10/09	2050	01/08/2024		Bond Future	112.3112	112.3112	112.9272	112.9272	0.548	0.0000	0.0000
2023/10/09	2050	07/11/2024		Bond Future	115.0268	115.0268	115.6581	115.6581	0.549	0.0000	0.0000
2023/10/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	AL37	02/11/2023		Index Future	892.2650	892.2650	892.6410	892.6410	0.042	0.0000	0.0000
2023/10/09	AL37	01/02/2024		Index Future	912.0080	912.0080	912.3910	912.3910	0.042	0.0000	0.0000
2023/10/09	AL37	02/05/2024		Index Future	932.5380	932.5380	932.9310	932.9310	0.042	0.0000	0.0000
2023/10/09	AL37	01/08/2024		Index Future	953.8620	953.8620	954.2660	954.2660	0.042	0.0000	0.0000
2023/10/09	AL37	07/11/2024		Index Future	976.7290	976.7290	977.1530	977.1530	0.043	0.0000	0.0000
2023/10/09	AL7T	02/11/2023		Index Future	998.9330	998.9330	998.9760	998.9760	0.004	0.0000	0.0000
2023/10/09	AL7T	01/02/2024		Index Future	1021.0360	1021.0360	1021.0790	1021.0790	0.004	0.0000	0.0000
2023/10/09	AL7T	02/05/2024		Index Future	1044.0210	1044.0210	1044.0650	1044.0650	0.004	0.0000	0.0000
2023/10/09	AL7T	01/08/2024		Index Future	1067.8940	1067.8940	1067.9420	1067.9420	0.004	0.0000	0.0000
2023/10/09	AL7T	07/11/2024		Index Future	1093.4950	1093.4950	1093.5550	1093.5550	0.005	0.0000	0.0000
2023/10/09	ALBI	02/11/2023		Index Future	876.2250	876.2250	876.2710	876.2710	0.005	0.0000	0.0000
2023/10/09	ALBI	01/02/2024		Index Future	895.6130	895.6130	895.6590	895.6590	0.005	0.0000	0.0000
2023/10/09	ALBI	02/05/2024		Index Future	915.7740	915.7740	915.8230	915.8230	0.005	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	
2023/10/09	ALBI	01/08/2024		Index Future	936.7140	936.7140	936.7660	936.7660	0.006	0.0000	0.0000
2023/10/09	ALBI	07/11/2024		Index Future	959.1710	959.1710	959.2330	959.2330	0.006	0.0000	0.0000
2023/10/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/10/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/09	ES33	02/11/2023		Bond Future	13.2300	70.0123	13.2433	69.9563	0.101	0.0000
2023/10/09	ES33	01/02/2024		Bond Future	13.4018	71.5787	13.4157	71.5214	0.104	0.0000
2023/10/09	ES33	02/05/2024		Bond Future	13.5731	69.4070	13.5877	69.3485	0.107	0.0000
2023/10/09	ES33	01/08/2024		Bond Future	13.7467	71.0092	13.7619	70.9493	0.110	0.0000
2023/10/09	ES33	07/11/2024		Bond Future	13.9644	68.9196	13.9803	68.8586	0.114	0.0000
2023/10/09	ES42	02/11/2023		Bond Future	13.6972	65.6358	13.7004	65.6205	0.024	0.0000
2023/10/09	ES42	01/02/2024		Bond Future	13.8537	67.1043	13.8571	67.0886	0.024	0.0000
2023/10/09	ES42	02/05/2024		Bond Future	14.0156	64.3678	14.0191	64.3518	0.025	0.0000
2023/10/09	ES42	01/08/2024		Bond Future	14.1760	65.8533	14.1796	65.8371	0.026	0.0000
2023/10/09	ES42	07/11/2024		Bond Future	14.3724	63.1743	14.3762	63.1579	0.026	0.0000
2023/10/09	GOVI	02/11/2023		GOVI	863.4970	863.4970	863.5430	863.5430	0.005	0.0000
2023/10/09	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	02/11/2023	885.81 Put	GOVI	223130.0000	22.3130	222670.0000	22.2670	0.206	0.0000
2023/10/09	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	02/11/2023	885.82 Put	GOVI	223230.0000	22.3230	222770.0000	22.2770	0.206	0.0000
2023/10/09	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	02/11/2023	885.80 Put	GOVI	223030.0000	22.3030	222570.0000	22.2570	0.206	0.0000
2023/10/09	GOVI	01/02/2024	879.99 Call	GOVI	26130.0000	2.6130	26600.0000	2.6600	1.799	0.0000
2023/10/09	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	01/02/2024	880.00 Call	GOVI	26030.0000	2.6030	26500.0000	2.6500	1.806	0.0000
2023/10/09	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	01/02/2024	879.98 Call	GOVI	26230.0000	2.6230	26700.0000	2.6700	1.792	0.0000
2023/10/09	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	01/02/2024		GOVI	882.6030	882.6030	882.6500	882.6500	0.005	0.0000
2023/10/09	GOVI	02/05/2024		GOVI	902.4710	902.4710	902.5200	902.5200	0.005	0.0000
2023/10/09	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/10/09	GOVI	02/05/2024	950.98 Put	GOVI	485090.0000	48.5090	484600.0000	48.4600	0.101	0.0000
2023/10/09	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/09	GOVI	02/05/2024	950.99 Put	GOVI	485190.0000	48.5190	484700.0000	48.4700	0.101	0.0000	0.0000
2023/10/09	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	02/05/2024	950.97 Put	GOVI	484990.0000	48.4990	484500.0000	48.4500	0.101	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.38 Put	GOVI	202730.0000	20.2730	202210.0000	20.2210	0.256	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.39 Put	GOVI	202830.0000	20.2830	202310.0000	20.2310	0.256	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	01/08/2024	943.37 Put	GOVI	202630.0000	20.2630	202110.0000	20.2110	0.257	0.0000	0.0000
2023/10/09	GOVI	01/08/2024		GOVI	923.1070	923.1070	923.1590	923.1590	0.006	0.0000	0.0000
2023/10/09	GOVI	07/11/2024		GOVI	945.2380	945.2380	945.3000	945.3000	0.007	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.79 Put	GOVI	35520.0000	3.5520	34900.0000	3.4900	1.745	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.80 Put	GOVI	35620.0000	3.5620	35000.0000	3.5000	1.741	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	GOVI	07/11/2024	948.78 Put	GOVI	35420.0000	3.5420	34800.0000	3.4800	1.750	0.0000	0.0000
