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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2023 TO 19/10/2023

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
2023/10/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/19	2025	02/11/2023		Bond Future	172.8852	172.8852	172.7352	0.087	0.0000	0.0000
2023/10/19	2025	01/02/2024		Bond Future	174.9413	174.9413	174.7879	0.088	0.0000	0.0000
2023/10/19	2025	02/05/2024		Bond Future	178.9019	178.9019	178.7452	0.088	0.0000	0.0000
2023/10/19	2025	01/08/2024		Bond Future	181.1729	181.1729	181.0136	0.088	0.0000	0.0000
2023/10/19	2025	07/11/2024		Bond Future	185.5761	185.5761	185.4135	0.088	0.0000	0.0000
2023/10/19	2029	02/11/2023		Bond Future	124.5995	124.5995	124.8103	0.169	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	
2023/10/19	2029	01/02/2024		Bond Future	127.3766	127.3766	127.5920	127.5920	0.169	0.0000	0.0000
2023/10/19	2029	02/05/2024		Bond Future	128.8922	128.8922	129.1127	129.1127	0.171	0.0000	0.0000
2023/10/19	2029	01/08/2024		Bond Future	131.8545	131.8545	132.0803	132.0803	0.171	0.0000	0.0000
2023/10/19	2029	07/11/2024		Bond Future	133.6557	133.6557	133.8883	133.8883	0.174	0.0000	0.0000
2023/10/19	2030	02/11/2023		Bond Future	10.8167	89.5934	10.8760	89.3509	0.549	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.81 Call	Bond Future	571.7800	0.5718	440.0400	0.4400	23.040	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.81 Put	Bond Future	599.0800	0.5991	709.8400	0.7098	18.488	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.82 Call	Bond Future	594.2000	0.5942	459.5800	0.4596	22.656	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.82 Put	Bond Future	580.5800	0.5806	688.4600	0.6885	18.581	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.80 Call	Bond Future	549.8000	0.5498	420.9700	0.4210	23.432	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.80 Put	Bond Future	618.0400	0.6180	731.7100	0.7317	18.392	0.0000	0.0000
2023/10/19	2030	02/11/2023	9.57 Put	Bond Future	5292.7300	5.2927	5535.2300	5.5352	4.582	0.0000	0.0000
2023/10/19	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.07 Put	Bond Future	3123.4100	3.1234	3365.7100	3.3657	7.758	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.07 Call	Bond Future	0.2700	0.0003	0.0700	0.0001	74.074	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.57 Call	Bond Future	3050.9400	3.0509	2814.2200	2.8142	7.759	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.57 Put	Bond Future	35.6300	0.0356	41.4100	0.0414	16.222	0.0000	0.0000
2023/10/19	2030	02/11/2023	9.89 Put	Bond Future	3896.8300	3.8968	4139.3200	4.1393	6.223	0.0000	0.0000
2023/10/19	2030	02/11/2023	9.89 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.39 Put	Bond Future	1808.3200	1.8083	2031.6900	2.0317	12.352	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.39 Call	Bond Future	40.4800	0.0405	21.3500	0.0214	47.258	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.43 Call	Bond Future	2528.2600	2.5283	2297.0500	2.2971	9.145	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.43 Put	Bond Future	63.3100	0.0633	74.6000	0.0746	17.833	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.62 Put	Bond Future	1041.7800	1.0418	1210.1200	1.2101	16.159	0.0000	0.0000
2023/10/19	2030	02/11/2023	10.62 Call	Bond Future	232.4200	0.2324	158.2600	0.1583	31.908	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.12 Put	Bond Future	208.5700	0.2086	249.6800	0.2497	19.710	0.0000	0.0000
2023/10/19	2030	02/11/2023	11.12 Call	Bond Future	1438.7100	1.4387	1237.3200	1.2373	13.998	0.0000	0.0000
2023/10/19	2030	02/11/2023	12.27 Call	Bond Future	5702.3400	5.7023	5459.9000	5.4599	4.252	0.0000	0.0000
2023/10/19	2030	02/11/2023	12.27 Put	Bond Future	1.6000	0.0016	1.6600	0.0017	3.750	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.89 Put	Bond Future	4626.4200	4.6264	4824.6000	4.8246	4.284	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.89 Call	Bond Future	444.7200	0.4447	394.9500	0.3950	11.191	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.39 Put	Bond Future	2999.9100	2.9999	3163.0700	3.1631	5.439	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.39 Call	Bond Future	888.7200	0.8887	803.9300	0.8039	9.541	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.86 Call	Bond Future	4199.3300	4.1993	3997.6100	3.9976	4.804	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.86 Put	Bond Future	553.1100	0.5531	599.3400	0.5993	8.358	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.16 Put	Bond Future	3700.6000	3.7006	3881.7100	3.8817	4.894	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.16 Call	Bond Future	644.3000	0.6443	577.4600	0.5775	10.374	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.00 Call	Bond Future	1912.9800	1.9130	1773.5200	1.7735	7.290	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	
2023/10/19	2030	01/02/2024	11.00 Put	Bond Future	1576.6800	1.5767	1685.1700	1.6852	6.881	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.75 Call	Bond Future	3866.9000	3.8669	3671.1800	3.6712	5.061	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.75 Put	Bond Future	635.1200	0.6351	687.3500	0.6874	8.224	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.57 Put	Bond Future	5818.1800	5.8182	6032.1400	6.0321	3.677	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.57 Call	Bond Future	279.9700	0.2800	245.9800	0.2460	12.141	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.07 Put	Bond Future	4000.1300	4.0001	4187.3300	4.1873	4.680	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.07 Call	Bond Future	570.6200	0.5706	509.8700	0.5099	10.646	0.0000	0.0000
2023/10/19	2030	01/02/2024	12.10 Call	Bond Future	4948.3000	4.9483	4735.4100	4.7354	4.302	0.0000	0.0000
2023/10/19	2030	01/02/2024	12.10 Put	Bond Future	406.7000	0.4067	441.7600	0.4418	8.621	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.31 Call	Bond Future	2643.3700	2.6434	2477.6900	2.4777	6.268	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.31 Put	Bond Future	1095.3600	1.0954	1177.6300	1.1776	7.511	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.93 Put	Bond Future	4484.2700	4.4843	4680.1400	4.6801	4.368	0.0000	0.0000
2023/10/19	2030	01/02/2024	9.93 Call	Bond Future	470.3900	0.4704	418.3100	0.4183	11.072	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.36 Call	Bond Future	2772.9000	2.7729	2603.3500	2.6034	6.115	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.36 Put	Bond Future	1031.4400	1.0314	1109.8400	1.1098	7.601	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.37 Call	Bond Future	2799.0200	2.7990	2628.7100	2.6287	6.085	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.37 Put	Bond Future	1018.9300	1.0189	1096.5700	1.0966	7.620	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.35 Call	Bond Future	2746.7200	2.7467	2577.9400	2.5779	6.145	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.35 Put	Bond Future	1043.9000	1.0439	1123.0700	1.1231	7.584	0.0000	0.0000
2023/10/19	2030	01/02/2024		Bond Future	10.9149	87.5624	10.9776	87.3144	0.574	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.85 Call	Bond Future	4168.7400	4.1687	3967.5500	3.9676	4.826	0.0000	0.0000
2023/10/19	2030	01/02/2024	11.85 Put	Bond Future	560.0900	0.5601	606.8500	0.6069	8.349	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.00 Put	Bond Future	4239.5300	4.2395	4431.1800	4.4312	4.521	0.0000	0.0000
2023/10/19	2030	01/02/2024	10.00 Call	Bond Future	518.4200	0.5184	462.1200	0.4621	10.860	0.0000	0.0000
2023/10/19	2030	02/05/2024		Bond Future	11.0180	89.5238	11.0842	89.2704	0.601	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.66 Put	Bond Future	6012.1400	6.0121	6214.1300	6.2141	3.360	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.66 Call	Bond Future	606.7200	0.6067	555.2700	0.5553	8.480	0.0000	0.0000
2023/10/19	2030	02/05/2024	10.16 Put	Bond Future	4368.5500	4.3686	4545.4700	4.5455	4.050	0.0000	0.0000
2023/10/19	2030	02/05/2024	10.16 Call	Bond Future	1000.5100	1.0005	923.9900	0.9240	7.648	0.0000	0.0000
2023/10/19	2030	02/05/2024	11.94 Call	Bond Future	4538.4900	4.5385	4350.9700	4.3510	4.132	0.0000	0.0000
2023/10/19	2030	02/05/2024	11.94 Put	Bond Future	1090.7700	1.0908	1156.6900	1.1567	6.043	0.0000	0.0000
2023/10/19	2030	02/05/2024	10.62 Put	Bond Future	3136.8600	3.1369	3284.0700	3.2841	4.693	0.0000	0.0000
2023/10/19	2030	02/05/2024	10.62 Call	Bond Future	1594.3400	1.5943	1488.1100	1.4881	6.663	0.0000	0.0000
2023/10/19	2030	02/05/2024	11.12 Put	Bond Future	2123.3600	2.1234	2236.3500	2.2364	5.321	0.0000	0.0000
2023/10/19	2030	02/05/2024	11.12 Call	Bond Future	2513.5400	2.5135	2373.0900	2.3731	5.588	0.0000	0.0000
2023/10/19	2030	02/05/2024	13.15 Call	Bond Future	8124.6100	8.1246	7897.8000	7.8978	2.792	0.0000	0.0000
2023/10/19	2030	02/05/2024	13.15 Put	Bond Future	406.7900	0.4068	433.4200	0.4334	6.546	0.0000	0.0000
2023/10/19	2030	02/05/2024	12.38 Call	Bond Future	5793.8200	5.7938	5588.2400	5.5882	3.548	0.0000	0.0000
2023/10/19	2030	02/05/2024	12.38 Put	Bond Future	760.8600	0.7609	808.7200	0.8087	6.290	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	
2023/10/19	2030	02/05/2024	10.82 Put	Bond Future	2688.8200	2.6888	2822.2700	2.8223	4.963	0.0000	0.0000
2023/10/19	2030	02/05/2024	10.82 Call	Bond Future	1925.7400	1.9257	1805.7500	1.8058	6.231	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.82 Call	Bond Future	715.0700	0.7151	656.3200	0.6563	8.216	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.82 Put	Bond Future	5462.4100	5.4624	5657.1000	5.6571	3.564	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.83 Call	Bond Future	722.4300	0.7224	663.2000	0.6632	8.199	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.83 Put	Bond Future	5428.8300	5.4288	5623.0400	5.6230	3.577	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.81 Call	Bond Future	707.9700	0.7080	649.6900	0.6497	8.232	0.0000	0.0000
