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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2023 TO 07/11/2023

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
2023/11/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	2025	02/11/2023		Bond Future	172.1900	172.1900	172.1900	0.000	0.0000	0.0000
2023/11/07	2025	01/02/2024		Bond Future	174.6448	174.6448	174.7242	0.045	0.0000	0.0000
2023/11/07	2025	02/05/2024		Bond Future	178.5675	178.5675	178.6489	0.046	0.0000	0.0000
2023/11/07	2025	01/08/2024		Bond Future	180.7586	180.7586	180.8421	0.046	0.0000	0.0000
2023/11/07	2025	07/11/2024		Bond Future	185.1579	185.1579	185.2438	0.046	0.0000	0.0000
2023/11/07	2029	02/11/2023		Bond Future	127.0000	127.0000	127.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2023/11/07	2029	01/02/2024		Bond Future	126.4588	126.4588	126.7724	126.7724	0.248	0.0000	0.0000
2023/11/07	2029	02/05/2024		Bond Future	127.9317	127.9317	128.2525	128.2525	0.251	0.0000	0.0000
2023/11/07	2029	01/08/2024		Bond Future	130.8188	130.8188	131.1471	131.1471	0.251	0.0000	0.0000
2023/11/07	2029	07/11/2024		Bond Future	132.6007	132.6007	132.9371	132.9371	0.254	0.0000	0.0000
2023/11/07	2029	06/02/2025		Bond Future	135.4144	135.4144	135.7587	135.7587	0.254	0.0000	0.0000
2023/11/07	2029	06/02/2025	132.40 Call	Bond Future	3014.3800	3.0144	3358.6500	3.3587	11.421	0.0000	0.0000
2023/11/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	2030	02/11/2023		Bond Future	10.8100	89.6207	10.8100	89.6207	0.000	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.36 Call	Bond Future	4060.1800	4.0602	3986.5500	3.9866	1.813	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.36 Put	Bond Future	403.7800	0.4038	412.2600	0.4123	2.100	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.37 Call	Bond Future	4092.5600	4.0926	4018.7800	4.0188	1.803	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.37 Put	Bond Future	397.5300	0.3975	405.8600	0.4059	2.095	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.35 Call	Bond Future	4027.7700	4.0278	3954.2800	3.9543	1.825	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.35 Put	Bond Future	410.0100	0.4100	418.6300	0.4186	2.102	0.0000	0.0000
2023/11/07	2030	01/02/2024		Bond Future	10.4381	89.4773	10.4583	89.3952	0.193	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.85 Call	Bond Future	5709.8000	5.7098	5631.1000	5.6311	1.378	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.85 Put	Bond Future	186.2100	0.1862	189.6200	0.1896	1.831	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.00 Put	Bond Future	2569.4600	2.5695	2617.8300	2.6178	1.882	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.00 Call	Bond Future	763.2900	0.7633	729.5500	0.7296	4.420	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.31 Call	Bond Future	3899.0900	3.8991	3826.2200	3.8262	1.869	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.31 Put	Bond Future	436.1400	0.4361	445.3800	0.4454	2.119	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.93 Put	Bond Future	2776.2100	2.7762	2827.1000	2.8271	1.833	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.93 Call	Bond Future	677.2700	0.6773	646.0500	0.6461	4.610	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.57 Put	Bond Future	3966.7900	3.9668	4029.3800	4.0294	1.578	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.57 Call	Bond Future	343.5200	0.3435	324.0000	0.3240	5.682	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.07 Put	Bond Future	2375.6400	2.3756	2421.3800	2.4214	1.925	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.07 Call	Bond Future	861.0700	0.8611	824.7000	0.8247	4.224	0.0000	0.0000
2023/11/07	2030	01/02/2024	12.10 Call	Bond Future	6580.6300	6.5806	6500.5400	6.5005	1.217	0.0000	0.0000
2023/11/07	2030	01/02/2024	12.10 Put	Bond Future	124.0900	0.1241	126.1100	0.1261	1.628	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.89 Put	Bond Future	2898.2300	2.8982	2950.5300	2.9505	1.805	0.0000	0.0000
2023/11/07	2030	01/02/2024	9.89 Call	Bond Future	631.4700	0.6315	601.6600	0.6017	4.721	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.39 Put	Bond Future	1612.3200	1.6123	1646.0400	1.6460	2.091	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.39 Call	Bond Future	1416.0700	1.4161	1367.6800	1.3677	3.417	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.86 Call	Bond Future	5744.4000	5.7444	5665.6200	5.6656	1.371	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.86 Put	Bond Future	183.2400	0.1832	186.5700	0.1866	1.817	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.16 Put	Bond Future	2140.0600	2.1401	2182.3900	2.1824	1.978	0.0000	0.0000
2023/11/07	2030	01/02/2024	10.16 Call	Bond Future	998.7000	0.9987	958.9200	0.9589	3.983	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.00 Call	Bond Future	2945.0300	2.9450	2878.1100	2.8781	2.272	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	
2023/11/07	2030	01/02/2024	11.00 Put	Bond Future	693.7900	0.6938	708.9800	0.7090	2.189	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.75 Call	Bond Future	5365.3300	5.3653	5287.3600	5.2874	1.453	0.0000	0.0000
2023/11/07	2030	01/02/2024	11.75 Put	Bond Future	218.6100	0.2186	222.7500	0.2228	1.894	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.66 Put	Bond Future	4122.7200	4.1227	4182.3200	4.1823	1.446	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.66 Call	Bond Future	658.8700	0.6589	634.6600	0.6347	3.674	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.16 Put	Bond Future	2713.6500	2.7137	2759.6500	2.7597	1.695	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.16 Call	Bond Future	1287.1800	1.2872	1249.3700	1.2494	2.937	0.0000	0.0000
2023/11/07	2030	02/05/2024	11.94 Call	Bond Future	5859.2100	5.8592	5784.7100	5.7847	1.272	0.0000	0.0000
2023/11/07	2030	02/05/2024	11.94 Put	Bond Future	469.9200	0.4699	479.2300	0.4792	1.981	0.0000	0.0000
2023/11/07	2030	02/05/2024	12.38 Call	Bond Future	7273.1300	7.2731	7195.0600	7.1951	1.073	0.0000	0.0000
2023/11/07	2030	02/05/2024	12.38 Put	Bond Future	298.6000	0.2986	304.3400	0.3043	1.922	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.82 Put	Bond Future	1456.4700	1.4565	1484.4700	1.4845	1.922	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.82 Call	Bond Future	2634.9600	2.6350	2579.1500	2.5792	2.118	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.62 Put	Bond Future	1770.1000	1.7701	1803.1700	1.8032	1.868	0.0000	0.0000
2023/11/07	2030	02/05/2024	10.62 Call	Bond Future	2169.1500	2.1692	2118.4100	2.1184	2.339	0.0000	0.0000
2023/11/07	2030	02/05/2024	11.12 Put	Bond Future	1081.5800	1.0816	1102.9300	1.1029	1.974	0.0000	0.0000
2023/11/07	2030	02/05/2024	11.12 Call	Bond Future	3413.3300	3.4133	3350.8700	3.3509	1.830	0.0000	0.0000
2023/11/07	2030	02/05/2024	13.15 Call	Bond Future	9759.7600	9.7598	9677.9100	9.6779	0.839	0.0000	0.0000
2023/11/07	2030	02/05/2024	13.15 Put	Bond Future	100.3700	0.1004	102.3300	0.1023	1.953	0.0000	0.0000