2023/10/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/09	IGOV	02/11/2023		Index Future	328.0150	328.0150	328.3870	328.3870	0.113	0.0000	0.0000
2023/10/09	IGOV	01/02/2024		Index Future	335.3540	335.3540	335.7340	335.7340	0.113	0.0000	0.0000
2023/10/09	IGOV	02/05/2024		Index Future	342.9820	342.9820	343.3710	343.3710	0.113	0.0000	0.0000
2023/10/09	IGOV	01/08/2024		Index Future	350.9010	350.9010	351.3010	351.3010	0.114	0.0000	0.0000
2023/10/09	IGOV	07/11/2024		Index Future	359.3950	359.3950	359.8080	359.8080	0.115	0.0000	0.0000
2023/10/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/09	JBAF	18/10/2023		Jibar Tradeable Future	8.3600	91.6400	8.3650	91.6350	0.060	0.0000	0.0000
2023/10/09	JBAF	15/11/2023		Jibar Tradeable Future	8.3900	91.6100	8.4000	91.6000	0.119	0.0000	0.0000
2023/10/09	JBAF	20/12/2023		Jibar Tradeable Future	8.5700	91.4300	8.5450	91.4550	0.292	0.0000	0.0000
2023/10/09	JBAF	17/01/2024		Jibar Tradeable Future	8.5700	91.4300	8.5500	91.4500	0.233	0.0000	0.0000
2023/10/09	JBAF	21/02/2024		Jibar Tradeable Future	8.6400	91.3600	8.6000	91.4000	0.463	0.0000	0.0000
2023/10/09	JBAF	20/03/2024		Jibar Tradeable Future	8.6400	91.3600	8.5950	91.4050	0.521	0.0000	0.0000
2023/10/09	JBAF	19/06/2024		Jibar Tradeable Future	8.5900	91.4100	8.5500	91.4500	0.466	0.0000	0.0000
2023/10/09	JBAF	18/09/2024		Jibar Tradeable Future	8.5000	91.5000	8.4200	91.5800	0.941	0.0000	0.0000
2023/10/09	JBAF	18/12/2024		Jibar Tradeable Future	8.4300	91.5700	8.3200	91.6800	1.305	0.0000	0.0000
2023/10/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3500	91.6500	8.2550	91.7450	1.138	0.0000	0.0000
2023/10/09	JBAF	18/06/2025		Jibar Tradeable Future	8.3100	91.6900	8.2100	91.7900	1.203	0.0000	0.0000
2023/10/09	JBAF	17/09/2025		Jibar Tradeable Future	8.4000	91.6000	8.2600	91.7400	1.667	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.70 Put	Bond Future	3883.2200	3.8832	3928.2500	3.9283	1.160	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.70 Call	Bond Future	86.4300	0.0864	62.4400	0.0624	27.757	0.0000	0.0000
2023/10/09	R035	02/11/2023	13.59 Call	Bond Future	5632.3700	5.6324	5552.6300	5.5526	1.416	0.0000	0.0000
2023/10/09	R035	02/11/2023	13.59 Put	Bond Future	43.8200	0.0438	33.1000	0.0331	24.464	0.0000	0.0000
2023/10/09	R035	02/11/2023	12.24 Put	Bond Future	1629.7000	1.6297	1615.5400	1.6155	0.869	0.0000	0.0000
2023/10/09	R035	02/11/2023	12.24 Call	Bond Future	681.5400	0.6815	598.3600	0.5984	12.205	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.74 Put	Bond Future	3685.6400	3.6856	3727.0900	3.7271	1.125	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.74 Call	Bond Future	104.7500	0.1048	77.1800	0.0772	26.320	0.0000	0.0000
2023/10/09	R035	02/11/2023		Bond Future	12.4258	80.3670	12.4395	80.2979	0.110	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.42 Call	Bond Future	19.0400	0.0190	11.6900	0.0117	38.603	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.42 Put	Bond Future	5349.6400	5.3496	5411.3100	5.4113	1.153	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.43 Call	Bond Future	20.1400	0.0201	12.4400	0.0124	38.232	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.43 Put	Bond Future	5295.2700	5.2953	5356.5900	5.3566	1.158	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.41 Call	Bond Future	18.0100	0.0180	10.9900	0.0110	38.978	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.41 Put	Bond Future	5404.1200	5.4041	5466.1200	5.4661	1.147	0.0000	0.0000
2023/10/09	R035	02/11/2023	10.62 Put	Bond Future	9939.0800	9.9391	10008.0500	10.0081	0.694	0.0000	0.0000
2023/10/09	R035	02/11/2023	10.62 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.12 Put	Bond Future	7021.7400	7.0217	7089.2300	7.0892	0.961	0.0000	0.0000
2023/10/09	R035	02/11/2023	11.12 Call	Bond Future	3.0500	0.0031	1.5200	0.0015	50.164	0.0000	0.0000
2023/10/09	R035	02/11/2023	12.85 Call	Bond Future	2501.1600	2.5012	2397.2600	2.3973	4.154	0.0000	0.0000
2023/10/09	R035	02/11/2023	12.85 Put	Bond Future	396.3500	0.3964	361.4700	0.3615	8.800	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	
2023/10/09	R035	01/02/2024	10.62 Put	Bond Future	10625.0500	10.6251	10687.2200	10.6872	0.585	0.0000	0.0000
2023/10/09	R035	01/02/2024	10.62 Call	Bond Future	84.4500	0.0845	76.0400	0.0760	9.959	0.0000	0.0000
2023/10/09	R035	01/02/2024	11.12 Put	Bond Future	7899.9200	7.8999	7951.7200	7.9517	0.656	0.0000	0.0000
2023/10/09	R035	01/02/2024	11.12 Call	Bond Future	249.6200	0.2496	230.8400	0.2308	7.523	0.0000	0.0000
2023/10/09	R035	01/02/2024	13.46 Call	Bond Future	5239.3400	5.2393	5159.4700	5.1595	1.524	0.0000	0.0000