2023/10/19	2030	02/05/2024	9.81 Put	Bond Future	5496.2700	5.4963	5691.4300	5.6914	3.551	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.38 Call	Bond Future	1434.4500	1.4345	1342.4500	1.3425	6.414	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.38 Put	Bond Future	4241.7500	4.2418	4408.9300	4.4089	3.941	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.39 Call	Bond Future	1447.6700	1.4477	1355.0900	1.3551	6.395	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.39 Put	Bond Future	4216.4900	4.2165	4383.0900	4.3831	3.951	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.37 Call	Bond Future	1421.0200	1.4210	1329.6000	1.3296	6.433	0.0000	0.0000
2023/10/19	2030	01/08/2024	10.37 Put	Bond Future	4266.8100	4.2668	4434.5700	4.4346	3.932	0.0000	0.0000
2023/10/19	2030	01/08/2024		Bond Future	11.1239	87.5549	11.1940	87.2958	0.631	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.75 Call	Bond Future	1990.6100	1.9906	1879.4800	1.8795	5.583	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.75 Put	Bond Future	3799.1000	3.7991	3953.0800	3.9531	4.053	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.76 Call	Bond Future	2006.0700	2.0061	1894.4000	1.8944	5.567	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.76 Put	Bond Future	3778.0800	3.7781	3931.5200	3.9315	4.061	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.74 Call	Bond Future	1975.2000	1.9752	1864.6300	1.8646	5.598	0.0000	0.0000
2023/10/19	2030	07/11/2024	10.74 Put	Bond Future	3820.2000	3.8202	3974.7400	3.9747	4.045	0.0000	0.0000
2023/10/19	2030	07/11/2024		Bond Future	11.2518	89.6589	11.3265	89.3938	0.663	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.85 Put	Bond Future	4253.2800	4.2533	4523.8000	4.5238	6.360	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.85 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.78 Call	Bond Future	747.9100	0.7479	587.5900	0.5876	21.436	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.78 Put	Bond Future	589.8300	0.5898	700.0500	0.7001	18.687	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.28 Call	Bond Future	27.5600	0.0276	13.4300	0.0134	51.270	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.28 Put	Bond Future	2203.2400	2.2032	2459.6500	2.4597	11.638	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.71 Put	Bond Future	4944.1900	4.9442	5214.7300	5.2147	5.472	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.50 Call	Bond Future	190.9400	0.1909	124.4200	0.1244	34.838	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.50 Put	Bond Future	1329.1000	1.3291	1533.1200	1.5331	15.350	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.00 Call	Bond Future	0.2100	0.0002	0.0500	0.0001	76.190	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.00 Put	Bond Future	3521.1600	3.5212	3791.5400	3.7915	7.679	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.58 Put	Bond Future	5592.2700	5.5923	5862.8100	5.8628	4.838	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.60 Call	Bond Future	341.4100	0.3414	241.4900	0.2415	29.267	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.60 Put	Bond Future	1013.5400	1.0135	1184.1600	1.1842	16.834	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	
2023/10/19	2032	02/11/2023	10.35 Put	Bond Future	6754.4300	6.7544	7024.9700	7.0250	4.005	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.90 Put	Bond Future	397.3000	0.3973	474.0000	0.4740	19.305	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.90 Call	Bond Future	1102.7300	1.1027	908.8900	0.9089	17.578	0.0000	0.0000
2023/10/19	2032	02/11/2023		Bond Future	11.7455	82.4912	11.8046	82.2206	0.503	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.23 Call	Bond Future	14.9200	0.0149	6.6200	0.0066	55.630	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.23 Put	Bond Future	2428.7800	2.4288	2691.0200	2.6910	10.797	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.24 Call	Bond Future	16.9700	0.0170	7.6800	0.0077	54.744	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.24 Put	Bond Future	2383.1200	2.3831	2644.3700	2.6444	10.963	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.22 Call	Bond Future	13.0500	0.0131	5.6700	0.0057	56.552	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.22 Put	Bond Future	2474.6500	2.4747	2737.8100	2.7378	10.634	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.59 Put	Bond Future	5542.1900	5.5422	5812.7300	5.8127	4.881	0.0000	0.0000
2023/10/19	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.09 Put	Bond Future	3087.0600	3.0871	3356.5200	3.3565	8.729	0.0000	0.0000
2023/10/19	2032	02/11/2023	11.09 Call	Bond Future	1.5800	0.0016	0.5000	0.0005	68.354	0.0000	0.0000
2023/10/19	2032	02/11/2023	12.26 Call	Bond Future	2426.8600	2.4269	2176.0300	2.1760	10.336	0.0000	0.0000
2023/10/19	2032	02/11/2023	12.26 Put	Bond Future	108.1700	0.1082	127.8800	0.1279	18.221	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.59 Put	Bond Future	6320.9000	6.3209	6559.2000	6.5592	3.770	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.59 Call	Bond Future	309.0200	0.3090	270.7000	0.2707	12.400	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.09 Put	Bond Future	4290.1700	4.2902	4494.2700	4.4943	4.757	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.09 Call	Bond Future	695.2400	0.6952	622.7200	0.6227	10.431	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.73 Call	Bond Future	4550.4100	4.5504	4333.0000	4.3330	4.778	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.73 Put	Bond Future	805.2200	0.8052	864.4300	0.8644	7.353	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.78 Put	Bond Future	5506.4300	5.5064	5733.6100	5.7336	4.126	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.78 Call	Bond Future	423.3800	0.4234	373.9400	0.3739	11.677	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.75 Call	Bond Future	1781.1900	1.7812	1644.6000	1.6446	7.668	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.75 Put	Bond Future	2317.2800	2.3173	2457.3100	2.4573	6.043	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.50 Call	Bond Future	3809.0400	3.8090	3606.6300	3.6066	5.314	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.50 Put	Bond Future	1041.7200	1.0417	1115.9300	1.1159	7.124	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.01 Put	Bond Future	9035.3700	9.0354	9296.3100	9.2963	2.888	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.01 Call	Bond Future	106.9800	0.1070	91.3000	0.0913	14.657	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.76 Put	Bond Future	5590.0600	5.5901	5818.5100	5.8185	4.087	0.0000	0.0000
2023/10/19	2032	01/02/2024	10.76 Call	Bond Future	409.8500	0.4099	361.6800	0.3617	11.753	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.62 Call	Bond Future	4190.8400	4.1908	3980.2800	3.9803	5.024	0.0000	0.0000
2023/10/19	2032	01/02/2024	12.62 Put	Bond Future	911.3100	0.9113	977.3700	0.9774	7.249	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.84 Call	Bond Future	1985.0300	1.9850	1839.4800	1.8395	7.332	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.84 Put	Bond Future	2115.2200	2.1152	2246.2900	2.2463	6.197	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.85 Call	Bond Future	2008.3900	2.0084	1861.8600	1.8619	7.296	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.85 Put	Bond Future	2093.6400	2.0936	2223.7300	2.2237	6.214	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	
2023/10/19	2032	01/02/2024	11.83 Call	Bond Future	1961.8100	1.9618	1817.2500	1.8173	7.369	0.0000	0.0000
2023/10/19	2032	01/02/2024	11.83 Put	Bond Future	2136.9700	2.1370	2269.0300	2.2690	6.180	0.0000	0.0000
2023/10/19	2032	01/02/2024		Bond Future	11.8690	84.3094	11.9308	84.0328	0.521	0.0000	0.0000
2023/10/19	2032	02/05/2024		Bond Future	11.9946	82.0355	12.0594	81.7527	0.540	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.36 Put	Bond Future	8108.4200	8.1084	8345.4400	8.3454	2.923	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.36 Call	Bond Future	522.2300	0.5222	476.4700	0.4765	8.762	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.86 Put	Bond Future	6077.9400	6.0779	6289.7700	6.2898	3.485	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.86 Call	Bond Future	906.2800	0.9063	835.3300	0.8353	7.829	0.0000	0.0000
2023/10/19	2032	02/05/2024	12.90 Call	Bond Future	5217.7600	5.2178	5010.3900	5.0104	3.974	0.0000	0.0000
2023/10/19	2032	02/05/2024	12.90 Put	Bond Future	1377.3800	1.3774	1452.7900	1.4528	5.475	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.59 Put	Bond Future	7142.5900	7.1426	7368.9100	7.3689	3.169	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.59 Call	Bond Future	677.7700	0.6778	621.3100	0.6213	8.330	0.0000	0.0000
2023/10/19	2032	02/05/2024	11.09 Put	Bond Future	5235.3600	5.2354	5433.2500	5.4333	3.780	0.0000	0.0000
2023/10/19	2032	02/05/2024	11.09 Call	Bond Future	1145.8900	1.1459	1061.0000	1.0610	7.408	0.0000	0.0000
2023/10/19	2032	02/05/2024	13.18 Call	Bond Future	6091.2300	6.0912	5870.8000	5.8708	3.619	0.0000	0.0000
2023/10/19	2032	02/05/2024	13.18 Put	Bond Future	1111.5600	1.1116	1173.9100	1.1739	5.609	0.0000	0.0000
2023/10/19	2032	02/05/2024	13.35 Call	Bond Future	6636.2500	6.6363	6408.8800	6.4089	3.426	0.0000	0.0000
2023/10/19	2032	02/05/2024	13.35 Put	Bond Future	975.6400	0.9756	1031.0500	1.0311	5.679	0.0000	0.0000
2023/10/19	2032	02/05/2024	11.35 Put	Bond Future	4378.6000	4.3786	4558.7200	4.5587	4.114	0.0000	0.0000
2023/10/19	2032	02/05/2024	11.35 Call	Bond Future	1491.3900	1.4914	1388.7300	1.3887	6.884	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.65 Put	Bond Future	6899.2800	6.8993	7122.5700	7.1226	3.236	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.65 Call	Bond Future	723.9800	0.7240	664.4900	0.6645	8.217	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.55 Call	Bond Future	648.2600	0.6483	593.7800	0.5938	8.404	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.55 Put	Bond Future	7306.7800	7.3068	7535.0800	7.5351	3.124	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.56 Call	Bond Future	655.5000	0.6555	600.5300	0.6005	8.386	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.56 Put	Bond Future	7265.5500	7.2656	7493.3600	7.4934	3.135	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.54 Call	Bond Future	641.0900	0.6411	587.0900	0.5871	8.423	0.0000	0.0000