2023/11/07	2030	02/05/2024		Bond Future	10.5185	91.4654	10.5397	91.3816	0.202	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.82 Call	Bond Future	825.6600	0.8257	797.3400	0.7973	3.430	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.82 Put	Bond Future	3631.4300	3.6314	3686.9200	3.6869	1.528	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.83 Call	Bond Future	837.0100	0.8370	808.4200	0.8084	3.416	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.83 Put	Bond Future	3601.8400	3.6018	3657.0600	3.6571	1.533	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.81 Call	Bond Future	814.4300	0.8144	786.3700	0.7864	3.445	0.0000	0.0000
2023/11/07	2030	02/05/2024	9.81 Put	Bond Future	3661.1600	3.6612	3716.9100	3.7169	1.523	0.0000	0.0000
2023/11/07	2030	01/08/2024		Bond Future	10.6048	89.5024	10.6273	89.4168	0.212	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.38 Call	Bond Future	2122.3700	2.1224	2078.6100	2.0786	2.062	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.38 Put	Bond Future	2982.2500	2.9823	3024.0100	3.0240	1.400	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.39 Call	Bond Future	2141.1800	2.1412	2097.2100	2.0972	2.054	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.39 Put	Bond Future	2962.5800	2.9626	3004.1300	3.0041	1.402	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.37 Call	Bond Future	2103.9600	2.1040	2060.4100	2.0604	2.070	0.0000	0.0000
2023/11/07	2030	01/08/2024	10.37 Put	Bond Future	3002.3300	3.0023	3044.3000	3.0443	1.398	0.0000	0.0000
2023/11/07	2030	07/11/2024		Bond Future	10.6981	91.6571	10.7220	91.5698	0.223	0.0000	0.0000
2023/11/07	2030	07/11/2024	10.75 Call	Bond Future	2933.8300	2.9338	2884.2300	2.8842	1.691	0.0000	0.0000
2023/11/07	2030	07/11/2024	10.75 Put	Bond Future	2744.1200	2.7441	2781.8500	2.7819	1.375	0.0000	0.0000
2023/11/07	2030	07/11/2024	10.76 Call	Bond Future	2954.4900	2.9545	2904.7100	2.9047	1.685	0.0000	0.0000
2023/11/07	2030	07/11/2024	10.76 Put	Bond Future	2728.3000	2.7283	2765.8500	2.7659	1.376	0.0000	0.0000
2023/11/07	2030	07/11/2024	10.74 Call	Bond Future	2913.5900	2.9136	2864.1800	2.8642	1.696	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	
2023/11/07	2030	07/11/2024	10.74 Put	Bond Future	2760.3900	2.7604	2798.3100	2.7983	1.374	0.0000	0.0000
2023/11/07	2030	06/02/2025		Bond Future	10.8330	89.5668	10.8583	89.4781	0.233	0.0000	0.0000
2023/11/07	2030	06/02/2025	10.68 Call	Bond Future	2728.9600	2.7290	2682.6200	2.6826	1.698	0.0000	0.0000
2023/11/07	2030	06/02/2025	10.68 Put	Bond Future	3268.2100	3.2682	3310.5900	3.3106	1.297	0.0000	0.0000
2023/11/07	2032	02/11/2023		Bond Future	11.2300	84.9050	11.2300	84.9050	0.000	0.0000	0.0000
2023/11/07	2032	01/02/2024		Bond Future	11.3757	86.5624	11.3901	86.4952	0.127	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.84 Call	Bond Future	3168.6500	3.1687	3112.9400	3.1129	1.758	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.84 Put	Bond Future	1045.7700	1.0458	1057.3400	1.0573	1.106	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.85 Call	Bond Future	3200.1900	3.2002	3144.2900	3.1443	1.747	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.85 Put	Bond Future	1032.3700	1.0324	1043.7500	1.0438	1.102	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.83 Call	Bond Future	3137.0900	3.1371	3081.5600	3.0816	1.770	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.83 Put	Bond Future	1059.1800	1.0592	1070.9300	1.0709	1.109	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.01 Put	Bond Future	6812.2400	6.8122	6871.3800	6.8714	0.868	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.01 Call	Bond Future	136.9200	0.1369	128.7800	0.1288	5.945	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.76 Put	Bond Future	3613.9800	3.6140	3655.4700	3.6555	1.148	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.76 Call	Bond Future	686.8400	0.6868	661.0500	0.6611	3.755	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.62 Call	Bond Future	5898.5800	5.8986	5833.7300	5.8337	1.099	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.62 Put	Bond Future	365.9800	0.3660	368.4100	0.3684	0.664	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.78 Put	Bond Future	3543.7600	3.5438	3584.6200	3.5846	1.153	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.78 Call	Bond Future	713.7800	0.7138	687.3600	0.6874	3.701	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.75 Call	Bond Future	2889.5400	2.8895	2835.5900	2.8356	1.867	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.75 Put	Bond Future	1172.5600	1.1726	1185.8900	1.1859	1.137	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.50 Call	Bond Future	5452.8700	5.4529	5388.8400	5.3888	1.174	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.50 Put	Bond Future	432.4800	0.4325	435.7300	0.4357	0.751	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.59 Put	Bond Future	4252.2100	4.2522	4298.7200	4.2987	1.094	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.59 Call	Bond Future	493.4000	0.4934	472.6300	0.4726	4.210	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.09 Put	Bond Future	2565.3000	2.5653	2596.2900	2.5963	1.208	0.0000	0.0000
2023/11/07	2032	01/02/2024	11.09 Call	Bond Future	1223.4400	1.2234	1187.1500	1.1872	2.966	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.73 Call	Bond Future	6311.9700	6.3120	6246.5000	6.2465	1.037	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.73 Put	Bond Future	313.7100	0.3137	315.5200	0.3155	0.577	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.90 Put	Bond Future	3139.8700	3.1399	3176.9100	3.1769	1.180	0.0000	0.0000
2023/11/07	2032	01/02/2024	10.90 Call	Bond Future	889.9300	0.8899	859.6900	0.8597	3.398	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.00 Call	Bond Future	3687.8600	3.6879	3629.4200	3.6294	1.585	0.0000	0.0000
2023/11/07	2032	01/02/2024	12.00 Put	Bond Future	849.8500	0.8499	858.6900	0.8587	1.040	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.59 Put	Bond Future	5083.8400	5.0838	5129.4000	5.1294	0.896	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.59 Call	Bond Future	907.2100	0.9072	884.0800	0.8841	2.550	0.0000	0.0000
2023/11/07	2032	02/05/2024	11.09 Put	Bond Future	3479.5100	3.4795	3514.2400	3.5142	0.998	0.0000	0.0000
2023/11/07	2032	02/05/2024	11.09 Call	Bond Future	1678.2300	1.6782	1644.2700	1.6443	2.024	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	
2023/11/07	2032	02/05/2024	13.18 Call	Bond Future	7843.0000	7.8430	7779.4800	7.7795	0.810	0.0000	0.0000
2023/11/07	2032	02/05/2024	13.18 Put	Bond Future	575.1400	0.5751	580.3100	0.5803	0.899	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.36 Put	Bond Future	5972.0500	5.9721	6021.9300	6.0219	0.835	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.36 Call	Bond Future	674.0500	0.6741	655.2400	0.6552	2.791	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.86 Put	Bond Future	4165.9600	4.1660	4205.7500	4.2058	0.955	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.86 Call	Bond Future	1282.4900	1.2825	1253.5900	1.2536	2.253	0.0000	0.0000
2023/11/07	2032	02/05/2024	12.90 Call	Bond Future	6865.6600	6.8657	6803.9900	6.8040	0.898	0.0000	0.0000