2023/10/09	R035	01/02/2024	13.46 Put	Bond Future	976.8500	0.9769	967.5600	0.9676	0.951	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.19 Call	Bond Future	1493.4800	1.4935	1438.4700	1.4385	3.683	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.19 Put	Bond Future	3384.1400	3.3841	3399.7100	3.3997	0.460	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.20 Call	Bond Future	1513.9400	1.5139	1458.5800	1.4586	3.657	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.20 Put	Bond Future	3353.3700	3.3534	3368.5900	3.3686	0.454	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.18 Call	Bond Future	1473.3600	1.4734	1418.6800	1.4187	3.711	0.0000	0.0000
2023/10/09	R035	01/02/2024	12.18 Put	Bond Future	3415.3100	3.4153	3431.2100	3.4312	0.466	0.0000	0.0000
2023/10/09	R035	01/02/2024		Bond Future	12.5651	82.1452	12.5793	82.0747	0.113	0.0000	0.0000
2023/10/09	R035	02/05/2024		Bond Future	12.6955	79.4809	12.7103	79.4088	0.117	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.20 Call	Bond Future	640.6500	0.6407	615.2800	0.6153	3.960	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.20 Put	Bond Future	8416.5300	8.4165	8463.2700	8.4633	0.555	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.21 Call	Bond Future	648.8500	0.6489	623.2600	0.6233	3.944	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.21 Put	Bond Future	8369.2200	8.3692	8415.7400	8.4157	0.556	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.19 Call	Bond Future	632.5300	0.6325	607.3700	0.6074	3.978	0.0000	0.0000
2023/10/09	R035	02/05/2024	11.19 Put	Bond Future	8463.9800	8.4640	8510.9300	8.5109	0.555	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.80 Call	Bond Future	1575.6300	1.5756	1538.4300	1.5384	2.361	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.80 Put	Bond Future	6692.5800	6.6926	6729.1000	6.7291	0.546	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.81 Call	Bond Future	1589.2800	1.5893	1551.8800	1.5519	2.353	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.81 Put	Bond Future	6654.1100	6.6541	6690.4300	6.6904	0.546	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.79 Call	Bond Future	1562.0700	1.5621	1525.0600	1.5251	2.369	0.0000	0.0000
2023/10/09	R035	01/08/2024	11.79 Put	Bond Future	6731.1800	6.7312	6767.8900	6.7679	0.545	0.0000	0.0000
2023/10/09	R035	01/08/2024		Bond Future	12.8260	81.2979	12.8415	81.2242	0.121	0.0000	0.0000
2023/10/09	R035	07/11/2024		Bond Future	12.9944	78.7245	13.0106	78.6493	0.124	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.18 Call	Bond Future	2150.3500	2.1504	2110.1600	2.1102	1.869	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.18 Put	Bond Future	6079.4400	6.0794	6114.4500	6.1145	0.576	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.19 Call	Bond Future	2167.8400	2.1678	2127.4700	2.1275	1.862	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.19 Put	Bond Future	6047.0100	6.0470	6081.8400	6.0818	0.576	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.17 Call	Bond Future	2132.6300	2.1326	2092.6300	2.0926	1.876	0.0000	0.0000
2023/10/09	R035	07/11/2024	12.17 Put	Bond Future	6111.6800	6.1117	6146.8800	6.1469	0.576	0.0000	0.0000
2023/10/09	R053	02/11/2023	12.82 Call	Bond Future	1318.4600	1.3185	1219.5600	1.2196	7.501	0.0000	0.0000
2023/10/09	R053	02/11/2023	12.82 Put	Bond Future	1783.4500	1.7835	1709.8400	1.7098	4.127	0.0000	0.0000
2023/10/09	R053	02/11/2023	12.83 Call	Bond Future	1351.5500	1.3516	1252.1900	1.2522	7.352	0.0000	0.0000
2023/10/09	R053	02/11/2023	12.83 Put	Bond Future	1747.0000	1.7470	1672.9300	1.6729	4.240	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	
2023/10/09	R053	02/11/2023	12.81 Call	Bond Future	1285.8400	1.2858	1187.4300	1.1874	7.653	0.0000	0.0000
2023/10/09	R053	02/11/2023	12.81 Put	Bond Future	1820.4600	1.8205	1747.3400	1.7473	4.017	0.0000	0.0000
2023/10/09	R053	02/11/2023		Bond Future	12.8871	91.6327	12.8908	91.6074	0.028	0.0000	0.0000
2023/10/09	R053	01/02/2024		Bond Future	13.0135	93.6602	13.0173	93.6343	0.029	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.93 Call	Bond Future	3124.8300	3.1248	3068.7400	3.0687	1.795	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.93 Put	Bond Future	3692.9100	3.6929	3662.7300	3.6627	0.817	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.94 Call	Bond Future	3159.7200	3.1597	3103.4800	3.1035	1.780	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.94 Put	Bond Future	3659.3700	3.6594	3629.0400	3.6290	0.829	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.92 Call	Bond Future	3089.9100	3.0899	3033.9600	3.0340	1.811	0.0000	0.0000
2023/10/09	R053	01/02/2024	12.92 Put	Bond Future	3726.5100	3.7265	3696.4700	3.6965	0.806	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.03 Call	Bond Future	4056.0000	4.0560	4011.1600	4.0112	1.106	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.03 Put	Bond Future	4797.0700	4.7971	4778.6600	4.7787	0.384	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.04 Call	Bond Future	4090.6900	4.0907	4045.7600	4.0458	1.098	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.04 Put	Bond Future	4764.3400	4.7643	4745.8400	4.7458	0.388	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.02 Call	Bond Future	4021.6900	4.0217	3976.9500	3.9770	1.112	0.0000	0.0000