2023/10/19	2032	02/05/2024	10.54 Put	Bond Future	7348.1300	7.3481	7576.9100	7.5769	3.113	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.14 Call	Bond Future	1390.5200	1.3905	1300.3200	1.3003	6.487	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.14 Put	Bond Future	5727.1400	5.7271	5926.1100	5.9261	3.474	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.15 Call	Bond Future	1402.4900	1.4025	1311.7100	1.3117	6.473	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.15 Put	Bond Future	5693.4300	5.6934	5891.8200	5.8918	3.485	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.13 Call	Bond Future	1378.6300	1.3786	1289.0000	1.2890	6.501	0.0000	0.0000
2023/10/19	2032	01/08/2024	11.13 Put	Bond Future	5760.9600	5.7610	5960.5000	5.9605	3.464	0.0000	0.0000
2023/10/19	2032	01/08/2024		Bond Future	12.1215	83.9021	12.1893	83.6129	0.560	0.0000	0.0000
2023/10/19	2032	07/11/2024		Bond Future	12.2800	81.7505	12.3515	81.4546	0.582	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.48 Call	Bond Future	1845.9300	1.8459	1738.5000	1.7385	5.820	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.48 Put	Bond Future	5255.7900	5.2558	5444.2400	5.4442	3.586	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.49 Call	Bond Future	1859.7100	1.8597	1751.7000	1.7517	5.808	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	
2023/10/19	2032	07/11/2024	11.49 Put	Bond Future	5225.8200	5.2258	5413.6900	5.4137	3.595	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.47 Call	Bond Future	1832.5400	1.8325	1725.6800	1.7257	5.831	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.47 Put	Bond Future	5286.1900	5.2862	5475.2100	5.4752	3.576	0.0000	0.0000
2023/10/19	2032	07/11/2024	13.36 Call	Bond Future	6167.1200	6.1671	5956.2500	5.9563	3.419	0.0000	0.0000
2023/10/19	2032	07/11/2024	13.36 Put	Bond Future	1842.0300	1.8420	1927.0400	1.9270	4.615	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.64 Put	Bond Future	4816.2500	4.8163	4994.9200	4.9949	3.710	0.0000	0.0000
2023/10/19	2032	07/11/2024	11.64 Call	Bond Future	2103.0100	2.1030	1985.8000	1.9858	5.573	0.0000	0.0000
2023/10/19	2033	02/11/2023		Bond Future	116.7045	116.7045	116.7267	116.7267	0.019	0.0000	0.0000
2023/10/19	2033	01/02/2024		Bond Future	119.3056	119.3056	119.3283	119.3283	0.019	0.0000	0.0000
2023/10/19	2033	02/05/2024		Bond Future	120.5426	120.5426	120.5660	120.5660	0.019	0.0000	0.0000
2023/10/19	2033	01/08/2024		Bond Future	123.3131	123.3131	123.3371	123.3371	0.020	0.0000	0.0000
2023/10/19	2033	07/11/2024		Bond Future	124.8084	124.8084	124.8343	124.8343	0.021	0.0000	0.0000
2023/10/19	2037	02/11/2023		Bond Future	12.7778	75.2776	12.7762	75.2852	0.012	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.56 Call	Bond Future	0.2300	0.0002	0.1400	0.0001	39.130	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.56 Put	Bond Future	6493.1100	6.4931	6485.4100	6.4854	0.119	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.57 Call	Bond Future	0.2500	0.0003	0.1600	0.0002	36.000	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.57 Put	Bond Future	6436.4200	6.4364	6428.7200	6.4287	0.120	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.55 Call	Bond Future	0.2100	0.0002	0.1300	0.0001	38.095	0.0000	0.0000
2023/10/19	2037	02/11/2023	11.55 Put	Bond Future	6549.8600	6.5499	6542.1700	6.5422	0.117	0.0000	0.0000
2023/10/19	2037	02/11/2023	13.89 Call	Bond Future	5275.5800	5.2756	5280.9100	5.2809	0.101	0.0000	0.0000
2023/10/19	2037	02/11/2023	13.89 Put	Bond Future	9.4000	0.0094	7.1200	0.0071	24.255	0.0000	0.0000
2023/10/19	2037	02/11/2023	12.52 Put	Bond Future	1632.8000	1.6328	1604.6900	1.6047	1.722	0.0000	0.0000
2023/10/19	2037	02/11/2023	12.52 Call	Bond Future	325.3400	0.3253	304.8400	0.3048	6.301	0.0000	0.0000
2023/10/19	2037	02/11/2023	12.02 Put	Bond Future	3960.9700	3.9610	3950.1300	3.9501	0.274	0.0000	0.0000
2023/10/19	2037	02/11/2023	12.02 Call	Bond Future	16.8100	0.0168	13.5800	0.0136	19.215	0.0000	0.0000
2023/10/19	2037	01/02/2024	13.93 Call	Bond Future	5536.5400	5.5365	5533.9200	5.5339	0.047	0.0000	0.0000
2023/10/19	2037	01/02/2024	13.93 Put	Bond Future	795.5600	0.7956	785.2200	0.7852	1.300	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.93 Call	Bond Future	2325.6200	2.3256	2318.8200	2.3188	0.292	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.93 Put	Bond Future	2254.2800	2.2543	2239.7600	2.2398	0.644	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.09 Put	Bond Future	4910.1300	4.9101	4896.6000	4.8966	0.276	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.09 Call	Bond Future	680.6500	0.6807	674.8400	0.6748	0.854	0.0000	0.0000
2023/10/19	2037	01/02/2024		Bond Future	12.9155	72.6806	12.9139	72.6884	0.012	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.32 Call	Bond Future	1010.4500	1.0105	1003.8700	1.0039	0.651	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.32 Put	Bond Future	4025.7900	4.0258	4011.4900	4.0115	0.355	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.33 Call	Bond Future	1026.7600	1.0268	1020.1500	1.0202	0.644	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.33 Put	Bond Future	3989.9500	3.9900	3975.6200	3.9756	0.359	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.31 Call	Bond Future	994.3100	0.9943	987.7600	0.9878	0.659	0.0000	0.0000
2023/10/19	2037	01/02/2024	12.31 Put	Bond Future	4061.8500	4.0619	4047.5800	4.0476	0.351	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	
2023/10/19	2037	02/05/2024		Bond Future	13.0558	74.3087	13.0542	74.3166	0.013	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.44 Call	Bond Future	506.4100	0.5064	503.4100	0.5034	0.592	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.44 Put	Bond Future	8967.2800	8.9673	8956.3600	8.9564	0.122	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.45 Call	Bond Future	513.4000	0.5134	510.3900	0.5104	0.586	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.45 Put	Bond Future	8917.5700	8.9176	8906.6400	8.9066	0.123	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.43 Call	Bond Future	499.5000	0.4995	496.5200	0.4965	0.597	0.0000	0.0000
2023/10/19	2037	02/05/2024	11.43 Put	Bond Future	9017.1200	9.0171	9006.2200	9.0062	0.121	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.10 Call	Bond Future	1471.6700	1.4717	1468.9100	1.4689	0.188	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.10 Put	Bond Future	6975.2200	6.9752	6964.3100	6.9643	0.156	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.11 Call	Bond Future	1484.6700	1.4847	1481.9100	1.4819	0.186	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.11 Put	Bond Future	6935.5000	6.9355	6924.5900	6.9246	0.157	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.09 Call	Bond Future	1458.7500	1.4588	1455.9900	1.4560	0.189	0.0000	0.0000
2023/10/19	2037	01/08/2024	12.09 Put	Bond Future	7015.0700	7.0151	7004.1600	7.0042	0.156	0.0000	0.0000
2023/10/19	2037	01/08/2024		Bond Future	13.2010	71.7432	13.1992	71.7513	0.013	0.0000	0.0000
2023/10/19	2037	01/08/2024	13.82 Call	Bond Future	5377.0700	5.3771	5376.0400	5.3760	0.019	0.0000	0.0000
2023/10/19	2037	01/08/2024	13.82 Put	Bond Future	2532.3900	2.5324	2523.2100	2.5232	0.363	0.0000	0.0000
2023/10/19	2037	01/08/2024	13.17 Call	Bond Future	3580.9900	3.5810	3578.8800	3.5789	0.059	0.0000	0.0000
2023/10/19	2037	01/08/2024	13.17 Put	Bond Future	3727.7500	3.7278	3717.4900	3.7175	0.275	0.0000	0.0000
2023/10/19	2037	07/11/2024		Bond Future	13.3638	73.4660	13.3620	73.4746	0.014	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.58 Call	Bond Future	2288.4000	2.2884	2286.9400	2.2869	0.064	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.58 Put	Bond Future	6065.6400	6.0656	6055.6000	6.0556	0.166	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.59 Call	Bond Future	2306.4500	2.3065	2305.0000	2.3050	0.063	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.59 Put	Bond Future	6033.6800	6.0337	6023.6500	6.0237	0.166	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.57 Call	Bond Future	2270.4400	2.2704	2268.9700	2.2690	0.065	0.0000	0.0000
2023/10/19	2037	07/11/2024	12.57 Put	Bond Future	6097.7300	6.0977	6087.6800	6.0877	0.165	0.0000	0.0000
2023/10/19	2038	02/11/2023		Bond Future	127.1498	127.1498	125.5144	125.5144	1.286	0.0000	0.0000
2023/10/19	2038	01/02/2024		Bond Future	127.9618	127.9618	126.2899	126.2899	1.307	0.0000	0.0000
2023/10/19	2038	02/05/2024		Bond Future	130.8589	130.8589	129.1491	129.1491	1.307	0.0000	0.0000
2023/10/19	2038	01/08/2024		Bond Future	131.7955	131.7955	130.0476	130.0476	1.326	0.0000	0.0000
2023/10/19	2038	07/11/2024		Bond Future	134.9977	134.9977	133.2077	133.2077	1.326	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.50 Put	Bond Future	8712.1900	8.7122	8545.8200	8.5458	1.910	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.50 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.10 Put	Bond Future	5099.6600	5.0997	4933.1600	4.9332	3.265	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.10 Call	Bond Future	4.3400	0.0043	4.2000	0.0042	3.226	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.97 Call	Bond Future	744.1300	0.7441	792.6500	0.7927	6.520	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.97 Put	Bond Future	1023.2600	1.0233	905.4200	0.9054	11.516	0.0000	0.0000
2023/10/19	2040	02/11/2023	13.10 Call	Bond Future	1102.0900	1.1021	1171.3800	1.1714	6.287	0.0000	0.0000
2023/10/19	2040	02/11/2023	13.10 Put	Bond Future	701.9900	0.7020	604.9200	0.6049	13.828	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	
2023/10/19	2040	02/11/2023	13.90 Call	Bond Future	4399.0700	4.3991	4555.2700	4.5553	3.551	0.0000	0.0000