2023/11/07	2032	02/05/2024	12.90 Put	Bond Future	737.0900	0.7371	744.1100	0.7441	0.952	0.0000	0.0000
2023/11/07	2032	02/05/2024	13.35 Call	Bond Future	8443.6400	8.4436	8379.2200	8.3792	0.763	0.0000	0.0000
2023/11/07	2032	02/05/2024	13.35 Put	Bond Future	494.8400	0.4948	499.1100	0.4991	0.863	0.0000	0.0000
2023/11/07	2032	02/05/2024	11.35 Put	Bond Future	2819.2100	2.8192	2848.2900	2.8483	1.031	0.0000	0.0000
2023/11/07	2032	02/05/2024	11.35 Call	Bond Future	2220.1900	2.2202	2180.5800	2.1806	1.784	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.65 Put	Bond Future	4870.1600	4.8702	4914.4700	4.9145	0.910	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.65 Call	Bond Future	983.0500	0.9831	958.6700	0.9587	2.480	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.55 Call	Bond Future	858.8200	0.8588	836.5300	0.8365	2.595	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.55 Put	Bond Future	5229.1500	5.2292	5275.5500	5.2756	0.887	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.56 Call	Bond Future	870.8400	0.8708	848.3400	0.8483	2.584	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.56 Put	Bond Future	5192.7000	5.1927	5238.8900	5.2389	0.890	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.54 Call	Bond Future	847.1000	0.8471	825.0100	0.8250	2.608	0.0000	0.0000
2023/11/07	2032	02/05/2024	10.54 Put	Bond Future	5265.9500	5.2660	5312.5500	5.3126	0.885	0.0000	0.0000
2023/11/07	2032	02/05/2024		Bond Future	11.4814	84.3237	11.4965	84.2550	0.132	0.0000	0.0000
2023/11/07	2032	01/08/2024		Bond Future	11.5917	86.2067	11.6075	86.1366	0.137	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.14 Call	Bond Future	2174.8500	2.1749	2140.4700	2.1405	1.581	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.14 Put	Bond Future	4206.8700	4.2069	4242.5700	4.2426	0.849	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.15 Call	Bond Future	2194.2500	2.1943	2159.6900	2.1597	1.575	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.15 Put	Bond Future	4180.5900	4.1806	4216.1100	4.2161	0.850	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.13 Call	Bond Future	2155.5400	2.1555	2121.3400	2.1213	1.587	0.0000	0.0000
2023/11/07	2032	01/08/2024	11.13 Put	Bond Future	4233.2700	4.2333	4269.1500	4.2692	0.848	0.0000	0.0000
2023/11/07	2032	07/11/2024		Bond Future	11.7210	84.1141	11.7376	84.0425	0.142	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.48 Call	Bond Future	2892.5600	2.8926	2854.3900	2.8544	1.320	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.48 Put	Bond Future	3938.8900	3.9389	3972.3100	3.9723	0.848	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.49 Call	Bond Future	2913.4800	2.9135	2875.1600	2.8752	1.315	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.49 Put	Bond Future	3916.0600	3.9161	3949.3300	3.9493	0.850	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.47 Call	Bond Future	2871.3700	2.8714	2833.3500	2.8334	1.324	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.47 Put	Bond Future	3961.4900	3.9615	3995.0600	3.9951	0.847	0.0000	0.0000
2023/11/07	2032	07/11/2024	13.36 Call	Bond Future	8034.8400	8.0348	7975.2300	7.9752	0.742	0.0000	0.0000
2023/11/07	2032	07/11/2024	13.36 Put	Bond Future	1346.2200	1.3462	1358.2000	1.3582	0.890	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.64 Put	Bond Future	3595.9500	3.5960	3626.9300	3.6269	0.862	0.0000	0.0000
2023/11/07	2032	07/11/2024	11.64 Call	Bond Future	3246.2400	3.2462	3205.6300	3.2056	1.251	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	
2023/11/07	2032	06/02/2025		Bond Future	11.8804	85.8733	11.8978	85.8007	0.146	0.0000	0.0000
2023/11/07	2032	06/02/2025	11.72 Call	Bond Future	3375.4000	3.3754	3335.7100	3.3357	1.176	0.0000	0.0000
2023/11/07	2032	06/02/2025	11.72 Put	Bond Future	4049.9000	4.0499	4082.8400	4.0828	0.813	0.0000	0.0000
2023/11/07	2033	02/11/2023		Bond Future	120.2100	120.2100	120.2100	120.2100	0.000	0.0000	0.0000
2023/11/07	2033	01/02/2024		Bond Future	120.3777	120.3777	120.8714	120.8714	0.410	0.0000	0.0000
2023/11/07	2033	02/05/2024		Bond Future	121.6180	121.6180	122.1230	122.1230	0.415	0.0000	0.0000
2023/11/07	2033	01/08/2024		Bond Future	124.3627	124.3627	124.8793	124.8793	0.415	0.0000	0.0000
2023/11/07	2033	07/11/2024		Bond Future	125.8893	125.8893	126.4187	126.4187	0.421	0.0000	0.0000
2023/11/07	2033	06/02/2025		Bond Future	128.5607	128.5607	129.1019	129.1019	0.421	0.0000	0.0000
2023/11/07	2033	06/02/2025	124.94 Call	Bond Future	3620.6900	3.6207	4161.9100	4.1619	14.948	0.0000	0.0000
2023/11/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	2037	02/11/2023		Bond Future	11.5600	81.7705	11.5600	81.7705	0.000	0.0000	0.0000
2023/11/07	2037	01/02/2024		Bond Future	12.3803	75.3825	12.3841	75.3626	0.031	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.32 Call	Bond Future	2020.9500	2.0210	1998.6600	1.9987	1.103	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.32 Put	Bond Future	2334.4000	2.3344	2332.0700	2.3321	0.100	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.33 Call	Bond Future	2047.8300	2.0478	2025.4400	2.0254	1.093	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.33 Put	Bond Future	2309.1300	2.3091	2306.7000	2.3067	0.105	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.31 Call	Bond Future	1994.4000	1.9944	1972.2000	1.9722	1.113	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.31 Put	Bond Future	2360.0500	2.3601	2357.8100	2.3578	0.095	0.0000	0.0000
2023/11/07	2037	01/02/2024	13.93 Call	Bond Future	7776.6800	7.7767	7752.0700	7.7521	0.316	0.0000	0.0000
2023/11/07	2037	01/02/2024	13.93 Put	Bond Future	333.8100	0.3338	329.1600	0.3292	1.393	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.93 Call	Bond Future	3933.5200	3.9335	3907.8600	3.9079	0.652	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.93 Put	Bond Future	1160.2900	1.1603	1154.5900	1.1546	0.491	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.09 Put	Bond Future	2984.0600	2.9841	2984.2400	2.9842	0.006	0.0000	0.0000
2023/11/07	2037	01/02/2024	12.09 Call	Bond Future	1456.4700	1.4565	1436.6900	1.4367	1.358	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.44 Call	Bond Future	888.5600	0.8886	877.9900	0.8780	1.190	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.44 Put	Bond Future	6600.7800	6.6008	6610.5500	6.6106	0.148	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.45 Call	Bond Future	900.0900	0.9001	889.4300	0.8894	1.184	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.45 Put	Bond Future	6555.6100	6.5556	6565.2900	6.5653	0.148	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.43 Call	Bond Future	877.1500	0.8772	866.6500	0.8667	1.197	0.0000	0.0000
2023/11/07	2037	02/05/2024	11.43 Put	Bond Future	6646.1200	6.6461	6655.9600	6.6560	0.148	0.0000	0.0000
2023/11/07	2037	02/05/2024		Bond Future	12.5018	77.0573	12.5058	77.0370	0.032	0.0000	0.0000
2023/11/07	2037	01/08/2024		Bond Future	12.6302	74.5220	12.6343	74.5014	0.033	0.0000	0.0000
2023/11/07	2037	01/08/2024	12.10 Call	Bond Future	2446.7400	2.4467	2431.9000	2.4319	0.607	0.0000	0.0000
2023/11/07	2037	01/08/2024	12.10 Put	Bond Future	5171.4500	5.1715	5177.2300	5.1772	0.112	0.0000	0.0000