2023/10/09	R053	02/05/2024	13.02 Put	Bond Future	4830.2800	4.8303	4811.9700	4.8120	0.379	0.0000	0.0000
2023/10/09	R053	02/05/2024		Bond Future	13.1407	89.9028	13.1447	89.8763	0.030	0.0000	0.0000
2023/10/09	R053	01/08/2024		Bond Future	13.2676	91.9578	13.2717	91.9308	0.031	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.14 Call	Bond Future	4779.3000	4.7793	4739.8700	4.7399	0.825	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.14 Put	Bond Future	5619.2100	5.6192	5606.7200	5.6067	0.222	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.15 Call	Bond Future	4812.9800	4.8130	4773.4700	4.7735	0.821	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.15 Put	Bond Future	5586.5300	5.5865	5573.9600	5.5740	0.225	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.13 Call	Bond Future	4745.7100	4.7457	4706.3600	4.7064	0.829	0.0000	0.0000
2023/10/09	R053	01/08/2024	13.13 Put	Bond Future	5652.0800	5.6521	5639.6700	5.6397	0.220	0.0000	0.0000
2023/10/09	R053	07/11/2024		Bond Future	13.4226	88.2825	13.4269	88.2552	0.032	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.80 Call	Bond Future	3920.8300	3.9208	3888.6500	3.8887	0.821	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.80 Put	Bond Future	8070.9700	8.0710	8066.0400	8.0660	0.061	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.81 Call	Bond Future	3948.2300	3.9482	3915.9600	3.9160	0.817	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.81 Put	Bond Future	8028.8100	8.0288	8023.7900	8.0238	0.063	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.79 Call	Bond Future	3893.5300	3.8935	3861.4300	3.8614	0.824	0.0000	0.0000
2023/10/09	R053	07/11/2024	12.79 Put	Bond Future	8113.3200	8.1133	8108.4700	8.1085	0.060	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.39 Call	Bond Future	324.2200	0.3242	317.8500	0.3179	1.965	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.39 Put	Bond Future	572.7100	0.5727	523.0500	0.5231	8.671	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.40 Call	Bond Future	337.2000	0.3372	331.0400	0.3310	1.827	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.40 Put	Bond Future	558.6700	0.5587	509.2200	0.5092	8.851	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.38 Call	Bond Future	311.5100	0.3115	304.9400	0.3049	2.109	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.38 Put	Bond Future	587.0300	0.5870	537.1700	0.5372	8.494	0.0000	0.0000
2023/10/09	R186	02/11/2023		Bond Future	9.4821	106.6603	9.4660	106.7036	0.169	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	
2023/10/09	R186	02/11/2023	10.42 Call	Bond Future	2516.0800	2.5161	2550.4800	2.5505	1.367	0.0000	0.0000
2023/10/09	R186	02/11/2023	10.42 Put	Bond Future	27.5600	0.0276	18.6700	0.0187	32.257	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.15 Put	Bond Future	995.6700	0.9957	945.4800	0.9455	5.041	0.0000	0.0000
2023/10/09	R186	02/11/2023	9.15 Call	Bond Future	95.9600	0.0960	89.0600	0.0891	7.190	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.51 Call	Bond Future	904.3600	0.9044	914.5400	0.9145	1.126	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.51 Put	Bond Future	956.8900	0.9569	922.8500	0.9229	3.557	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.52 Call	Bond Future	917.5300	0.9175	927.8800	0.9279	1.128	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.52 Put	Bond Future	945.0400	0.9450	911.1700	0.9112	3.584	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.50 Call	Bond Future	891.3000	0.8913	901.2900	0.9013	1.121	0.0000	0.0000
2023/10/09	R186	01/02/2024	9.50 Put	Bond Future	968.8600	0.9689	934.6300	0.9346	3.533	0.0000	0.0000
2023/10/09	R186	01/02/2024		Bond Future	9.5310	103.7104	9.5133	103.7546	0.185	0.0000	0.0000
2023/10/09	R186	02/05/2024		Bond Future	9.5720	106.0448	9.5523	106.0901	0.205	0.0000	0.0000
2023/10/09	R186	02/05/2024	10.40 Call	Bond Future	2463.5900	2.4636	2488.4600	2.4885	1.010	0.0000	0.0000
2023/10/09	R186	02/05/2024	10.40 Put	Bond Future	577.5600	0.5776	557.1700	0.5572	3.530	0.0000	0.0000
2023/10/09	R186	02/05/2024	9.73 Put	Bond Future	1015.2800	1.0153	986.7600	0.9868	2.809	0.0000	0.0000
2023/10/09	R186	02/05/2024	9.73 Call	Bond Future	1378.7100	1.3787	1395.4500	1.3955	1.214	0.0000	0.0000
2023/10/09	R186	02/05/2024	8.00 Call	Bond Future	117.8400	0.1178	118.7900	0.1188	0.806	0.0000	0.0000
2023/10/09	R186	02/05/2024	8.00 Put	Bond Future	3824.2200	3.8242	3779.9100	3.7799	1.159	0.0000	0.0000
2023/10/09	R186	02/05/2024	8.01 Call	Bond Future	119.7400	0.1197	120.7100	0.1207	0.810	0.0000	0.0000
2023/10/09	R186	02/05/2024	8.01 Put	Bond Future	3802.0000	3.8020	3757.7100	3.7577	1.165	0.0000	0.0000
2023/10/09	R186	02/05/2024	7.99 Call	Bond Future	115.9700	0.1160	116.9000	0.1169	0.802	0.0000	0.0000