2023/10/19	2040	02/11/2023	13.90 Put	Bond Future	32.1600	0.0322	22.0000	0.0220	31.592	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.59 Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.59 Put	Bond Future	8153.3000	8.1533	7986.9400	7.9869	2.040	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.60 Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.60 Put	Bond Future	8091.5700	8.0916	7925.2100	7.9252	2.056	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.58 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.58 Put	Bond Future	8215.1100	8.2151	8048.7400	8.0487	2.025	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.80 Put	Bond Future	6872.1800	6.8722	6705.7900	6.7058	2.421	0.0000	0.0000
2023/10/19	2040	02/11/2023	11.80 Call	Bond Future	0.2200	0.0002	0.1900	0.0002	13.636	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.60 Put	Bond Future	2423.7600	2.4238	2265.8800	2.2659	6.514	0.0000	0.0000
2023/10/19	2040	02/11/2023	12.60 Call	Bond Future	155.2200	0.1552	163.7000	0.1637	5.463	0.0000	0.0000
2023/10/19	2040	02/11/2023	13.64 Call	Bond Future	3216.2000	3.2162	3357.2100	3.3572	4.384	0.0000	0.0000
2023/10/19	2040	02/11/2023	13.64 Put	Bond Future	99.5000	0.0995	74.1500	0.0742	25.477	0.0000	0.0000
2023/10/19	2040	02/11/2023		Bond Future	13.0232	75.4790	12.9915	75.6454	0.244	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.34 Call	Bond Future	719.9200	0.7199	751.7500	0.7518	4.421	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.34 Put	Bond Future	5153.7700	5.1538	5015.7200	5.0157	2.679	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.35 Call	Bond Future	733.1700	0.7332	765.4800	0.7655	4.407	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.35 Put	Bond Future	5110.6500	5.1107	4973.0800	4.9731	2.692	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.33 Call	Bond Future	706.7000	0.7067	738.0700	0.7381	4.439	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.33 Put	Bond Future	5196.9800	5.1970	5058.4700	5.0585	2.665	0.0000	0.0000
2023/10/19	2040	01/02/2024		Bond Future	13.1637	72.6362	13.1307	72.8061	0.251	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.30 Put	Bond Future	5328.2300	5.3282	5188.3400	5.1883	2.625	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.30 Call	Bond Future	668.2700	0.6683	698.2600	0.6983	4.488	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.90 Put	Bond Future	3106.7300	3.1067	2998.8800	2.9989	3.471	0.0000	0.0000
2023/10/19	2040	01/02/2024	12.90 Call	Bond Future	1732.2500	1.7323	1794.2800	1.7943	3.581	0.0000	0.0000
2023/10/19	2040	01/02/2024	13.90 Call	Bond Future	4762.4000	4.7624	4877.0800	4.8771	2.408	0.0000	0.0000
2023/10/19	2040	01/02/2024	13.90 Put	Bond Future	1132.9100	1.1329	1077.7100	1.0777	4.872	0.0000	0.0000
2023/10/19	2040	02/05/2024		Bond Future	13.3063	74.2632	13.2719	74.4369	0.258	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.61 Call	Bond Future	472.4500	0.4725	491.3500	0.4914	4.000	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.61 Put	Bond Future	9903.1300	9.9031	9748.3000	9.7483	1.563	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.62 Call	Bond Future	479.2100	0.4792	498.3500	0.4984	3.994	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.62 Put	Bond Future	9848.7800	9.8488	9694.1900	9.6942	1.570	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.60 Call	Bond Future	465.7600	0.4658	484.4200	0.4844	4.006	0.0000	0.0000
2023/10/19	2040	02/05/2024	11.60 Put	Bond Future	9957.6300	9.9576	9802.5600	9.8026	1.557	0.0000	0.0000
2023/10/19	2040	01/08/2024	12.33 Call	Bond Future	1544.1700	1.5442	1590.5000	1.5905	3.000	0.0000	0.0000
2023/10/19	2040	01/08/2024	12.33 Put	Bond Future	7468.7300	7.4687	7337.3100	7.3373	1.760	0.0000	0.0000
2023/10/19	2040	01/08/2024	12.34 Call	Bond Future	1557.8000	1.5578	1604.4500	1.6045	2.995	0.0000	0.0000
2023/10/19	2040	01/08/2024	12.34 Put	Bond Future	7426.3000	7.4263	7295.2000	7.2952	1.765	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	
2023/10/19	2040	01/08/2024	12.32 Call	Bond Future	1530.6200	1.5306	1576.6200	1.5766	3.005	0.0000	0.0000
2023/10/19	2040	01/08/2024	12.32 Put	Bond Future	7511.3100	7.5113	7379.5600	7.3796	1.754	0.0000	0.0000
2023/10/19	2040	01/08/2024		Bond Future	13.4539	71.4462	13.4180	71.6239	0.266	0.0000	0.0000
2023/10/19	2040	07/11/2024		Bond Future	13.6184	73.1616	13.5809	73.3439	0.275	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.85 Call	Bond Future	2550.6000	2.5506	2615.8900	2.6159	2.560	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.85 Put	Bond Future	6439.7500	6.4398	6322.7900	6.3228	1.816	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.86 Call	Bond Future	2569.8100	2.5698	2635.4400	2.6354	2.554	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.86 Put	Bond Future	6406.2100	6.4062	6289.5900	6.2896	1.820	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.84 Call	Bond Future	2531.1900	2.5312	2596.1200	2.5961	2.565	0.0000	0.0000
2023/10/19	2040	07/11/2024	12.84 Put	Bond Future	6473.1500	6.4732	6355.8300	6.3558	1.812	0.0000	0.0000
2023/10/19	2044	02/11/2023	12.00 Put	Bond Future	6180.1800	6.1802	6041.4600	6.0415	2.245	0.0000	0.0000
2023/10/19	2044	02/11/2023	12.00 Call	Bond Future	0.7000	0.0007	0.6000	0.0006	14.286	0.0000	0.0000
2023/10/19	2044	02/11/2023	12.75 Call	Bond Future	204.3500	0.2044	211.7400	0.2117	3.616	0.0000	0.0000
2023/10/19	2044	02/11/2023	12.75 Put	Bond Future	2103.2800	2.1033	1972.0500	1.9721	6.239	0.0000	0.0000
2023/10/19	2044	02/11/2023	13.00 Call	Bond Future	596.7700	0.5968	625.9700	0.6260	4.893	0.0000	0.0000
2023/10/19	2044	02/11/2023	13.00 Put	Bond Future	1159.1100	1.1591	1049.6900	1.0497	9.440	0.0000	0.0000
2023/10/19	2044	02/11/2023		Bond Future	13.1076	71.6226	13.0810	71.7612	0.203	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.56 Put	Bond Future	8895.0700	8.8951	8756.4500	8.7565	1.558	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.57 Put	Bond Future	8831.5700	8.8316	8692.9500	8.6930	1.570	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	2044	02/11/2023	11.55 Put	Bond Future	8958.6600	8.9587	8820.0400	8.8200	1.547	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.28 Call	Bond Future	554.3700	0.5544	574.5800	0.5746	3.646	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.28 Put	Bond Future	5784.8700	5.7849	5663.5200	5.6635	2.098	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.29 Call	Bond Future	565.5200	0.5655	586.0600	0.5861	3.632	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.29 Put	Bond Future	5738.3900	5.7384	5617.3700	5.6174	2.109	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.27 Call	Bond Future	543.3800	0.5434	563.2400	0.5632	3.655	0.0000	0.0000
2023/10/19	2044	01/02/2024	12.27 Put	Bond Future	5831.5900	5.8316	5709.8900	5.7099	2.087	0.0000	0.0000
2023/10/19	2044	01/02/2024		Bond Future	13.2447	68.8199	13.2170	68.9615	0.209	0.0000	0.0000
2023/10/19	2044	01/02/2024	13.25 Call	Bond Future	2425.3800	2.4254	2488.1500	2.4882	2.588	0.0000	0.0000
2023/10/19	2044	01/02/2024	13.25 Put	Bond Future	2398.4900	2.3985	2319.7000	2.3197	3.285	0.0000	0.0000
2023/10/19	2044	02/05/2024		Bond Future	13.3835	70.3615	13.3546	70.5062	0.216	0.0000	0.0000
2023/10/19	2044	02/05/2024	11.66 Call	Bond Future	447.1500	0.4472	461.5500	0.4616	3.220	0.0000	0.0000
2023/10/19	2044	02/05/2024	11.66 Put	Bond Future	10096.0400	10.0960	9965.6700	9.9657	1.291	0.0000	0.0000
2023/10/19	2044	02/05/2024	11.67 Call	Bond Future	453.7200	0.4537	468.3000	0.4683	3.213	0.0000	0.0000
2023/10/19	2044	02/05/2024	11.67 Put	Bond Future	10040.1700	10.0402	9909.9800	9.9100	1.297	0.0000	0.0000
2023/10/19	2044	02/05/2024	11.65 Call	Bond Future	440.6500	0.4407	454.8600	0.4549	3.225	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	
2023/10/19	2044	02/05/2024	11.65 Put	Bond Future	10152.0600	10.1521	10021.5000	10.0215	1.286	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.29 Call	Bond Future	1390.0500	1.3901	1424.7900	1.4248	2.499	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.29 Put	Bond Future	7963.6700	7.9637	7850.2700	7.8503	1.424	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.30 Call	Bond Future	1402.8200	1.4028	1437.8100	1.4378	2.494	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.30 Put	Bond Future	7919.0300	7.9190	7805.8800	7.8059	1.429	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.28 Call	Bond Future	1377.1700	1.3772	1411.6400	1.4116	2.503	0.0000	0.0000
2023/10/19	2044	01/08/2024	12.28 Put	Bond Future	8008.2600	8.0083	7894.5900	7.8946	1.419	0.0000	0.0000
2023/10/19	2044	01/08/2024		Bond Future	13.5269	67.5808	13.4968	67.7290	0.223	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.91 Call	Bond Future	2548.1600	2.5482	2601.7400	2.6017	2.103	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.91 Put	Bond Future	6471.9100	6.4719	6373.5700	6.3736	1.519	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.92 Call	Bond Future	2567.5100	2.5675	2621.3700	2.6214	2.098	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.92 Put	Bond Future	6438.2600	6.4383	6340.2000	6.3402	1.523	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.90 Call	Bond Future	2528.8900	2.5289	2582.1800	2.5822	2.107	0.0000	0.0000
2023/10/19	2044	07/11/2024	12.90 Put	Bond Future	6505.7100	6.5057	6407.0800	6.4071	1.516	0.0000	0.0000
2023/10/19	2044	07/11/2024		Bond Future	13.6862	69.2033	13.6547	69.3553	0.230	0.0000	0.0000
2023/10/19	2046	02/11/2023		Bond Future	107.1202	107.1202	106.8142	106.8142	0.286	0.0000	0.0000
2023/10/19	2046	01/02/2024		Bond Future	109.5078	109.5078	109.1949	109.1949	0.286	0.0000	0.0000
2023/10/19	2046	02/05/2024		Bond Future	109.8371	109.8371	109.5175	109.5175	0.291	0.0000	0.0000
2023/10/19	2046	01/08/2024		Bond Future	112.3614	112.3614	112.0346	112.0346	0.291	0.0000	0.0000
2023/10/19	2046	07/11/2024		Bond Future	112.8858	112.8858	112.5529	112.5529	0.295	0.0000	0.0000
2023/10/19	2050	02/11/2023		Bond Future	109.0380	109.0380	107.6094	107.6094	1.310	0.0000	0.0000
2023/10/19	2050	01/02/2024		Bond Future	109.2147	109.2147	107.7540	107.7540	1.337	0.0000	0.0000
2023/10/19	2050	02/05/2024		Bond Future	111.6871	111.6871	110.1937	110.1937	1.337	0.0000	0.0000