2023/11/07	2037	01/08/2024	12.11 Call	Bond Future	2468.5200	2.4685	2453.6100	2.4536	0.604	0.0000	0.0000
2023/11/07	2037	01/08/2024	12.11 Put	Bond Future	5140.5100	5.1405	5146.2200	5.1462	0.111	0.0000	0.0000
2023/11/07	2037	01/08/2024	12.09 Call	Bond Future	2425.0700	2.4251	2410.2800	2.4103	0.610	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2023/11/07	2037	01/08/2024	12.09 Put			Bond Future	5202.5500	5.2026	5208.3800	5.2084	0.112	0.0000	0.0000
2023/11/07	2037	01/08/2024	13.82 Call			Bond Future	7417.8900	7.4179	7396.3800	7.3964	0.290	0.0000	0.0000
2023/11/07	2037	01/08/2024	13.82 Put			Bond Future	1794.3700	1.7944	1793.4800	1.7935	0.050	0.0000	0.0000
2023/11/07	2037	01/08/2024	13.17 Call			Bond Future	5313.7300	5.3137	5293.8000	5.2938	0.375	0.0000	0.0000
2023/11/07	2037	01/08/2024	13.17 Put			Bond Future	2681.6500	2.6817	2682.3400	2.6823	0.026	0.0000	0.0000
2023/11/07	2037	07/11/2024				Bond Future	12.7671	76.3153	12.7714	76.2943	0.033	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.58 Call			Bond Future	3704.0200	3.7040	3688.0900	3.6881	0.430	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.58 Put			Bond Future	4631.9400	4.6319	4636.9900	4.6370	0.109	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.59 Call			Bond Future	3728.7000	3.7287	3712.7300	3.7127	0.428	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.59 Put			Bond Future	4606.6100	4.6066	4611.6200	4.6116	0.109	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.57 Call			Bond Future	3679.1100	3.6791	3663.2300	3.6632	0.432	0.0000	0.0000
2023/11/07	2037	07/11/2024	12.57 Put			Bond Future	4657.0800	4.6571	4662.1800	4.6622	0.110	0.0000	0.0000
2023/11/07	2037	06/02/2025				Bond Future	12.9270	73.6511	12.9313	73.6301	0.034	0.0000	0.0000
2023/11/07	2037	06/02/2025	12.76 Call			Bond Future	3974.2300	3.9742	3959.0000	3.9590	0.383	0.0000	0.0000
2023/11/07	2037	06/02/2025	12.76 Put			Bond Future	4783.8500	4.7839	4789.5900	4.7896	0.120	0.0000	0.0000
2023/11/07	2038	02/11/2023				Bond Future	134.6400	134.6400	134.6400	134.6400	0.000	0.0000	0.0000
2023/11/07	2038	01/02/2024				Bond Future	128.2410	128.2410	128.6856	128.6856	0.347	0.0000	0.0000
2023/11/07	2038	02/05/2024				Bond Future	131.1214	131.1214	131.5762	131.5762	0.347	0.0000	0.0000
2023/11/07	2038	01/08/2024				Bond Future	132.0116	132.0116	132.4768	132.4768	0.352	0.0000	0.0000
2023/11/07	2038	07/11/2024				Bond Future	135.2238	135.2238	135.7008	135.7008	0.353	0.0000	0.0000
2023/11/07	2038	06/02/2025				Bond Future	135.9769	135.9769	136.4641	136.4641	0.358	0.0000	0.0000
2023/11/07	2038	06/02/2025	135.23 Call			Bond Future	746.8600	0.7469	1234.0800	1.2341	65.236	0.0000	0.0000
2023/11/07	2038	06/02/2025	135.23 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	2040	02/11/2023				Bond Future	11.5900	83.6323	11.5900	83.6323	0.000	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.34 Call			Bond Future	1719.4600	1.7195	1685.3700	1.6854	1.983	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.34 Put			Bond Future	2919.1000	2.9191	2934.7200	2.9347	0.535	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.35 Call			Bond Future	1744.8600	1.7449	1710.5200	1.7105	1.968	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.35 Put			Bond Future	2888.1300	2.8881	2903.5000	2.9035	0.532	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.33 Call			Bond Future	1694.4100	1.6944	1660.5500	1.6606	1.998	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.33 Put			Bond Future	2950.4800	2.9505	2966.3300	2.9663	0.537	0.0000	0.0000
2023/11/07	2040	01/02/2024				Bond Future	12.5553	75.8704	12.5644	75.8207	0.072	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.30 Put			Bond Future	3045.9200	3.0459	3062.4900	3.0625	0.544	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.30 Call			Bond Future	1620.1700	1.6202	1587.0300	1.5870	2.045	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.90 Put			Bond Future	1558.0800	1.5581	1563.1200	1.5631	0.323	0.0000	0.0000
2023/11/07	2040	01/02/2024	12.90 Call			Bond Future	3417.8100	3.4178	3373.1400	3.3731	1.307	0.0000	0.0000
2023/11/07	2040	01/02/2024	13.90 Call			Bond Future	7325.8800	7.3259	7274.4800	7.2745	0.702	0.0000	0.0000
2023/11/07	2040	01/02/2024	13.90 Put			Bond Future	462.1800	0.4622	460.4900	0.4605	0.366	0.0000	0.0000
2023/11/07	2040	02/05/2024				Bond Future	12.6763	77.5560	12.6857	77.5053	0.074	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	
2023/11/07	2040	02/05/2024	11.61 Call	Bond Future	940.6300	0.9406	922.8200	0.9228	1.893	0.0000	0.0000
2023/11/07	2040	02/05/2024	11.61 Put	Bond Future	7078.4800	7.0785	7111.4300	7.1114	0.465	0.0000	0.0000
2023/11/07	2040	02/05/2024	11.62 Call	Bond Future	952.9300	0.9529	934.9600	0.9350	1.886	0.0000	0.0000
2023/11/07	2040	02/05/2024	11.62 Put	Bond Future	7029.6700	7.0297	7062.4600	7.0625	0.466	0.0000	0.0000
2023/11/07	2040	02/05/2024	11.60 Call	Bond Future	928.6100	0.9286	910.9500	0.9110	1.902	0.0000	0.0000
2023/11/07	2040	02/05/2024	11.60 Put	Bond Future	7127.6500	7.1277	7160.7500	7.1608	0.464	0.0000	0.0000
2023/11/07	2040	01/08/2024		Bond Future	12.8040	74.7814	12.8137	74.7297	0.076	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.33 Call	Bond Future	2724.4600	2.7245	2695.8600	2.6959	1.050	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.33 Put	Bond Future	5313.8300	5.3138	5336.9100	5.3369	0.434	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.34 Call	Bond Future	2748.0600	2.7481	2719.3300	2.7193	1.045	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.34 Put	Bond Future	5281.3700	5.2814	5304.3200	5.3043	0.435	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.32 Call	Bond Future	2700.7000	2.7007	2672.2300	2.6722	1.054	0.0000	0.0000
2023/11/07	2040	01/08/2024	12.32 Put	Bond Future	5346.2000	5.3462	5369.4100	5.3694	0.434	0.0000	0.0000
2023/11/07	2040	07/11/2024		Bond Future	12.9395	76.5807	12.9496	76.5280	0.078	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.85 Call	Bond Future	4151.4900	4.1515	4118.6000	4.1186	0.792	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.85 Put	Bond Future	4621.5300	4.6215	4641.3900	4.6414	0.430	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.86 Call	Bond Future	4178.5700	4.1786	4145.5800	4.1456	0.790	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.86 Put	Bond Future	4595.8600	4.5959	4615.6200	4.6156	0.430	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.84 Call	Bond Future	4124.1700	4.1242	4091.3900	4.0914	0.795	0.0000	0.0000
2023/11/07	2040	07/11/2024	12.84 Put	Bond Future	4647.0200	4.6470	4666.9900	4.6670	0.430	0.0000	0.0000
2023/11/07	2040	06/02/2025		Bond Future	13.0962	73.6710	13.1066	73.6175	0.080	0.0000	0.0000
2023/11/07	2040	06/02/2025	12.95 Call	Bond Future	4252.9900	4.2530	4221.0000	4.2210	0.752	0.0000	0.0000
2023/11/07	2040	06/02/2025	12.95 Put	Bond Future	5007.3700	5.0074	5028.8500	5.0289	0.429	0.0000	0.0000
2023/11/07	2044	02/11/2023		Bond Future	11.5600	80.5177	11.5600	80.5177	0.000	0.0000	0.0000