2023/10/09	R186	02/05/2024	7.99 Put	Bond Future	3846.4700	3.8465	3802.1400	3.8021	1.152	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.69 Call	Bond Future	446.2100	0.4462	453.5300	0.4535	1.640	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.69 Put	Bond Future	2395.8100	2.3958	2356.7600	2.3568	1.630	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.70 Call	Bond Future	451.3000	0.4513	458.7100	0.4587	1.642	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.70 Put	Bond Future	2379.3200	2.3793	2340.3600	2.3404	1.637	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.68 Call	Bond Future	440.8600	0.4409	448.0900	0.4481	1.640	0.0000	0.0000
2023/10/09	R186	01/08/2024	8.68 Put	Bond Future	2412.0400	2.4120	2372.9000	2.3729	1.623	0.0000	0.0000
2023/10/09	R186	01/08/2024		Bond Future	9.6045	103.1583	9.5825	103.2047	0.229	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.14 Call	Bond Future	829.0000	0.8290	842.6600	0.8427	1.648	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.14 Put	Bond Future	1868.5300	1.8685	1834.3200	1.8343	1.831	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.15 Call	Bond Future	837.7200	0.8377	851.4800	0.8515	1.643	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.15 Put	Bond Future	1858.1500	1.8582	1824.0400	1.8240	1.836	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.13 Call	Bond Future	820.7400	0.8207	834.3000	0.8343	1.652	0.0000	0.0000
2023/10/09	R186	07/11/2024	9.13 Put	Bond Future	1879.3800	1.8794	1845.0700	1.8451	1.826	0.0000	0.0000
2023/10/09	R186	07/11/2024		Bond Future	9.6877	105.6253	9.6623	105.6732	0.262	0.0000	0.0000
2023/10/09	R197	02/11/2023		Bond Future	342.2063	342.2063	342.2482	342.2482	0.012	0.0000	0.0000
2023/10/09	R202	02/11/2023		Bond Future	253.2999	253.2999	252.5162	252.5162	0.309	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	
2023/10/09	R202	01/02/2024		Bond Future	253.9950	253.9950	253.1937	253.1937	0.315	0.0000	0.0000
2023/10/09	R202	02/05/2024		Bond Future	259.7721	259.7721	258.9528	258.9528	0.315	0.0000	0.0000
2023/10/09	R202	01/08/2024		Bond Future	260.6749	260.6749	259.8380	259.8380	0.321	0.0000	0.0000
2023/10/09	R202	07/11/2024		Bond Future	266.9789	266.9789	266.1230	266.1230	0.321	0.0000	0.0000
2023/10/09	R209	02/11/2023		Bond Future	12.4853	61.8213	12.4991	61.7602	0.111	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.33 Put	Bond Future	5420.8000	5.4208	5478.8900	5.4789	1.072	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.34 Call	Bond Future	7.0900	0.0071	3.9500	0.0040	44.288	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.34 Put	Bond Future	5371.5500	5.3716	5429.4800	5.4295	1.078	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.35 Call	Bond Future	7.5400	0.0075	4.2300	0.0042	43.899	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.35 Put	Bond Future	5322.3800	5.3224	5380.1400	5.3801	1.085	0.0000	0.0000
2023/10/09	R209	02/11/2023	11.33 Call	Bond Future	6.6700	0.0067	3.6900	0.0037	44.678	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.13 Call	Bond Future	1136.8800	1.1369	1091.4700	1.0915	3.994	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.13 Put	Bond Future	3250.6800	3.2507	3267.7300	3.2677	0.525	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.14 Call	Bond Future	1153.3200	1.1533	1107.6000	1.1076	3.964	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.14 Put	Bond Future	3221.5400	3.2215	3238.2800	3.2383	0.520	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.12 Call	Bond Future	1120.5700	1.1206	1075.4900	1.0755	4.023	0.0000	0.0000
2023/10/09	R209	01/02/2024	12.12 Put	Bond Future	3280.0100	3.2800	3297.3900	3.2974	0.530	0.0000	0.0000
2023/10/09	R209	01/02/2024		Bond Future	12.6046	63.1892	12.6189	63.1267	0.114	0.0000	0.0000
2023/10/09	R209	02/05/2024		Bond Future	12.7246	61.4579	12.7395	61.3941	0.117	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.18 Call	Bond Future	519.5500	0.5196	498.2500	0.4983	4.100	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.18 Put	Bond Future	7667.8600	7.6679	7710.3800	7.7104	0.555	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.19 Call	Bond Future	526.2600	0.5263	504.7700	0.5048	4.084	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.19 Put	Bond Future	7624.6700	7.6247	7667.0000	7.6670	0.555	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.17 Call	Bond Future	512.8000	0.5128	491.6900	0.4917	4.117	0.0000	0.0000
2023/10/09	R209	02/05/2024	11.17 Put	Bond Future	7711.0700	7.7111	7753.7800	7.7538	0.554	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.79 Call	Bond Future	1363.2000	1.3632	1330.5600	1.3306	2.394	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.79 Put	Bond Future	6048.6900	6.0487	6081.2800	6.0813	0.539	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.80 Call	Bond Future	1375.0900	1.3751	1342.2800	1.3423	2.386	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.80 Put	Bond Future	6013.8500	6.0139	6046.2700	6.0463	0.539	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.78 Call	Bond Future	1351.3800	1.3514	1318.9100	1.3189	2.403	0.0000	0.0000
2023/10/09	R209	01/08/2024	11.78 Put	Bond Future	6083.6400	6.0836	6116.4000	6.1164	0.538	0.0000	0.0000
2023/10/09	R209	01/08/2024		Bond Future	12.8446	62.8629	12.8601	62.7976	0.120	0.0000	0.0000
2023/10/09	R209	07/11/2024		Bond Future	12.9929	61.2087	13.0090	61.1421	0.124	0.0000	0.0000