2023/10/19	2050	01/08/2024		Bond Future	111.9463	111.9463	110.4194	110.4194	1.364	0.0000	0.0000
2023/10/19	2050	07/11/2024		Bond Future	114.6660	114.6660	113.1025	113.1025	1.364	0.0000	0.0000
2023/10/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	AL37	02/11/2023		Index Future	895.0420	895.0420	893.2050	893.2050	0.205	0.0000	0.0000
2023/10/19	AL37	01/02/2024		Index Future	914.7700	914.7700	912.8910	912.8910	0.205	0.0000	0.0000
2023/10/19	AL37	02/05/2024		Index Future	935.2640	935.2640	933.3430	933.3430	0.205	0.0000	0.0000
2023/10/19	AL37	01/08/2024		Index Future	956.5490	956.5490	954.5860	954.5860	0.205	0.0000	0.0000
2023/10/19	AL37	07/11/2024		Index Future	979.5870	979.5870	977.5780	977.5780	0.205	0.0000	0.0000
2023/10/19	AL7T	02/11/2023		Index Future	1000.7240	1000.7240	998.7210	998.7210	0.200	0.0000	0.0000
2023/10/19	AL7T	01/02/2024		Index Future	1022.7810	1022.7810	1020.7320	1020.7320	0.200	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	
2023/10/19	AL7T	02/05/2024	Index Future		1045.6950	1045.6950	1043.6010	1043.6010	0.200	0.0000	0.0000
2023/10/19	AL7T	01/08/2024	Index Future		1069.4940	1069.4940	1067.3530	1067.3530	0.200	0.0000	0.0000
2023/10/19	AL7T	07/11/2024	Index Future		1095.2510	1095.2510	1093.0610	1093.0610	0.200	0.0000	0.0000
2023/10/19	ALBI	02/11/2023	Index Future		875.7460	875.7460	875.2160	875.2160	0.061	0.0000	0.0000
2023/10/19	ALBI	01/02/2024	Index Future		895.0490	895.0490	894.5050	894.5050	0.061	0.0000	0.0000
2023/10/19	ALBI	02/05/2024	Index Future		915.1010	915.1010	914.5460	914.5460	0.061	0.0000	0.0000
2023/10/19	ALBI	01/08/2024	Index Future		935.9280	935.9280	935.3600	935.3600	0.061	0.0000	0.0000
2023/10/19	ALBI	07/11/2024	Index Future		958.4680	958.4680	957.8900	957.8900	0.060	0.0000	0.0000
2023/10/19	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C197	07/12/2023	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/19	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2023/10/19	ES33	02/11/2023		Bond Future	13.2333	69.9982	13.2264	70.0273	0.052	0.0000	0.0000
2023/10/19	ES33	01/02/2024		Bond Future	13.4067	71.5583	13.3995	71.5880	0.054	0.0000	0.0000
2023/10/19	ES33	02/05/2024		Bond Future	13.5801	69.3788	13.5726	69.4092	0.056	0.0000	0.0000
2023/10/19	ES33	01/08/2024		Bond Future	13.7559	70.9730	13.7480	71.0042	0.058	0.0000	0.0000
2023/10/19	ES33	07/11/2024		Bond Future	13.9719	68.8910	13.9635	68.9232	0.060	0.0000	0.0000
2023/10/19	ES42	02/11/2023		Bond Future	13.7512	65.3825	13.6941	65.6503	0.415	0.0000	0.0000
2023/10/19	ES42	01/02/2024		Bond Future	13.9111	66.8398	13.8517	67.1135	0.427	0.0000	0.0000
2023/10/19	ES42	02/05/2024		Bond Future	14.0771	64.0903	14.0150	64.3703	0.441	0.0000	0.0000
2023/10/19	ES42	01/08/2024		Bond Future	14.2416	65.5627	14.1769	65.8492	0.455	0.0000	0.0000
2023/10/19	ES42	07/11/2024		Bond Future	14.4394	62.8847	14.3715	63.1784	0.470	0.0000	0.0000
2023/10/19	GOVI	02/11/2023		GOVI	863.1100	863.1100	862.4580	862.4580	0.076	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.81 Put	GOVI	227000.0000	22.7000	233520.0000	23.3520	2.872	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.82 Put	GOVI	227100.0000	22.7100	233620.0000	23.3620	2.871	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/11/2023	885.80 Put	GOVI	226900.0000	22.6900	233420.0000	23.3420	2.874	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	879.99 Call	GOVI	21440.0000	2.1440	14760.0000	1.4760	31.157	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	880.00 Call	GOVI	21340.0000	2.1340	14660.0000	1.4660	31.303	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	879.98 Call	GOVI	21540.0000	2.1540	14860.0000	1.4860	31.012	0.0000	0.0000
2023/10/19	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/19	GOVI	01/02/2024		GOVI	882.1340	882.1340	881.4660	881.4660	0.076	0.0000	0.0000
2023/10/19	GOVI	02/05/2024		GOVI	901.8970	901.8970	901.2150	901.2150	0.076	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.98 Put	GOVI	490830.0000	49.0830	497650.0000	49.7650	1.389	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.99 Put	GOVI	490930.0000	49.0930	497750.0000	49.7750	1.389	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	02/05/2024	950.97 Put	GOVI	490730.0000	49.0730	497550.0000	49.7550	1.390	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.38 Put	GOVI	209570.0000	20.9570	216540.0000	21.6540	3.326	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.39 Put	GOVI	209670.0000	20.9670	216640.0000	21.6640	3.324	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	01/08/2024	943.37 Put	GOVI	209470.0000	20.9470	216440.0000	21.6440	3.327	0.0000	0.0000
2023/10/19	GOVI	01/08/2024		GOVI	922.4230	922.4230	921.7260	921.7260	0.076	0.0000	0.0000
2023/10/19	GOVI	07/11/2024		GOVI	944.6380	944.6380	943.9270	943.9270	0.075	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.79 Put	GOVI	41520.0000	4.1520	48630.0000	4.8630	17.124	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.80 Put	GOVI	41620.0000	4.1620	48730.0000	4.8730	17.083	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	GOVI	07/11/2024	948.78 Put	GOVI	41420.0000	4.1420	48530.0000	4.8530	17.166	0.0000	0.0000
2023/10/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/19	IGOV	02/11/2023		Index Future	326.7360	326.7360	326.0350	326.0350	0.215	0.0000	0.0000
2023/10/19	IGOV	01/02/2024		Index Future	334.0190	334.0190	333.3020	333.3020	0.215	0.0000	0.0000
2023/10/19	IGOV	02/05/2024		Index Future	341.5810	341.5810	340.8480	340.8480	0.215	0.0000	0.0000
2023/10/19	IGOV	01/08/2024		Index Future	349.4320	349.4320	348.6830	348.6830	0.214	0.0000	0.0000
2023/10/19	IGOV	07/11/2024		Index Future	357.9290	357.9290	357.1620	357.1620	0.214	0.0000	0.0000
2023/10/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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	
2023/10/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/10/19	JBAF	18/10/2023		Jibar Tradeable Future	8.3420	8.3420	8.3420	91.6580	0.000	0.0000	0.0000
2023/10/19	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3390	91.6610	0.370	0.0000	0.0000
2023/10/19	JBAF	20/12/2023		Jibar Tradeable Future	8.4900	91.5100	8.3730	91.6270	1.378	0.0000	0.0000
2023/10/19	JBAF	17/01/2024		Jibar Tradeable Future	8.5000	91.5000	8.5390	91.4610	0.459	0.0000	0.0000
2023/10/19	JBAF	21/02/2024		Jibar Tradeable Future	8.5400	91.4600	8.5110	91.4890	0.340	0.0000	0.0000
2023/10/19	JBAF	20/03/2024		Jibar Tradeable Future	8.5300	91.4700	8.5500	91.4500	0.234	0.0000	0.0000
2023/10/19	JBAF	17/04/2024		Jibar Tradeable Future	8.0000	92.0000	8.5450	91.4550	6.813	0.0000	0.0000
2023/10/19	JBAF	19/06/2024		Jibar Tradeable Future	8.4700	91.5300	8.4860	91.5140	0.189	0.0000	0.0000
2023/10/19	JBAF	18/09/2024		Jibar Tradeable Future	8.4100	91.5900	8.4260	91.5740	0.190	0.0000	0.0000
2023/10/19	JBAF	18/12/2024		Jibar Tradeable Future	8.3000	91.7000	8.3280	91.6720	0.337	0.0000	0.0000
2023/10/19	JBAF	19/03/2025		Jibar Tradeable Future	8.2500	91.7500	8.2770	91.7230	0.327	0.0000	0.0000
2023/10/19	JBAF	18/06/2025		Jibar Tradeable Future	8.1700	91.8300	8.1880	91.8120	0.220	0.0000	0.0000
2023/10/19	JBAF	17/09/2025		Jibar Tradeable Future	8.1600	91.8400	8.1720	91.8280	0.147	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.70 Put	Bond Future	3976.6600	3.9767	3990.7000	3.9907	0.353	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.70 Call	Bond Future	15.3400	0.0153	11.8800	0.0119	22.555	0.0000	0.0000
2023/10/19	R035	02/11/2023	13.59 Call	Bond Future	5431.2900	5.4313	5412.1200	5.4121	0.353	0.0000	0.0000
2023/10/19	R035	02/11/2023	13.59 Put	Bond Future	7.2700	0.0073	5.6000	0.0056	22.971	0.0000	0.0000
2023/10/19	R035	02/11/2023	12.24 Put	Bond Future	1486.8600	1.4869	1475.7200	1.4757	0.749	0.0000	0.0000
2023/10/19	R035	02/11/2023	12.24 Call	Bond Future	374.1700	0.3742	345.5300	0.3455	7.654	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.74 Put	Bond Future	3766.3300	3.7663	3779.4200	3.7794	0.348	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.74 Call	Bond Future	20.9100	0.0209	16.5000	0.0165	21.090	0.0000	0.0000
2023/10/19	R035	02/11/2023		Bond Future	12.4584	80.2024	12.4619	80.1849	0.028	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.42 Call	Bond Future	1.2700	0.0013	0.8400	0.0008	33.858	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.42 Put	Bond Future	5496.4000	5.4964	5513.4700	5.5135	0.311	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.43 Call	Bond Future	1.3900	0.0014	0.9300	0.0009	33.094	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.43 Put	Bond Future	5441.0500	5.4411	5458.0900	5.4581	0.313	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.41 Call	Bond Future	1.1600	0.0012	0.7600	0.0008	34.483	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.41 Put	Bond Future	5551.8000	5.5518	5568.9000	5.5689	0.308	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	
2023/10/19	R035	02/11/2023	10.62 Put	Bond Future	10103.5400	10.1035	10121.0400	10.1210	0.173	0.0000	0.0000
2023/10/19	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.12 Put	Bond Future	7183.2800	7.1833	7200.7500	7.2008	0.243	0.0000	0.0000
2023/10/19	R035	02/11/2023	11.12 Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/19	R035	02/11/2023	12.85 Call	Bond Future	2157.6000	2.1576	2123.9200	2.1239	1.561	0.0000	0.0000
2023/10/19	R035	02/11/2023	12.85 Put	Bond Future	217.3200	0.2173	201.1400	0.2011	7.445	0.0000	0.0000
2023/10/19	R035	01/02/2024	10.62 Put	Bond Future	10772.5800	10.7726	10788.3900	10.7884	0.147	0.0000	0.0000
2023/10/19	R035	01/02/2024	10.62 Call	Bond Future	56.9100	0.0569	54.7900	0.0548	3.725	0.0000	0.0000
2023/10/19	R035	01/02/2024	11.12 Put	Bond Future	8012.6700	8.0127	8025.4900	8.0255	0.160	0.0000	0.0000
2023/10/19	R035	01/02/2024	11.12 Call	Bond Future	187.3000	0.1873	182.1900	0.1822	2.728	0.0000	0.0000
2023/10/19	R035	01/02/2024	13.46 Call	Bond Future	4999.2500	4.9993	4976.4500	4.9765	0.456	0.0000	0.0000