2023/11/07	2044	01/02/2024		Bond Future	12.6320	72.0662	12.6255	72.1020	0.051	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.28 Call	Bond Future	1355.0200	1.3550	1356.5000	1.3565	0.109	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.28 Put	Bond Future	3339.2100	3.3392	3304.9200	3.3049	1.027	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.29 Call	Bond Future	1377.4700	1.3775	1379.0400	1.3790	0.114	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.29 Put	Bond Future	3304.0300	3.3040	3269.8300	3.2698	1.035	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.27 Call	Bond Future	1332.9100	1.3329	1334.3000	1.3343	0.104	0.0000	0.0000
2023/11/07	2044	01/02/2024	12.27 Put	Bond Future	3374.8100	3.3748	3340.4300	3.3404	1.019	0.0000	0.0000
2023/11/07	2044	01/02/2024	13.25 Call	Bond Future	4365.1300	4.3651	4379.2800	4.3793	0.324	0.0000	0.0000
2023/11/07	2044	01/02/2024	13.25 Put	Bond Future	1091.9300	1.0919	1070.3100	1.0703	1.980	0.0000	0.0000
2023/11/07	2044	01/02/2024	13.00 Call	Bond Future	3454.4300	3.4544	3464.9900	3.4650	0.306	0.0000	0.0000
2023/11/07	2044	01/02/2024	13.00 Put	Bond Future	1474.3100	1.4743	1449.1000	1.4491	1.710	0.0000	0.0000
2023/11/07	2044	02/05/2024	11.66 Call	Bond Future	911.4300	0.9114	913.3200	0.9133	0.207	0.0000	0.0000
2023/11/07	2044	02/05/2024	11.66 Put	Bond Future	7254.4500	7.2545	7219.7200	7.2197	0.479	0.0000	0.0000
2023/11/07	2044	02/05/2024	11.67 Call	Bond Future	923.5800	0.9236	925.5100	0.9255	0.209	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/11/07	2044	02/05/2024	11.67 Put	Bond Future		7204.1600	7.2042	7169.4700	7.1695	0.482	0.0000	0.0000
2023/11/07	2044	02/05/2024	11.65 Call	Bond Future		899.4000	0.8994	901.2400	0.9012	0.205	0.0000	0.0000
2023/11/07	2044	02/05/2024	11.65 Put	Bond Future		7304.9400	7.3049	7270.1600	7.2702	0.476	0.0000	0.0000
2023/11/07	2044	02/05/2024		Bond Future		12.7491	73.6673	12.7424	73.7039	0.053	0.0000	0.0000
2023/11/07	2044	01/08/2024		Bond Future		12.8724	70.9310	12.8653	70.9686	0.055	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.29 Call	Bond Future		2451.2400	2.4512	2459.3400	2.4593	0.330	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.29 Put	Bond Future		5674.6900	5.6747	5645.1800	5.6452	0.520	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.30 Call	Bond Future		2473.1900	2.4732	2481.3600	2.4814	0.330	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.30 Put	Bond Future		5639.2300	5.6392	5609.7900	5.6098	0.522	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.28 Call	Bond Future		2429.4000	2.4294	2437.4300	2.4374	0.331	0.0000	0.0000
2023/11/07	2044	01/08/2024	12.28 Put	Bond Future		5710.3200	5.7103	5680.7400	5.6807	0.518	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.91 Call	Bond Future		4193.6000	4.1936	4207.4500	4.2075	0.330	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.91 Put	Bond Future		4683.0300	4.6830	4658.1700	4.6582	0.531	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.92 Call	Bond Future		4220.5100	4.2205	4234.4400	4.2344	0.330	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.92 Put	Bond Future		4656.9400	4.6569	4632.1600	4.6322	0.532	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.90 Call	Bond Future		4166.4600	4.1665	4180.2400	4.1802	0.331	0.0000	0.0000
2023/11/07	2044	07/11/2024	12.90 Put	Bond Future		4708.9600	4.7090	4684.0300	4.6840	0.529	0.0000	0.0000
2023/11/07	2044	07/11/2024		Bond Future		13.0028	72.6377	12.9954	72.6764	0.057	0.0000	0.0000
2023/11/07	2044	06/02/2025		Bond Future		13.1529	69.7705	13.1451	69.8104	0.059	0.0000	0.0000
2023/11/07	2044	06/02/2025	13.02 Call	Bond Future		4323.8900	4.3239	4339.1800	4.3392	0.354	0.0000	0.0000
2023/11/07	2044	06/02/2025	13.02 Put	Bond Future		5012.4900	5.0125	4987.8900	4.9879	0.491	0.0000	0.0000
2023/11/07	2046	02/11/2023		Bond Future		121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2023/11/07	2046	01/02/2024		Bond Future		112.4070	112.4070	112.5784	112.5784	0.152	0.0000	0.0000
2023/11/07	2046	02/05/2024		Bond Future		112.7829	112.7829	112.9583	112.9583	0.155	0.0000	0.0000
2023/11/07	2046	01/08/2024		Bond Future		115.3279	115.3279	115.5075	115.5075	0.156	0.0000	0.0000
2023/11/07	2046	07/11/2024		Bond Future		115.9310	115.9310	116.1149	116.1149	0.159	0.0000	0.0000
2023/11/07	2046	06/02/2025		Bond Future		118.3884	118.3884	118.5769	118.5769	0.159	0.0000	0.0000
2023/11/07	2046	06/02/2025	114.01 Call	Bond Future		4378.4000	4.3784	4566.8900	4.5669	4.305	0.0000	0.0000
2023/11/07	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	2050	02/11/2023		Bond Future		124.0400	124.0400	124.0400	124.0400	0.000	0.0000	0.0000
2023/11/07	2050	01/02/2024		Bond Future		111.7633	111.7633	112.0506	112.0506	0.257	0.0000	0.0000
2023/11/07	2050	02/05/2024		Bond Future		114.2737	114.2737	114.5676	114.5676	0.257	0.0000	0.0000
2023/11/07	2050	01/08/2024		Bond Future		114.5473	114.5473	114.8480	114.8480	0.262	0.0000	0.0000
2023/11/07	2050	07/11/2024		Bond Future		117.3345	117.3345	117.6429	117.6429	0.263	0.0000	0.0000
2023/11/07	2050	06/02/2025		Bond Future		117.4642	117.4642	117.7793	117.7793	0.268	0.0000	0.0000
2023/11/07	2050	06/02/2025	115.60 Call	Bond Future		1864.2000	1.8642	2179.3400	2.1793	16.905	0.0000	0.0000
2023/11/07	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	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
2023/11/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/07	AL37	01/02/2024		Index Future	928.4870	928.4870	927.9300	0.060	0.0000	0.0000
2023/11/07	AL37	02/05/2024		Index Future	949.1240	949.1240	948.5550	0.060	0.0000	0.0000
2023/11/07	AL37	01/08/2024		Index Future	970.3330	970.3330	969.7530	0.060	0.0000	0.0000
2023/11/07	AL37	07/11/2024		Index Future	993.7340	993.7340	993.1430	0.059	0.0000	0.0000
2023/11/07	AL37	06/02/2025		Index Future	1014.6500	1014.6500	1014.0500	0.059	0.0000	0.0000
2023/11/07	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/07	AL7T	01/02/2024		Index Future	1052.1990	1052.1990	1051.5340	0.063	0.0000	0.0000
2023/11/07	AL7T	02/05/2024		Index Future	1075.5860	1075.5860	1074.9070	0.063	0.0000	0.0000
2023/11/07	AL7T	01/08/2024		Index Future	1099.6210	1099.6210	1098.9290	0.063	0.0000	0.0000
2023/11/07	AL7T	07/11/2024		Index Future	1126.1400	1126.1400	1125.4340	0.063	0.0000	0.0000
2023/11/07	AL7T	06/02/2025		Index Future	1149.8420	1149.8420	1149.1270	0.062	0.0000	0.0000
2023/11/07	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/07	ALBI	01/02/2024		Index Future	921.3690	921.3690	920.8760	0.054	0.0000	0.0000
2023/11/07	ALBI	02/05/2024		Index Future	941.8470	941.8470	941.3450	0.053	0.0000	0.0000
2023/11/07	ALBI	01/08/2024		Index Future	962.8940	962.8940	962.3820	0.053	0.0000	0.0000
2023/11/07	ALBI	07/11/2024		Index Future	986.1160	986.1160	985.5940	0.053	0.0000	0.0000
2023/11/07	ALBI	06/02/2025		Index Future	1006.8710	1006.8710	1006.3420	0.053	0.0000	0.0000
2023/11/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/07	ES33	02/11/2023		Bond Future	12.5300	73.0448	12.5300	73.0448	0.000	0.0000	0.0000
2023/11/07	ES33	01/02/2024		Bond Future	12.8683	73.8232	12.8822	73.7634	0.108	0.0000	0.0000