2023/10/09	R209	07/11/2024	12.22 Call	Bond Future	2027.6400	2.0276	1990.7500	1.9908	1.819	0.0000	0.0000
2023/10/09	R209	07/11/2024	12.22 Put	Bond Future	5350.9600	5.3510	5380.6500	5.3807	0.555	0.0000	0.0000
2023/10/09	R209	07/11/2024	12.23 Call	Bond Future	2043.8600	2.0439	2006.8100	2.0068	1.813	0.0000	0.0000
2023/10/09	R209	07/11/2024	12.23 Put	Bond Future	5322.6000	5.3226	5352.1300	5.3521	0.555	0.0000	0.0000
2023/10/09	R209	07/11/2024	12.21 Call	Bond Future	2011.7300	2.0117	1974.9900	1.9750	1.826	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	
2023/10/09	R209	07/11/2024	12.21 Put	Bond Future	5379.6800	5.3797	5409.5200	5.4095	0.555	0.0000	0.0000
2023/10/09	R210	02/11/2023		Bond Future	226.2856	226.2856	226.3246	226.3246	0.017	0.0000	0.0000
2023/10/09	R210	01/02/2024		Bond Future	231.3483	231.3483	231.3881	231.3881	0.017	0.0000	0.0000
2023/10/09	R210	02/05/2024		Bond Future	233.3576	233.3576	233.3988	233.3988	0.018	0.0000	0.0000
2023/10/09	R210	01/08/2024		Bond Future	238.7455	238.7455	238.7879	238.7879	0.018	0.0000	0.0000
2023/10/09	R210	07/11/2024		Bond Future	241.1838	241.1838	241.2287	241.2287	0.019	0.0000	0.0000
2023/10/09	R213	02/11/2023		Bond Future	11.4917	79.4717	11.4852	79.4985	0.056	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.12 Call	Bond Future	223.9200	0.2239	198.5200	0.1985	11.343	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.12 Put	Bond Future	1787.6900	1.7877	1735.5200	1.7355	2.918	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.13 Call	Bond Future	235.2200	0.2352	209.2200	0.2092	11.053	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.13 Put	Bond Future	1756.4000	1.7564	1703.6300	1.7036	3.004	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.11 Call	Bond Future	213.0400	0.2130	188.2500	0.1883	11.636	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.11 Put	Bond Future	1819.4300	1.8194	1767.8700	1.7679	2.834	0.0000	0.0000
2023/10/09	R213	02/11/2023	12.70 Call	Bond Future	4874.0000	4.8740	4885.9900	4.8860	0.246	0.0000	0.0000
2023/10/09	R213	02/11/2023	12.70 Put	Bond Future	51.3400	0.0513	36.5600	0.0366	28.788	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.44 Put	Bond Future	970.7600	0.9708	907.5900	0.9076	6.507	0.0000	0.0000
2023/10/09	R213	02/11/2023	11.44 Call	Bond Future	755.6900	0.7557	719.2900	0.7193	4.817	0.0000	0.0000
2023/10/09	R213	02/11/2023	10.94 Put	Bond Future	2412.0300	2.4120	2371.5300	2.3715	1.679	0.0000	0.0000
2023/10/09	R213	02/11/2023	10.94 Call	Bond Future	76.7300	0.0767	63.0000	0.0630	17.894	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.71 Call	Bond Future	2137.6800	2.1377	2127.7800	2.1278	0.463	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.71 Put	Bond Future	1758.8400	1.7588	1721.6200	1.7216	2.116	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.72 Call	Bond Future	2160.0700	2.1601	2150.2700	2.1503	0.454	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.72 Put	Bond Future	1741.0300	1.7410	1703.9100	1.7039	2.132	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.70 Call	Bond Future	2115.4000	2.1154	2105.4100	2.1054	0.472	0.0000	0.0000
2023/10/09	R213	01/02/2024	11.70 Put	Bond Future	1776.7900	1.7768	1739.4800	1.7395	2.100	0.0000	0.0000
2023/10/09	R213	01/02/2024		Bond Future	11.6161	81.2302	11.6093	81.2575	0.058	0.0000	0.0000
2023/10/09	R213	02/05/2024		Bond Future	11.7315	79.4988	11.7244	79.5268	0.061	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.29 Call	Bond Future	607.0700	0.6071	600.3800	0.6004	1.102	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.29 Put	Bond Future	6558.9900	6.5590	6524.3000	6.5243	0.529	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.30 Call	Bond Future	613.6400	0.6136	606.9300	0.6069	1.093	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.30 Put	Bond Future	6522.3500	6.5224	6487.6400	6.4876	0.532	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.28 Call	Bond Future	600.7200	0.6007	594.0400	0.5940	1.112	0.0000	0.0000
2023/10/09	R213	02/05/2024	10.28 Put	Bond Future	6595.8700	6.5959	6561.1900	6.5612	0.526	0.0000	0.0000
2023/10/09	R213	01/08/2024	10.87 Call	Bond Future	1320.9700	1.3210	1317.5300	1.3175	0.260	0.0000	0.0000
2023/10/09	R213	01/08/2024	10.87 Put	Bond Future	5183.5300	5.1835	5151.3800	5.1514	0.620	0.0000	0.0000
2023/10/09	R213	01/08/2024	10.88 Call	Bond Future	1331.6100	1.3316	1328.2000	1.3282	0.256	0.0000	0.0000
2023/10/09	R213	01/08/2024	10.88 Put	Bond Future	5153.4300	5.1534	5121.3100	5.1213	0.623	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	
2023/10/09	R213	01/08/2024	10.86 Call	Bond Future	1310.1300	1.3101	1306.6700	1.3067	0.264	0.0000	0.0000
2023/10/09	R213	01/08/2024	10.86 Put	Bond Future	5213.4600	5.2135	5181.2900	5.1813	0.617	0.0000	0.0000
2023/10/09	R213	01/08/2024		Bond Future	11.8465	81.3163	11.8391	81.3450	0.063	0.0000	0.0000