2023/10/19	R035	01/02/2024	13.46 Put	Bond Future	911.8300	0.9118	906.9600	0.9070	0.534	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.19 Call	Bond Future	1313.9800	1.3140	1297.7800	1.2978	1.233	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.19 Put	Bond Future	3379.7100	3.3797	3381.4400	3.3814	0.051	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.20 Call	Bond Future	1333.3900	1.3334	1317.0900	1.3171	1.222	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.20 Put	Bond Future	3347.8900	3.3479	3349.5200	3.3495	0.049	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.18 Call	Bond Future	1294.9000	1.2949	1278.8100	1.2788	1.243	0.0000	0.0000
2023/10/19	R035	01/02/2024	12.18 Put	Bond Future	3411.9200	3.4119	3413.7600	3.4138	0.054	0.0000	0.0000
2023/10/19	R035	01/02/2024		Bond Future	12.6005	81.9702	12.6041	81.9522	0.029	0.0000	0.0000
2023/10/19	R035	02/05/2024		Bond Future	12.7341	79.2935	12.7379	79.2752	0.030	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.20 Call	Bond Future	557.4400	0.5574	550.2800	0.5503	1.284	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.20 Put	Bond Future	8520.7400	8.5207	8531.9000	8.5319	0.131	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.21 Call	Bond Future	564.9500	0.5650	557.7300	0.5577	1.278	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.21 Put	Bond Future	8472.7400	8.4727	8483.8400	8.4838	0.131	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.19 Call	Bond Future	550.0000	0.5500	542.9100	0.5429	1.289	0.0000	0.0000
2023/10/19	R035	02/05/2024	11.19 Put	Bond Future	8568.8700	8.5689	8580.1000	8.5801	0.131	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.80 Call	Bond Future	1456.0200	1.4560	1445.6000	1.4456	0.716	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.80 Put	Bond Future	6773.2100	6.7732	6781.4600	6.7815	0.122	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.81 Call	Bond Future	1469.0900	1.4691	1458.6200	1.4586	0.713	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.81 Put	Bond Future	6734.1600	6.7342	6742.3600	6.7424	0.122	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.79 Call	Bond Future	1443.0300	1.4430	1432.6600	1.4327	0.719	0.0000	0.0000
2023/10/19	R035	01/08/2024	11.79 Put	Bond Future	6812.3800	6.8124	6820.6800	6.8207	0.122	0.0000	0.0000
2023/10/19	R035	01/08/2024		Bond Future	12.8681	81.0977	12.8720	81.0790	0.031	0.0000	0.0000
2023/10/19	R035	07/11/2024		Bond Future	13.0364	78.5291	13.0405	78.5102	0.031	0.0000	0.0000
2023/10/19	R035	07/11/2024	12.18 Call	Bond Future	2028.1500	2.0282	2017.1400	2.0171	0.543	0.0000	0.0000
2023/10/19	R035	07/11/2024	12.18 Put	Bond Future	6152.6300	6.1526	6160.5200	6.1605	0.128	0.0000	0.0000
2023/10/19	R035	07/11/2024	12.19 Call	Bond Future	2045.1200	2.0451	2034.0600	2.0341	0.541	0.0000	0.0000
2023/10/19	R035	07/11/2024	12.19 Put	Bond Future	6119.6800	6.1197	6127.5200	6.1275	0.128	0.0000	0.0000
2023/10/19	R035	07/11/2024	12.17 Call	Bond Future	2010.9600	2.0110	2000.0000	2.0000	0.545	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	
2023/10/19	R035	07/11/2024	12.17 Put	Bond Future	6185.4000	6.1854	6193.3400	6.1933	0.128	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.82 Call	Bond Future	591.4800	0.5915	604.8900	0.6049	2.267	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.82 Put	Bond Future	1942.6800	1.9427	1809.7700	1.8098	6.842	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.83 Call	Bond Future	614.8700	0.6149	629.2100	0.6292	2.332	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.83 Put	Bond Future	1896.5300	1.8965	1764.5500	1.7646	6.959	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.81 Call	Bond Future	568.6800	0.5687	581.2000	0.5812	2.202	0.0000	0.0000
2023/10/19	R053	02/11/2023	12.81 Put	Bond Future	1989.5100	1.9895	1855.7100	1.8557	6.725	0.0000	0.0000
2023/10/19	R053	02/11/2023		Bond Future	13.0169	90.7465	12.9953	90.8928	0.166	0.0000	0.0000
2023/10/19	R053	01/02/2024		Bond Future	13.1498	92.7466	13.1273	92.8961	0.171	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.93 Call	Bond Future	2521.5700	2.5216	2573.5100	2.5735	2.060	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.93 Put	Bond Future	4003.2500	4.0033	3905.7100	3.9057	2.437	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.94 Call	Bond Future	2553.1100	2.5531	2605.5300	2.6055	2.053	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.94 Put	Bond Future	3966.3600	3.9664	3869.3000	3.8693	2.447	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.92 Call	Bond Future	2490.0400	2.4900	2541.4900	2.5415	2.066	0.0000	0.0000
2023/10/19	R053	01/02/2024	12.92 Put	Bond Future	4040.2400	4.0402	3942.2100	3.9422	2.426	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.03 Call	Bond Future	3476.0000	3.4760	3536.1600	3.5362	1.731	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.03 Put	Bond Future	5160.9000	5.1609	5068.2400	5.0682	1.795	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.04 Call	Bond Future	3508.1500	3.5082	3568.6900	3.5687	1.726	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.04 Put	Bond Future	5125.6300	5.1256	5033.3500	5.0334	1.800	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.02 Call	Bond Future	3444.2300	3.4442	3504.0200	3.5040	1.736	0.0000	0.0000
2023/10/19	R053	02/05/2024	13.02 Put	Bond Future	5196.6500	5.1967	5103.6200	5.1036	1.790	0.0000	0.0000
2023/10/19	R053	02/05/2024		Bond Future	13.2842	88.9589	13.2608	89.1117	0.176	0.0000	0.0000
2023/10/19	R053	01/08/2024		Bond Future	13.4186	90.9828	13.3942	91.1392	0.182	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.14 Call	Bond Future	4201.1200	4.2011	4266.3700	4.2664	1.553	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.14 Put	Bond Future	6015.9900	6.0160	5924.8800	5.9249	1.514	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.15 Call	Bond Future	4232.6500	4.2327	4298.2200	4.2982	1.549	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.15 Put	Bond Future	5981.1600	5.9812	5890.3700	5.8904	1.518	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.13 Call	Bond Future	4169.6800	4.1697	4234.6000	4.2346	1.557	0.0000	0.0000
2023/10/19	R053	01/08/2024	13.13 Put	Bond Future	6051.0100	6.0510	5959.5700	5.9596	1.511	0.0000	0.0000
2023/10/19	R053	07/11/2024		Bond Future	13.5790	87.2950	13.5533	87.4554	0.189	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.80 Call	Bond Future	3440.2300	3.4402	3496.0000	3.4960	1.621	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.80 Put	Bond Future	8577.8500	8.5779	8473.1600	8.4732	1.220	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.81 Call	Bond Future	3465.6100	3.4656	3521.6800	3.5217	1.618	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.81 Put	Bond Future	8533.6700	8.5337	8429.2800	8.4293	1.223	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.79 Call	Bond Future	3414.9500	3.4150	3470.4300	3.4704	1.625	0.0000	0.0000
2023/10/19	R053	07/11/2024	12.79 Put	Bond Future	8622.2200	8.6222	8517.2400	8.5172	1.218	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.39 Call	Bond Future	263.1300	0.2631	188.3200	0.1883	28.431	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	
2023/10/19	R186	02/11/2023	9.39 Put	Bond Future	397.9100	0.3979	485.3700	0.4854	21.980	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.40 Call	Bond Future	276.3800	0.2764	199.2600	0.1993	27.904	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.40 Put	Bond Future	384.1400	0.3841	469.2900	0.4693	22.166	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.38 Call	Bond Future	250.2500	0.2503	177.7600	0.1778	28.967	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.38 Put	Bond Future	412.0600	0.4121	501.8400	0.5018	21.788	0.0000	0.0000
2023/10/19	R186	02/11/2023		Bond Future	9.4399	106.7740	9.5001	106.6118	0.638	0.0000	0.0000
2023/10/19	R186	02/11/2023	10.42 Call	Bond Future	2605.5000	2.6055	2443.8200	2.4438	6.205	0.0000	0.0000
2023/10/19	R186	02/11/2023	10.42 Put	Bond Future	3.2700	0.0033	3.8600	0.0039	18.043	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.15 Put	Bond Future	839.1100	0.8391	977.8300	0.9778	16.532	0.0000	0.0000
2023/10/19	R186	02/11/2023	9.15 Call	Bond Future	53.1100	0.0531	29.5600	0.0296	44.342	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.51 Call	Bond Future	909.9500	0.9100	822.9400	0.8229	9.562	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.51 Put	Bond Future	855.1300	0.8551	934.1000	0.9341	9.235	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.52 Call	Bond Future	923.5500	0.9236	835.7800	0.8358	9.504	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.52 Put	Bond Future	843.7100	0.8437	921.9200	0.9219	9.270	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.50 Call	Bond Future	896.4600	0.8965	810.2000	0.8102	9.622	0.0000	0.0000
2023/10/19	R186	01/02/2024	9.50 Put	Bond Future	866.6700	0.8667	946.3900	0.9464	9.198	0.0000	0.0000
2023/10/19	R186	01/02/2024		Bond Future	9.4881	103.8177	9.5545	103.6517	0.699	0.0000	0.0000
2023/10/19	R186	02/05/2024		Bond Future	9.5292	106.1434	9.6028	105.9738	0.772	0.0000	0.0000
2023/10/19	R186	02/05/2024	10.40 Call	Bond Future	2503.6900	2.5037	2377.2200	2.3772	5.051	0.0000	0.0000
2023/10/19	R186	02/05/2024	10.40 Put	Bond Future	519.0200	0.5190	562.1900	0.5622	8.318	0.0000	0.0000
2023/10/19	R186	02/05/2024	9.73 Put	Bond Future	937.7400	0.9377	1009.9300	1.0099	7.698	0.0000	0.0000
2023/10/19	R186	02/05/2024	9.73 Call	Bond Future	1399.8100	1.3998	1302.3600	1.3024	6.962	0.0000	0.0000
2023/10/19	R186	02/05/2024	8.00 Call	Bond Future	113.7600	0.1138	97.8700	0.0979	13.968	0.0000	0.0000
2023/10/19	R186	02/05/2024	8.00 Put	Bond Future	3721.5000	3.7215	3875.2500	3.8753	4.131	0.0000	0.0000
2023/10/19	R186	02/05/2024	8.01 Call	Bond Future	115.6600	0.1157	99.5400	0.0995	13.937	0.0000	0.0000
2023/10/19	R186	02/05/2024	8.01 Put	Bond Future	3699.2800	3.6993	3852.8000	3.8528	4.150	0.0000	0.0000
2023/10/19	R186	02/05/2024	7.99 Call	Bond Future	111.9000	0.1119	96.2300	0.0962	14.004	0.0000	0.0000