2023/11/07	ES33	02/05/2024		Bond Future	13.0208	71.6822	13.0353	71.6211	0.112	0.0000	0.0000
2023/11/07	ES33	01/08/2024		Bond Future	13.1786	73.2991	13.1937	73.2368	0.115	0.0000	0.0000
2023/11/07	ES33	07/11/2024		Bond Future	13.3647	71.2770	13.3806	71.2133	0.119	0.0000	0.0000
2023/11/07	ES33	06/02/2025		Bond Future	13.5801	72.7824	13.5967	72.7178	0.122	0.0000	0.0000
2023/11/07	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	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	
2023/11/07	ES33	06/02/2025	13.34 Put	Bond Future	949.1900	0.9492	1013.8300	1.0138	6.810	0.0000	0.0000
2023/11/07	ES42	02/11/2023		Bond Future	12.7400	70.4148	12.7400	70.4148	0.000	0.0000	0.0000
2023/11/07	ES42	01/02/2024		Bond Future	13.2624	69.9347	13.2765	69.8651	0.106	0.0000	0.0000
2023/11/07	ES42	02/05/2024		Bond Future	13.4034	67.2430	13.4180	67.1719	0.109	0.0000	0.0000
2023/11/07	ES42	01/08/2024		Bond Future	13.5459	68.7593	13.5611	68.6867	0.112	0.0000	0.0000
2023/11/07	ES42	07/11/2024		Bond Future	13.7103	66.1620	13.7261	66.0878	0.115	0.0000	0.0000
2023/11/07	ES42	06/02/2025		Bond Future	13.8906	67.5557	13.9071	67.4803	0.118	0.0000	0.0000
2023/11/07	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	ES42	06/02/2025	13.71 Put	Bond Future	837.7700	0.8378	913.1600	0.9132	8.999	0.0000	0.0000
2023/11/07	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/07	GOVI	01/02/2024		GOVI	907.9600	907.9600	907.4910	907.4910	0.052	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	879.99 Call	GOVI	279700.0000	27.9700	275010.0000	27.5010	1.677	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	880.00 Call	GOVI	279600.0000	27.9600	274910.0000	27.4910	1.677	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	879.98 Call	GOVI	279800.0000	27.9800	275110.0000	27.5110	1.676	0.0000	0.0000
2023/11/07	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.98 Put	GOVI	228400.0000	22.8400	233180.0000	23.3180	2.093	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.99 Put	GOVI	228500.0000	22.8500	233280.0000	23.3280	2.092	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	02/05/2024	950.97 Put	GOVI	228300.0000	22.8300	233080.0000	23.3080	2.094	0.0000	0.0000
2023/11/07	GOVI	02/05/2024		GOVI	928.1400	928.1400	927.6620	927.6620	0.052	0.0000	0.0000
2023/11/07	GOVI	01/08/2024		GOVI	948.8800	948.8800	948.3930	948.3930	0.051	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.38 Call	GOVI	55000.0000	5.5000	50130.0000	5.0130	8.855	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.39 Call	GOVI	54900.0000	5.4900	50030.0000	5.0030	8.871	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.37 Call	GOVI	55100.0000	5.5100	50230.0000	5.0230	8.838	0.0000	0.0000
2023/11/07	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	07/11/2024		GOVI	971.7650	971.7650	971.2680	971.2680	0.051	0.0000	0.0000
2023/11/07	GOVI	07/11/2024	948.79 Call	GOVI	229750.0000	22.9750	224780.0000	22.4780	2.163	0.0000	0.0000
2023/11/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	07/11/2024	948.80 Call	GOVI	229650.0000	22.9650	224680.0000	22.4680	2.164	0.0000	0.0000
2023/11/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	07/11/2024	948.78 Call	GOVI	229850.0000	22.9850	224880.0000	22.4880	2.162	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
2023/11/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	GOVI	06/02/2025		GOVI	992.2170	992.2170	991.7150	0.051	0.0000	0.0000
2023/11/07	GOVI	06/02/2025	972.00 Call	GOVI	202170.0000	20.2170	197150.0000	19.7150	2.483	0.0000
2023/11/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2023/11/07	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000
2023/11/07	IGOV	01/02/2024		Index Future	338.2480	338.2480	338.9560	338.9560	0.209	0.0000
2023/11/07	IGOV	02/05/2024		Index Future	345.8470	345.8470	346.5710	346.5710	0.209	0.0000
2023/11/07	IGOV	01/08/2024		Index Future	353.6540	353.6540	354.3960	354.3960	0.210	0.0000
2023/11/07	IGOV	07/11/2024		Index Future	362.2670	362.2670	363.0270	363.0270	0.210	0.0000
2023/11/07	IGOV	06/02/2025		Index Future	369.9670	369.9670	370.7450	370.7450	0.210	0.0000
2023/11/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2023/11/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2023/11/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2023/11/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2023/11/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2023/11/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2023/11/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2023/11/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2023/11/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2023/11/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2023/11/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2023/11/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2023/11/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2023/11/07	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000
2023/11/07	JBAF	20/12/2023		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000
2023/11/07	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000
2023/11/07	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000
2023/11/07	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000
2023/11/07	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000
2023/11/07	JBAF	19/06/2024		Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000
2023/11/07	JBAF	18/09/2024		Jibar Tradeable Future	8.0800	91.9200	8.0800	91.9200	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/11/07	JBAF	18/12/2024		Jibar Tradeable Future	7.8700	92.1300	7.8700	92.1300	0.000	0.0000	0.0000
2023/11/07	JBAF	19/03/2025		Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000
2023/11/07	JBAF	18/06/2025		Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000
2023/11/07	JBAF	17/09/2025		Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000
2023/11/07	R035	02/11/2023		Bond Future	11.4200	85.6976	11.4200	85.6976	0.000	0.0000	0.0000
2023/11/07	R035	01/02/2024		Bond Future	12.0634	84.6885	12.0725	84.6417	0.075	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.19 Call	Bond Future	2507.0500	2.5071	2468.4700	2.4685	1.539	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.19 Put	Bond Future	1854.4100	1.8544	1862.6800	1.8627	0.446	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.20 Call	Bond Future	2537.0000	2.5370	2498.2500	2.4983	1.527	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.20 Put	Bond Future	1833.1300	1.8331	1841.2300	1.8412	0.442	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.18 Call	Bond Future	2477.2500	2.4773	2438.8400	2.4388	1.551	0.0000	0.0000
2023/11/07	R035	01/02/2024	12.18 Put	Bond Future	1875.9000	1.8759	1884.3400	1.8843	0.450	0.0000	0.0000
2023/11/07	R035	01/02/2024	10.62 Put	Bond Future	8117.9200	8.1179	8158.8000	8.1588	0.504	0.0000	0.0000
2023/11/07	R035	01/02/2024	10.62 Call	Bond Future	120.6200	0.1206	114.6500	0.1147	4.949	0.0000	0.0000
2023/11/07	R035	01/02/2024	11.12 Put	Bond Future	5511.2200	5.5112	5543.7800	5.5438	0.591	0.0000	0.0000