2023/10/09	R213	07/11/2024		Bond Future	12.0057	79.6988	11.9977	79.7284	0.066	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.22 Call	Bond Future	1799.4200	1.7994	1799.5700	1.7996	0.008	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.22 Put	Bond Future	4788.9000	4.7889	4759.3800	4.7594	0.616	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.23 Call	Bond Future	1813.6000	1.8136	1813.7900	1.8138	0.010	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.23 Put	Bond Future	4764.1500	4.7642	4734.6700	4.7347	0.619	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.21 Call	Bond Future	1784.9800	1.7850	1785.1000	1.7851	0.007	0.0000	0.0000
2023/10/09	R213	07/11/2024	11.21 Put	Bond Future	4813.4200	4.8134	4783.8700	4.7839	0.614	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.46 Call	Bond Future	1.4800	0.0015	0.7500	0.0008	49.324	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.46 Put	Bond Future	6648.7100	6.6487	6664.2000	6.6642	0.233	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.47 Call	Bond Future	1.5900	0.0016	0.8100	0.0008	49.057	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.47 Put	Bond Future	6596.2300	6.5962	6611.6700	6.6117	0.234	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.45 Call	Bond Future	1.3800	0.0014	0.6900	0.0007	50.000	0.0000	0.0000
2023/10/09	R214	02/11/2023	11.45 Put	Bond Future	6701.2600	6.7013	6716.7900	6.7168	0.232	0.0000	0.0000
2023/10/09	R214	02/11/2023		Bond Future	12.8373	57.5587	12.8409	57.5425	0.029	0.0000	0.0000
2023/10/09	R214	01/02/2024		Bond Future	12.9638	58.8323	12.9676	58.8157	0.029	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.15 Call	Bond Future	684.7400	0.6847	661.0300	0.6610	3.463	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.15 Put	Bond Future	4411.1400	4.4111	4404.0100	4.4040	0.162	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.16 Call	Bond Future	696.7200	0.6967	672.8000	0.6728	3.433	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.16 Put	Bond Future	4374.9900	4.3750	4367.6500	4.3677	0.168	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.14 Call	Bond Future	672.8900	0.6729	649.3900	0.6494	3.492	0.0000	0.0000
2023/10/09	R214	01/02/2024	12.14 Put	Bond Future	4447.4700	4.4475	4440.5500	4.4406	0.156	0.0000	0.0000
2023/10/09	R214	02/05/2024		Bond Future	13.0818	56.8510	13.0858	56.8341	0.030	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.47 Call	Bond Future	475.6200	0.4756	462.3200	0.4623	2.796	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.47 Put	Bond Future	8128.5700	8.1286	8132.1800	8.1322	0.044	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.48 Call	Bond Future	482.1200	0.4821	468.7100	0.4687	2.781	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.48 Put	Bond Future	8082.6900	8.0827	8086.1900	8.0862	0.043	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.46 Call	Bond Future	469.2800	0.4693	456.0900	0.4561	2.811	0.0000	0.0000
2023/10/09	R214	02/05/2024	11.46 Put	Bond Future	8174.6700	8.1747	8178.3900	8.1784	0.046	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.17 Call	Bond Future	1443.1400	1.4431	1424.0300	1.4240	1.324	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.17 Put	Bond Future	6082.2800	6.0823	6080.4300	6.0804	0.030	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.18 Call	Bond Future	1455.5700	1.4556	1436.3900	1.4364	1.318	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.18 Put	Bond Future	6046.7700	6.0468	6044.8500	6.0449	0.032	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.16 Call	Bond Future	1430.6000	1.4306	1411.5700	1.4116	1.330	0.0000	0.0000
2023/10/09	R214	01/08/2024	12.16 Put	Bond Future	6117.7400	6.1177	6115.9700	6.1160	0.029	0.0000	0.0000
2023/10/09	R214	01/08/2024		Bond Future	13.1992	58.1507	13.2032	58.1334	0.031	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	
2023/10/09	R214	07/11/2024	12.61 Call	Bond Future	2235.6000	2.2356	2215.9800	2.2160	0.878	0.0000	0.0000
2023/10/09	R214	07/11/2024	12.61 Put	Bond Future	5439.7000	5.4397	5437.5500	5.4376	0.040	0.0000	0.0000
2023/10/09	R214	07/11/2024	12.62 Call	Bond Future	2252.5700	2.2526	2232.9000	2.2329	0.873	0.0000	0.0000
2023/10/09	R214	07/11/2024	12.62 Put	Bond Future	5411.2400	5.4112	5409.0400	5.4090	0.041	0.0000	0.0000
2023/10/09	R214	07/11/2024	12.60 Call	Bond Future	2218.9200	2.2189	2199.3700	2.1994	0.881	0.0000	0.0000
2023/10/09	R214	07/11/2024	12.60 Put	Bond Future	5468.4900	5.4685	5466.4100	5.4664	0.038	0.0000	0.0000
2023/10/09	R214	07/11/2024		Bond Future	13.3467	56.2326	13.3509	56.2151	0.031	0.0000	0.0000
2023/10/09	R248	02/11/2023		Bond Future	12.9288	70.8272	12.9324	70.8079	0.028	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.48 Call	Bond Future	1.1100	0.0011	0.5300	0.0005	52.252	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.48 Put	Bond Future	8584.6700	8.5847	8603.3600	8.6034	0.218	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.49 Call	Bond Future	1.1900	0.0012	0.5700	0.0006	52.101	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.49 Put	Bond Future	8519.1500	8.5192	8537.8000	8.5378	0.219	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.47 Call	Bond Future	1.0300	0.0010	0.4800	0.0005	53.398	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.47 Put	Bond Future	8650.2800	8.6503	8669.0000	8.6690	0.216	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.80 Put	Bond Future	6541.2900	6.5413	6556.6400	6.5566	0.235	0.0000	0.0000