2023/10/19	R186	02/05/2024	7.99 Put	Bond Future	3743.7600	3.7438	3897.7300	3.8977	4.113	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.69 Call	Bond Future	450.5100	0.4505	404.9300	0.4049	10.117	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.69 Put	Bond Future	2310.3200	2.3103	2438.1600	2.4382	5.533	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.70 Call	Bond Future	455.7300	0.4557	409.7400	0.4097	10.092	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.70 Put	Bond Future	2293.9600	2.2940	2421.3900	2.4214	5.555	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.68 Call	Bond Future	445.0400	0.4450	399.8800	0.3999	10.147	0.0000	0.0000
2023/10/19	R186	01/08/2024	8.68 Put	Bond Future	2326.4300	2.3264	2454.6900	2.4547	5.513	0.0000	0.0000
2023/10/19	R186	01/08/2024		Bond Future	9.5619	103.2481	9.6442	103.0747	0.861	0.0000	0.0000
2023/10/19	R186	07/11/2024	9.14 Call	Bond Future	850.5900	0.8506	781.8800	0.7819	8.078	0.0000	0.0000
2023/10/19	R186	07/11/2024	9.14 Put	Bond Future	1785.6100	1.7856	1894.1800	1.8942	6.080	0.0000	0.0000
2023/10/19	R186	07/11/2024	9.15 Call	Bond Future	859.5000	0.8595	790.3600	0.7904	8.044	0.0000	0.0000
2023/10/19	R186	07/11/2024	9.15 Put	Bond Future	1775.4200	1.7754	1883.5600	1.8836	6.091	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	
2023/10/19	R186	07/11/2024	9.13 Call	Bond Future	842.1300	0.8421	773.8600	0.7739	8.107	0.0000	0.0000
2023/10/19	R186	07/11/2024	9.13 Put	Bond Future	1796.2600	1.7963	1905.2700	1.9053	6.069	0.0000	0.0000
2023/10/19	R186	07/11/2024		Bond Future	9.6323	105.7299	9.7263	105.5526	0.976	0.0000	0.0000
2023/10/19	R197	02/11/2023		Bond Future	342.8648	342.8648	342.7383	342.7383	0.037	0.0000	0.0000
2023/10/19	R202	02/11/2023		Bond Future	252.8232	252.8232	251.6338	251.6338	0.470	0.0000	0.0000
2023/10/19	R202	01/02/2024		Bond Future	253.4838	253.4838	252.2676	252.2676	0.480	0.0000	0.0000
2023/10/19	R202	02/05/2024		Bond Future	259.2226	259.2226	257.9790	257.9790	0.480	0.0000	0.0000
2023/10/19	R202	01/08/2024		Bond Future	260.0781	260.0781	258.8079	258.8079	0.488	0.0000	0.0000
2023/10/19	R202	07/11/2024		Bond Future	266.3977	266.3977	265.0974	265.0974	0.488	0.0000	0.0000
2023/10/19	R209	02/11/2023		Bond Future	12.5253	61.6450	12.5189	61.6731	0.051	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.33 Put	Bond Future	5590.6200	5.5906	5562.4800	5.5625	0.503	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.34 Call	Bond Future	0.2400	0.0002	0.1600	0.0002	33.333	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.34 Put	Bond Future	5540.9700	5.5410	5512.8200	5.5128	0.508	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.35 Call	Bond Future	0.2700	0.0003	0.1800	0.0002	33.333	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.35 Put	Bond Future	5491.3800	5.4914	5463.2200	5.4632	0.513	0.0000	0.0000
2023/10/19	R209	02/11/2023	11.33 Call	Bond Future	0.2200	0.0002	0.1500	0.0002	31.818	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.13 Call	Bond Future	978.3400	0.9783	979.7200	0.9797	0.141	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.13 Put	Bond Future	3277.5900	3.2776	3250.3400	3.2503	0.831	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.14 Call	Bond Future	993.6800	0.9937	995.1200	0.9951	0.145	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.14 Put	Bond Future	3247.3500	3.2474	3220.1600	3.2202	0.837	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.12 Call	Bond Future	963.1300	0.9631	964.4500	0.9645	0.137	0.0000	0.0000
2023/10/19	R209	01/02/2024	12.12 Put	Bond Future	3308.0200	3.3080	3280.7100	3.2807	0.826	0.0000	0.0000
2023/10/19	R209	01/02/2024		Bond Future	12.6473	63.0037	12.6407	63.0324	0.052	0.0000	0.0000
2023/10/19	R209	02/05/2024		Bond Future	12.7705	61.2617	12.7637	61.2910	0.054	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.18 Call	Bond Future	445.3300	0.4453	445.9500	0.4460	0.139	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.18 Put	Bond Future	7789.8900	7.7899	7761.2100	7.7612	0.368	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.19 Call	Bond Future	451.3900	0.4514	452.0400	0.4520	0.144	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.19 Put	Bond Future	7746.0500	7.7461	7717.4000	7.7174	0.370	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.17 Call	Bond Future	439.2200	0.4392	439.8300	0.4398	0.139	0.0000	0.0000
2023/10/19	R209	02/05/2024	11.17 Put	Bond Future	7833.7400	7.8337	7805.0500	7.8051	0.366	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.79 Call	Bond Future	1249.6500	1.2497	1253.7900	1.2538	0.331	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.79 Put	Bond Future	6142.4500	6.1425	6116.5600	6.1166	0.421	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.80 Call	Bond Future	1260.9700	1.2610	1265.1600	1.2652	0.332	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.80 Put	Bond Future	6107.0400	6.1070	6081.2000	6.0812	0.423	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.78 Call	Bond Future	1238.4000	1.2384	1242.4900	1.2425	0.330	0.0000	0.0000
2023/10/19	R209	01/08/2024	11.78 Put	Bond Future	6177.9700	6.1780	6152.0300	6.1520	0.420	0.0000	0.0000
2023/10/19	R209	01/08/2024		Bond Future	12.8939	62.6556	12.8867	62.6856	0.055	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	
2023/10/19	R209	07/11/2024		Bond Future	13.0425	61.0038	13.0350	61.0347	0.058	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.22 Call	Bond Future	1903.8300	1.9038	1911.0900	1.9111	0.381	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.22 Put	Bond Future	5432.0700	5.4321	5408.3800	5.4084	0.436	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.23 Call	Bond Future	1919.5300	1.9195	1926.8500	1.9269	0.381	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.23 Put	Bond Future	5403.1900	5.4032	5379.5600	5.3796	0.437	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.21 Call	Bond Future	1888.4300	1.8884	1895.6400	1.8956	0.382	0.0000	0.0000
2023/10/19	R209	07/11/2024	12.21 Put	Bond Future	5461.3000	5.4613	5437.5600	5.4376	0.435	0.0000	0.0000
2023/10/19	R210	02/11/2023		Bond Future	225.8165	225.8165	225.7635	225.7635	0.023	0.0000	0.0000
2023/10/19	R210	01/02/2024		Bond Future	230.8497	230.8497	230.7951	230.7951	0.024	0.0000	0.0000
2023/10/19	R210	02/05/2024		Bond Future	232.8169	232.8169	232.7620	232.7620	0.024	0.0000	0.0000
2023/10/19	R210	01/08/2024		Bond Future	238.1676	238.1676	238.1117	238.1117	0.023	0.0000	0.0000
2023/10/19	R210	07/11/2024		Bond Future	240.6123	240.6123	240.5578	240.5578	0.023	0.0000	0.0000
2023/10/19	R213	02/11/2023		Bond Future	11.3952	79.8738	11.4543	79.6272	0.518	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.12 Call	Bond Future	168.7500	0.1688	110.8600	0.1109	34.305	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.12 Put	Bond Future	1330.4200	1.3304	1519.1200	1.5191	14.183	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.13 Call	Bond Future	179.5800	0.1796	118.9900	0.1190	33.740	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.13 Put	Bond Future	1298.6600	1.2987	1484.6600	1.4847	14.322	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.11 Call	Bond Future	158.4100	0.1584	103.1700	0.1032	34.872	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.11 Put	Bond Future	1362.7000	1.3627	1554.0500	1.5541	14.042	0.0000	0.0000
2023/10/19	R213	02/11/2023	12.70 Call	Bond Future	5229.4200	5.2294	4983.1000	4.9831	4.710	0.0000	0.0000
2023/10/19	R213	02/11/2023	12.70 Put	Bond Future	4.6600	0.0047	4.9300	0.0049	5.794	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.44 Put	Bond Future	552.6700	0.5527	649.3700	0.6494	17.497	0.0000	0.0000
2023/10/19	R213	02/11/2023	11.44 Call	Bond Future	739.7000	0.7397	589.8100	0.5898	20.264	0.0000	0.0000
2023/10/19	R213	02/11/2023	10.94 Put	Bond Future	1975.1200	1.9751	2202.4000	2.2024	11.507	0.0000	0.0000
2023/10/19	R213	02/11/2023	10.94 Call	Bond Future	41.9200	0.0419	22.6100	0.0226	46.064	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.71 Call	Bond Future	2263.4300	2.2634	2111.6400	2.1116	6.706	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.71 Put	Bond Future	1480.4500	1.4805	1580.8000	1.5808	6.778	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.72 Call	Bond Future	2287.2300	2.2872	2134.5800	2.1346	6.674	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.72 Put	Bond Future	1464.0500	1.4641	1563.5400	1.5635	6.796	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.70 Call	Bond Future	2239.7600	2.2398	2088.8200	2.0888	6.739	0.0000	0.0000
2023/10/19	R213	01/02/2024	11.70 Put	Bond Future	1497.0100	1.4970	1598.2100	1.5982	6.760	0.0000	0.0000
2023/10/19	R213	01/02/2024		Bond Future	11.5165	81.6343	11.5786	81.3822	0.539	0.0000	0.0000
2023/10/19	R213	02/05/2024		Bond Future	11.6292	79.9036	11.6942	79.6459	0.560	0.0000	0.0000
2023/10/19	R213	02/05/2024	10.29 Call	Bond Future	635.4500	0.6355	582.1800	0.5822	8.383	0.0000	0.0000
2023/10/19	R213	02/05/2024	10.29 Put	Bond Future	6182.6000	6.1826	6387.0600	6.3871	3.307	0.0000	0.0000
2023/10/19	R213	02/05/2024	10.30 Call	Bond Future	642.4600	0.6425	588.7200	0.5887	8.365	0.0000	0.0000
2023/10/19	R213	02/05/2024	10.30 Put	Bond Future	6146.4000	6.1464	6350.3900	6.3504	3.319	0.0000	0.0000
2023/10/19	R213	02/05/2024	10.28 Call	Bond Future	628.6600	0.6287	575.8500	0.5759	8.400	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	
2023/10/19	R213	02/05/2024	10.28 Put	Bond Future	6219.0400	6.2190	6423.9600	6.4240	3.295	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.87 Call	Bond Future	1399.3400	1.3993	1311.0700	1.3111	6.308	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.87 Put	Bond Future	4856.4400	4.8564	5031.7500	5.0318	3.610	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.88 Call	Bond Future	1410.6600	1.4107	1321.8600	1.3219	6.295	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.88 Put	Bond Future	4827.0200	4.8270	5001.8000	5.0018	3.621	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.86 Call	Bond Future	1387.8300	1.3878	1300.0900	1.3001	6.322	0.0000	0.0000
2023/10/19	R213	01/08/2024	10.86 Put	Bond Future	4885.7000	4.8857	5061.5400	5.0615	3.599	0.0000	0.0000