2023/11/07	R035	01/02/2024	11.12 Call	Bond Future	404.2200	0.4042	389.9300	0.3899	3.535	0.0000	0.0000
2023/11/07	R035	01/02/2024	13.46 Call	Bond Future	7186.6700	7.1867	7138.2500	7.1383	0.674	0.0000	0.0000
2023/11/07	R035	01/02/2024	13.46 Put	Bond Future	380.8800	0.3809	379.3100	0.3793	0.412	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.20 Call	Bond Future	962.9200	0.9629	945.2000	0.9452	1.840	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.20 Put	Bond Future	6161.8000	6.1618	6191.8100	6.1918	0.487	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.21 Call	Bond Future	975.0000	0.9750	957.1300	0.9571	1.833	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.21 Put	Bond Future	6118.3700	6.1184	6148.2300	6.1482	0.488	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.19 Call	Bond Future	950.7700	0.9508	933.1900	0.9332	1.849	0.0000	0.0000
2023/11/07	R035	02/05/2024	11.19 Put	Bond Future	6205.2200	6.2052	6235.3700	6.2354	0.486	0.0000	0.0000
2023/11/07	R035	02/05/2024		Bond Future	12.1775	82.0579	12.1869	82.0102	0.077	0.0000	0.0000
2023/11/07	R035	01/08/2024		Bond Future	12.2947	83.8904	12.3045	83.8418	0.079	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.80 Call	Bond Future	2448.3500	2.4484	2422.1300	2.4221	1.071	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.80 Put	Bond Future	4972.8100	4.9728	4995.2500	4.9953	0.451	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.81 Call	Bond Future	2470.1600	2.4702	2443.8100	2.4438	1.067	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.81 Put	Bond Future	4942.5000	4.9425	4964.8100	4.9648	0.451	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.79 Call	Bond Future	2426.6500	2.4267	2400.5500	2.4006	1.076	0.0000	0.0000
2023/11/07	R035	01/08/2024	11.79 Put	Bond Future	5003.2700	5.0033	5025.8300	5.0258	0.451	0.0000	0.0000
2023/11/07	R035	07/11/2024		Bond Future	12.4353	81.3927	12.4454	81.3430	0.082	0.0000	0.0000
2023/11/07	R035	07/11/2024	12.18 Call	Bond Future	3201.5300	3.2015	3173.1200	3.1731	0.887	0.0000	0.0000
2023/11/07	R035	07/11/2024	12.18 Put	Bond Future	4462.4400	4.4624	4483.6500	4.4837	0.475	0.0000	0.0000
2023/11/07	R035	07/11/2024	12.19 Call	Bond Future	3225.3700	3.2254	3196.8500	3.1969	0.884	0.0000	0.0000
2023/11/07	R035	07/11/2024	12.19 Put	Bond Future	4436.3600	4.4364	4457.4600	4.4575	0.476	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	
2023/11/07	R035	07/11/2024	12.17 Call	Bond Future	3177.7700	3.1778	3149.4700	3.1495	0.891	0.0000	0.0000
2023/11/07	R035	07/11/2024	12.17 Put	Bond Future	4488.6400	4.4886	4509.9600	4.5100	0.475	0.0000	0.0000
2023/11/07	R035	06/02/2025		Bond Future	12.6025	83.0953	12.6130	83.0451	0.084	0.0000	0.0000
2023/11/07	R035	06/02/2025	12.41 Call	Bond Future	3725.7600	3.7258	3696.6900	3.6967	0.780	0.0000	0.0000
2023/11/07	R035	06/02/2025	12.41 Put	Bond Future	4651.5500	4.6516	4672.7000	4.6727	0.455	0.0000	0.0000
2023/11/07	R053	02/11/2023		Bond Future	12.8200	92.0977	12.8200	92.0977	0.000	0.0000	0.0000
2023/11/07	R053	01/02/2024		Bond Future	12.5531	96.8794	12.5623	96.8135	0.073	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.93 Call	Bond Future	4696.2200	4.6962	4636.3500	4.6364	1.275	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.93 Put	Bond Future	2045.1800	2.0452	2051.1600	2.0512	0.292	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.94 Call	Bond Future	4741.6500	4.7417	4681.6200	4.6816	1.266	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.94 Put	Bond Future	2022.1800	2.0222	2028.0000	2.0280	0.288	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.92 Call	Bond Future	4650.7500	4.6508	4591.0600	4.5911	1.283	0.0000	0.0000
2023/11/07	R053	01/02/2024	12.92 Put	Bond Future	2068.2300	2.0682	2074.3900	2.0744	0.298	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.03 Call	Bond Future	5790.4900	5.7905	5737.2200	5.7372	0.920	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.03 Put	Bond Future	3267.2200	3.2672	3281.1900	3.2812	0.428	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.04 Call	Bond Future	5833.2400	5.8332	5779.8300	5.7798	0.916	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.04 Put	Bond Future	3242.5500	3.2426	3256.3800	3.2564	0.427	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.02 Call	Bond Future	5747.8200	5.7478	5694.7100	5.6947	0.924	0.0000	0.0000
2023/11/07	R053	02/05/2024	13.02 Put	Bond Future	3292.0700	3.2921	3306.2000	3.3062	0.429	0.0000	0.0000
2023/11/07	R053	02/05/2024		Bond Future	12.6656	93.1671	12.6750	93.0999	0.075	0.0000	0.0000
2023/11/07	R053	01/08/2024		Bond Future	12.7804	95.2472	12.7902	95.1786	0.077	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.14 Call	Bond Future	6745.1100	6.7451	6694.1500	6.6942	0.756	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.14 Put	Bond Future	4295.6400	4.2956	4313.2300	4.3132	0.409	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.15 Call	Bond Future	6785.9300	6.7859	6734.8300	6.7348	0.753	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.15 Put	Bond Future	4270.1000	4.2701	4287.5500	4.2876	0.409	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.13 Call	Bond Future	6704.6800	6.7047	6653.8400	6.6538	0.758	0.0000	0.0000
2023/11/07	R053	01/08/2024	13.13 Put	Bond Future	4321.6700	4.3217	4339.3800	4.3394	0.410	0.0000	0.0000
2023/11/07	R053	07/11/2024		Bond Future	12.9110	91.6661	12.9212	91.5961	0.079	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.80 Call	Bond Future	5523.1900	5.5232	5479.4600	5.4795	0.792	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.80 Put	Bond Future	6289.7100	6.2897	6315.9700	6.3160	0.418	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.81 Call	Bond Future	5558.4100	5.5584	5514.5400	5.5145	0.789	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.81 Put	Bond Future	6255.3700	6.2554	6281.4900	6.2815	0.418	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.79 Call	Bond Future	5487.7000	5.4877	5444.1000	5.4441	0.795	0.0000	0.0000
2023/11/07	R053	07/11/2024	12.79 Put	Bond Future	6323.8700	6.3239	6350.2600	6.3503	0.417	0.0000	0.0000
2023/11/07	R053	06/02/2025		Bond Future	13.0583	93.5800	13.0689	93.5090	0.081	0.0000	0.0000
2023/11/07	R053	06/02/2025	12.94 Call	Bond Future	5791.6200	5.7916	5748.5800	5.7486	0.743	0.0000	0.0000
2023/11/07	R053	06/02/2025	12.94 Put	Bond Future	6591.8800	6.5919	6619.8300	6.6198	0.424	0.0000	0.0000
2023/11/07	R186	02/11/2023		Bond Future	9.3900	106.9088	9.3900	106.9088	0.000	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	
2023/11/07	R186	01/02/2024	9.51 Call	Bond Future	1535.1100	1.5351	1501.6600	1.5017	2.179	0.0000	0.0000
2023/11/07	R186	01/02/2024	9.51 Put	Bond Future	376.2400	0.3762	384.0000	0.3840	2.063	0.0000	0.0000
2023/11/07	R186	01/02/2024	9.52 Call	Bond Future	1553.9100	1.5539	1520.3200	1.5203	2.162	0.0000	0.0000
2023/11/07	R186	01/02/2024	9.52 Put	Bond Future	370.0200	0.3700	377.6400	0.3776	2.059	0.0000	0.0000
2023/11/07	R186	01/02/2024	9.50 Call	Bond Future	1516.5700	1.5166	1483.2600	1.4833	2.196	0.0000	0.0000
2023/11/07	R186	01/02/2024	9.50 Put	Bond Future	382.7300	0.3827	390.6300	0.3906	2.064	0.0000	0.0000