2023/10/09	R248	02/11/2023	11.80 Call	Bond Future	9.9100	0.0099	5.9900	0.0060	39.556	0.0000	0.0000
2023/10/09	R248	02/11/2023	12.50 Put	Bond Future	2693.8900	2.6939	2663.3200	2.6633	1.135	0.0000	0.0000
2023/10/09	R248	02/11/2023	12.50 Call	Bond Future	334.8600	0.3349	285.0200	0.2850	14.884	0.0000	0.0000
2023/10/09	R248	02/11/2023	13.60 Call	Bond Future	3651.9800	3.6520	3595.8700	3.5959	1.536	0.0000	0.0000
2023/10/09	R248	02/11/2023	13.60 Put	Bond Future	228.2800	0.2283	191.4400	0.1914	16.138	0.0000	0.0000
2023/10/09	R248	01/02/2024		Bond Future	13.0609	72.3944	13.0647	72.3746	0.029	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.15 Call	Bond Future	704.3600	0.7044	677.9800	0.6780	3.745	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.15 Put	Bond Future	5794.0000	5.7940	5787.3700	5.7874	0.114	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.16 Call	Bond Future	715.8900	0.7159	689.3000	0.6893	3.714	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.16 Put	Bond Future	5746.0400	5.7460	5739.2000	5.7392	0.119	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.14 Call	Bond Future	692.9600	0.6930	666.8000	0.6668	3.775	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.14 Put	Bond Future	5842.1700	5.8422	5835.7600	5.8358	0.110	0.0000	0.0000
2023/10/09	R248	01/02/2024	11.50 Put	Bond Future	9351.4800	9.3515	9358.6600	9.3587	0.077	0.0000	0.0000
2023/10/09	R248	01/02/2024	11.50 Call	Bond Future	206.1500	0.2062	193.5800	0.1936	6.098	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.30 Put	Bond Future	5107.2700	5.1073	5097.2300	5.0972	0.197	0.0000	0.0000
2023/10/09	R248	01/02/2024	12.30 Call	Bond Future	901.1300	0.9011	871.3400	0.8713	3.306	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.37 Call	Bond Future	3492.6600	3.4927	3447.9800	3.4480	1.279	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.37 Put	Bond Future	1906.4100	1.9064	1881.4800	1.8815	1.308	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.10 Call	Bond Future	2673.1900	2.6732	2629.8900	2.6299	1.620	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.10 Put	Bond Future	2468.8600	2.4689	2445.3100	2.4453	0.954	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.90 Call	Bond Future	5300.5900	5.3006	5256.8500	5.2569	0.825	0.0000	0.0000
2023/10/09	R248	01/02/2024	13.90 Put	Bond Future	1144.0000	1.1440	1120.0100	1.1200	2.097	0.0000	0.0000
2023/10/09	R248	02/05/2024		Bond Future	13.1843	69.5742	13.1882	69.5540	0.030	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	
2023/10/09	R248	02/05/2024	11.47 Call	Bond Future	508.0400	0.5080	493.1300	0.4931	2.935	0.0000	0.0000
2023/10/09	R248	02/05/2024	11.47 Put	Bond Future	10488.6200	10.4886	10493.8600	10.4939	0.050	0.0000	0.0000
2023/10/09	R248	02/05/2024	11.48 Call	Bond Future	515.2900	0.5153	500.2500	0.5003	2.919	0.0000	0.0000
2023/10/09	R248	02/05/2024	11.48 Put	Bond Future	10430.3100	10.4303	10435.4200	10.4354	0.049	0.0000	0.0000
2023/10/09	R248	02/05/2024	11.46 Call	Bond Future	500.9800	0.5010	486.2000	0.4862	2.950	0.0000	0.0000
2023/10/09	R248	02/05/2024	11.46 Put	Bond Future	10547.2200	10.5472	10552.5900	10.5526	0.051	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.31 Call	Bond Future	1826.3100	1.8263	1802.7900	1.8028	1.288	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.31 Put	Bond Future	7242.2800	7.2423	7239.2800	7.2393	0.041	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.32 Call	Bond Future	1841.8300	1.8418	1818.2200	1.8182	1.282	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.32 Put	Bond Future	7199.7000	7.1997	7196.6100	7.1966	0.043	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.30 Call	Bond Future	1810.8800	1.8109	1787.4500	1.7875	1.294	0.0000	0.0000
2023/10/09	R248	01/08/2024	12.30 Put	Bond Future	7285.0300	7.2850	7282.1200	7.2821	0.040	0.0000	0.0000
2023/10/09	R248	01/08/2024		Bond Future	13.3074	71.1646	13.3114	71.1441	0.030	0.0000	0.0000
2023/10/09	R248	07/11/2024		Bond Future	13.4616	68.4119	13.4658	68.3911	0.031	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.79 Call	Bond Future	2896.8000	2.8968	2872.4900	2.8725	0.839	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.79 Put	Bond Future	6387.8400	6.3878	6384.3300	6.3843	0.055	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.80 Call	Bond Future	2917.6400	2.9176	2893.2700	2.8933	0.835	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.80 Put	Bond Future	6354.3300	6.3543	6350.7600	6.3508	0.056	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.78 Call	Bond Future	2876.0200	2.8760	2851.7800	2.8518	0.843	0.0000	0.0000
2023/10/09	R248	07/11/2024	12.78 Put	Bond Future	6421.4900	6.4215	6418.0500	6.4181	0.054	0.0000	0.0000
2023/10/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