2023/10/19	R213	01/08/2024		Bond Future	11.7412	81.7218	11.8096	81.4582	0.582	0.0000	0.0000
2023/10/19	R213	07/11/2024		Bond Future	11.8918	80.1235	11.9640	79.8538	0.607	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.22 Call	Bond Future	1915.4000	1.9154	1809.6900	1.8097	5.519	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.22 Put	Bond Future	4480.2000	4.4802	4644.1300	4.6441	3.659	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.23 Call	Bond Future	1930.3400	1.9303	1824.0800	1.8241	5.505	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.23 Put	Bond Future	4456.2100	4.4562	4619.5900	4.6196	3.666	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.21 Call	Bond Future	1900.2200	1.9002	1795.0600	1.7951	5.534	0.0000	0.0000
2023/10/19	R213	07/11/2024	11.21 Put	Bond Future	4503.9800	4.5040	4668.4600	4.6685	3.652	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.46 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.46 Put	Bond Future	6908.0000	6.9080	6658.1100	6.6581	3.617	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.47 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.47 Put	Bond Future	6855.4100	6.8554	6605.5300	6.6055	3.645	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.45 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2023/10/19	R214	02/11/2023	11.45 Put	Bond Future	6960.6500	6.9607	6710.7600	6.7108	3.590	0.0000	0.0000
2023/10/19	R214	02/11/2023		Bond Future	12.8965	57.2979	12.8397	57.5478	0.440	0.0000	0.0000
2023/10/19	R214	01/02/2024		Bond Future	13.0264	58.5609	12.9675	58.8161	0.452	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.15 Call	Bond Future	544.7500	0.5448	594.7500	0.5948	9.179	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.15 Put	Bond Future	4542.5800	4.5426	4337.2900	4.3373	4.519	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.16 Call	Bond Future	555.2400	0.5552	605.9800	0.6060	9.138	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.16 Put	Bond Future	4504.9400	4.5049	4300.3900	4.3004	4.541	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.14 Call	Bond Future	534.4000	0.5344	583.6700	0.5837	9.220	0.0000	0.0000
2023/10/19	R214	01/02/2024	12.14 Put	Bond Future	4580.4100	4.5804	4374.3900	4.3744	4.498	0.0000	0.0000
2023/10/19	R214	02/05/2024		Bond Future	13.1482	56.5675	13.0871	56.8285	0.465	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.47 Call	Bond Future	393.9700	0.3940	425.6900	0.4257	8.051	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.47 Put	Bond Future	8330.4600	8.3305	8101.1300	8.1011	2.753	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.48 Call	Bond Future	399.6900	0.3997	431.8000	0.4318	8.034	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.48 Put	Bond Future	8283.8000	8.2838	8054.8600	8.0549	2.764	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.46 Call	Bond Future	388.4000	0.3884	419.7400	0.4197	8.069	0.0000	0.0000
2023/10/19	R214	02/05/2024	11.46 Put	Bond Future	8377.3300	8.3773	8147.6200	8.1476	2.742	0.0000	0.0000
2023/10/19	R214	01/08/2024	12.17 Call	Bond Future	1299.7400	1.2997	1374.1400	1.3741	5.724	0.0000	0.0000
2023/10/19	R214	01/08/2024	12.17 Put	Bond Future	6235.0100	6.2350	6042.3400	6.0423	3.090	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/19	R214	01/08/2024	12.18 Call	Bond Future	1311.4200	1.3114	1386.3400	1.3863	5.713	0.0000	0.0000
2023/10/19	R214	01/08/2024	12.18 Put	Bond Future	6198.7500	6.1988	6006.6000	6.0066	3.100	0.0000	0.0000
2023/10/19	R214	01/08/2024	12.16 Call	Bond Future	1287.9500	1.2880	1361.8300	1.3618	5.736	0.0000	0.0000
2023/10/19	R214	01/08/2024	12.16 Put	Bond Future	6271.2200	6.2712	6078.0300	6.0780	3.081	0.0000	0.0000
2023/10/19	R214	01/08/2024		Bond Future	13.2694	57.8546	13.2060	58.1216	0.478	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.61 Call	Bond Future	2070.7900	2.0708	2171.0500	2.1711	4.842	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.61 Put	Bond Future	5571.2500	5.5713	5397.8600	5.3979	3.112	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.62 Call	Bond Future	2087.0800	2.0871	2187.8700	2.1879	4.829	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.62 Put	Bond Future	5542.1100	5.5421	5369.2500	5.3693	3.119	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.60 Call	Bond Future	2054.8000	2.0548	2154.5200	2.1545	4.853	0.0000	0.0000
2023/10/19	R214	07/11/2024	12.60 Put	Bond Future	5600.7300	5.6007	5426.8000	5.4268	3.105	0.0000	0.0000
2023/10/19	R214	07/11/2024		Bond Future	13.4182	55.9362	13.3521	56.2098	0.492	0.0000	0.0000
2023/10/19	R248	02/11/2023		Bond Future	13.0125	70.3827	12.9909	70.4970	0.166	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.48 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.48 Put	Bond Future	9028.0900	9.0281	8913.7500	8.9138	1.266	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.49 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.49 Put	Bond Future	8962.4900	8.9625	8848.1500	8.8482	1.276	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.47 Put	Bond Future	9093.7700	9.0938	8979.4400	8.9794	1.257	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.80 Put	Bond Future	6976.1400	6.9761	6861.7600	6.8618	1.640	0.0000	0.0000
2023/10/19	R248	02/11/2023	11.80 Call	Bond Future	0.2400	0.0002	0.1900	0.0002	20.833	0.0000	0.0000
2023/10/19	R248	02/11/2023	12.50 Put	Bond Future	2898.9800	2.8990	2783.5500	2.7836	3.982	0.0000	0.0000
2023/10/19	R248	02/11/2023	12.50 Call	Bond Future	95.4300	0.0954	94.3300	0.0943	1.153	0.0000	0.0000
2023/10/19	R248	02/11/2023	13.60 Call	Bond Future	3095.9000	3.0959	3186.0200	3.1860	2.911	0.0000	0.0000
2023/10/19	R248	02/11/2023	13.60 Put	Bond Future	116.7200	0.1167	92.5100	0.0925	20.742	0.0000	0.0000
2023/10/19	R248	01/02/2024		Bond Future	13.1493	71.9340	13.1268	72.0507	0.171	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.15 Call	Bond Future	527.2200	0.5272	541.4600	0.5415	2.701	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.15 Put	Bond Future	6077.2300	6.0772	5974.7300	5.9747	1.687	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.16 Call	Bond Future	536.8200	0.5368	551.3100	0.5513	2.699	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.16 Put	Bond Future	6027.3400	6.0273	5925.0900	5.9251	1.696	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.14 Call	Bond Future	517.7400	0.5177	531.7500	0.5318	2.706	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.14 Put	Bond Future	6127.3200	6.1273	6024.5900	6.0246	1.677	0.0000	0.0000
2023/10/19	R248	01/02/2024	11.50 Put	Bond Future	9739.7800	9.7398	9626.7800	9.6268	1.160	0.0000	0.0000
2023/10/19	R248	01/02/2024	11.50 Call	Bond Future	134.0800	0.1341	137.8200	0.1378	2.789	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.30 Put	Bond Future	5359.6900	5.3597	5261.2100	5.2612	1.837	0.0000	0.0000
2023/10/19	R248	01/02/2024	12.30 Call	Bond Future	693.1800	0.6932	711.4400	0.7114	2.634	0.0000	0.0000
2023/10/19	R248	01/02/2024	13.37 Call	Bond Future	3082.2800	3.0823	3139.9600	3.1400	1.871	0.0000	0.0000
2023/10/19	R248	01/02/2024	13.37 Put	Bond Future	1956.4000	1.9564	1897.3400	1.8973	3.019	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	
2023/10/19	R248	01/02/2024	13.10 Call	Bond Future	2302.0200	2.3020	2349.3700	2.3494	2.057	0.0000	0.0000
2023/10/19	R248	01/02/2024	13.10 Put	Bond Future	2558.0600	2.5581	2488.6700	2.4887	2.713	0.0000	0.0000
2023/10/19	R248	01/02/2024	13.90 Call	Bond Future	4841.2400	4.8412	4916.6800	4.9167	1.558	0.0000	0.0000
2023/10/19	R248	01/02/2024	13.90 Put	Bond Future	1145.0200	1.1450	1103.7200	1.1037	3.607	0.0000	0.0000
2023/10/19	R248	02/05/2024		Bond Future	13.2776	69.0961	13.2542	69.2154	0.176	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.47 Call	Bond Future	402.2700	0.4023	412.1100	0.4121	2.446	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.47 Put	Bond Future	10860.9500	10.8610	10751.4000	10.7514	1.009	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.48 Call	Bond Future	408.4000	0.4084	418.3900	0.4184	2.446	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.48 Put	Bond Future	10801.5200	10.8015	10692.1200	10.6921	1.013	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.46 Call	Bond Future	396.3000	0.3963	406.0100	0.4060	2.450	0.0000	0.0000
2023/10/19	R248	02/05/2024	11.46 Put	Bond Future	10920.6400	10.9206	10810.9600	10.8110	1.004	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.31 Call	Bond Future	1607.5300	1.6075	1638.0200	1.6380	1.897	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.31 Put	Bond Future	7519.9400	7.5199	7428.2400	7.4282	1.219	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.32 Call	Bond Future	1621.8700	1.6219	1652.5900	1.6526	1.894	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.32 Put	Bond Future	7476.1800	7.4762	7384.7100	7.3847	1.223	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.30 Call	Bond Future	1593.2700	1.5933	1623.5400	1.6235	1.900	0.0000	0.0000
2023/10/19	R248	01/08/2024	12.30 Put	Bond Future	7563.8600	7.5639	7471.9400	7.4719	1.215	0.0000	0.0000
2023/10/19	R248	01/08/2024		Bond Future	13.4060	70.6682	13.3816	70.7904	0.182	0.0000	0.0000
2023/10/19	R248	07/11/2024		Bond Future	13.5630	67.9121	13.5375	68.0374	0.188	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.79 Call	Bond Future	2635.2700	2.6353	2678.7000	2.6787	1.648	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.79 Put	Bond Future	6626.1800	6.6262	6544.3200	6.5443	1.235	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.80 Call	Bond Future	2655.0400	2.6550	2698.7100	2.6987	1.645	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.80 Put	Bond Future	6591.6000	6.5916	6509.9800	6.5100	1.238	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.78 Call	Bond Future	2615.5700	2.6156	2658.7700	2.6588	1.652	0.0000	0.0000
2023/10/19	R248	07/11/2024	12.78 Put	Bond Future	6660.9100	6.6609	6578.8200	6.5788	1.232	0.0000	0.0000
2023/10/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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