2023/11/07	R186	01/02/2024		Bond Future	9.0502	104.9218	9.0664	104.8806	0.179	0.0000	0.0000
2023/11/07	R186	02/05/2024		Bond Future	9.0516	107.2532	9.0695	107.2112	0.198	0.0000	0.0000
2023/11/07	R186	02/05/2024	8.00 Call	Bond Future	129.1900	0.1292	122.8800	0.1229	4.884	0.0000	0.0000
2023/11/07	R186	02/05/2024	8.00 Put	Bond Future	2627.1600	2.6272	2662.8100	2.6628	1.357	0.0000	0.0000
2023/11/07	R186	02/05/2024	8.01 Call	Bond Future	132.5800	0.1326	126.1400	0.1261	4.857	0.0000	0.0000
2023/11/07	R186	02/05/2024	8.01 Put	Bond Future	2606.4300	2.6064	2641.9500	2.6420	1.363	0.0000	0.0000
2023/11/07	R186	02/05/2024	7.99 Call	Bond Future	126.7700	0.1268	120.5600	0.1206	4.899	0.0000	0.0000
2023/11/07	R186	02/05/2024	7.99 Put	Bond Future	2648.8600	2.6489	2684.6100	2.6846	1.350	0.0000	0.0000
2023/11/07	R186	02/05/2024	10.40 Call	Bond Future	3334.1900	3.3342	3296.5300	3.2965	1.130	0.0000	0.0000
2023/11/07	R186	02/05/2024	10.40 Put	Bond Future	239.7500	0.2398	244.0500	0.2441	1.794	0.0000	0.0000
2023/11/07	R186	02/05/2024	9.73 Put	Bond Future	487.9500	0.4880	497.1500	0.4972	1.885	0.0000	0.0000
2023/11/07	R186	02/05/2024	9.73 Call	Bond Future	2059.7900	2.0598	2027.0300	2.0270	1.590	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.69 Call	Bond Future	845.1800	0.8452	825.9200	0.8259	2.279	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.69 Put	Bond Future	1614.1300	1.6141	1637.5900	1.6376	1.453	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.70 Call	Bond Future	855.4300	0.8554	836.0300	0.8360	2.268	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.70 Put	Bond Future	1602.8000	1.6028	1626.1200	1.6261	1.455	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.68 Call	Bond Future	835.0100	0.8350	815.8700	0.8159	2.292	0.0000	0.0000
2023/11/07	R186	01/08/2024	8.68 Put	Bond Future	1625.5400	1.6255	1649.1200	1.6491	1.451	0.0000	0.0000
2023/11/07	R186	01/08/2024		Bond Future	9.0480	104.3390	9.0680	104.2962	0.221	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.14 Call	Bond Future	1454.1800	1.4542	1429.4700	1.4295	1.699	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.14 Put	Bond Future	1267.6400	1.2676	1286.4200	1.2864	1.481	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.15 Call	Bond Future	1465.7500	1.4658	1440.9500	1.4410	1.692	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.15 Put	Bond Future	1260.1100	1.2601	1278.8000	1.2788	1.483	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.13 Call	Bond Future	1442.2200	1.4422	1417.6100	1.4176	1.706	0.0000	0.0000
2023/11/07	R186	07/11/2024	9.13 Put	Bond Future	1274.7900	1.2748	1293.6700	1.2937	1.481	0.0000	0.0000
2023/11/07	R186	07/11/2024		Bond Future	9.0425	106.8514	9.0652	106.8079	0.251	0.0000	0.0000
2023/11/07	R186	06/02/2025		Bond Future	9.1276	103.7728	9.1534	103.7290	0.282	0.0000	0.0000
2023/11/07	R186	06/02/2025	9.03 Call	Bond Future	1209.6900	1.2097	1187.1100	1.1871	1.867	0.0000	0.0000
2023/11/07	R186	06/02/2025	9.03 Put	Bond Future	1375.9700	1.3760	1397.2100	1.3972	1.544	0.0000	0.0000
2023/11/07	R197	02/11/2023		Bond Future	338.1400	338.1400	338.1400	338.1400	0.000	0.0000	0.0000
2023/11/07	R202	02/11/2023		Bond Future	256.0800	256.0800	256.0800	256.0800	0.000	0.0000	0.0000
2023/11/07	R202	01/02/2024		Bond Future	254.6156	254.6156	254.6115	254.6115	0.002	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	
2023/11/07	R202	02/05/2024		Bond Future	260.3347	260.3347	260.3309	260.3309	0.001	0.0000	0.0000
2023/11/07	R202	01/08/2024		Bond Future	261.1129	261.1129	261.1093	261.1093	0.001	0.0000	0.0000
2023/11/07	R202	07/11/2024		Bond Future	267.4671	267.4671	267.4641	267.4641	0.001	0.0000	0.0000
2023/11/07	R202	06/02/2025		Bond Future	267.9217	267.9217	267.9192	267.9192	0.001	0.0000	0.0000
2023/11/07	R202	06/02/2025	266.79 Call	Bond Future	1131.7400	1.1317	1129.2200	1.1292	0.223	0.0000	0.0000
2023/11/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	R209	02/11/2023		Bond Future	11.3400	67.1857	11.3400	67.1857	0.000	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.13 Call	Bond Future	1908.2200	1.9082	1863.6400	1.8636	2.336	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.13 Put	Bond Future	1870.7500	1.8708	1891.6300	1.8916	1.116	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.14 Call	Bond Future	1932.7500	1.9328	1887.9000	1.8879	2.321	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.14 Put	Bond Future	1849.7000	1.8497	1870.3100	1.8703	1.114	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.12 Call	Bond Future	1883.8500	1.8839	1839.5300	1.8395	2.353	0.0000	0.0000
2023/11/07	R209	01/02/2024	12.12 Put	Bond Future	1892.0200	1.8920	1913.1600	1.9132	1.117	0.0000	0.0000
2023/11/07	R209	01/02/2024		Bond Future	12.1218	65.3405	12.1361	65.2750	0.118	0.0000	0.0000
2023/11/07	R209	02/05/2024		Bond Future	12.2277	63.6392	12.2426	63.5723	0.122	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.18 Call	Bond Future	768.2900	0.7683	747.9800	0.7480	2.644	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.18 Put	Bond Future	5735.3500	5.7354	5781.9300	5.7819	0.812	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.19 Call	Bond Future	778.3800	0.7784	757.8900	0.7579	2.632	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.19 Put	Bond Future	5695.5400	5.6955	5741.9400	5.7419	0.815	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.17 Call	Bond Future	758.4300	0.7584	738.3100	0.7383	2.653	0.0000	0.0000
2023/11/07	R209	02/05/2024	11.17 Put	Bond Future	5775.4500	5.7755	5822.2200	5.8222	0.810	0.0000	0.0000
2023/11/07	R209	01/08/2024		Bond Future	12.3365	65.0602	12.3520	64.9920	0.125	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.79 Call	Bond Future	2067.4100	2.0674	2034.6900	2.0347	1.583	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.79 Put	Bond Future	4555.5400	4.5555	4591.0700	4.5911	0.780	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.80 Call	Bond Future	2086.3900	2.0864	2053.5000	2.0535	1.576	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.80 Put	Bond Future	4527.7900	4.5278	4563.1500	4.5632	0.781	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.78 Call	Bond Future	2048.7400	2.0487	2016.1900	2.0162	1.589	0.0000	0.0000
2023/11/07	R209	01/08/2024	11.78 Put	Bond Future	4583.6400	4.5836	4619.3400	4.6193	0.779	0.0000	0.0000
2023/11/07	R209	07/11/2024		Bond Future	12.4611	63.4689	12.4771	63.3992	0.128	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.22 Call	Bond Future	3012.4500	3.0125	2974.4000	2.9744	1.263	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.22 Put	Bond Future	4075.5500	4.0756	4107.1800	4.1072	0.776	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.23 Call	Bond Future	3033.4700	3.0335	2995.2700	2.9953	1.259	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.23 Put	Bond Future	4051.9900	4.0520	4083.4700	4.0835	0.777	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.21 Call	Bond Future	2991.2500	2.9913	2953.3500	2.9534	1.267	0.0000	0.0000
2023/11/07	R209	07/11/2024	12.21 Put	Bond Future	4098.9800	4.0990	4130.7600	4.1308	0.775	0.0000	0.0000
2023/11/07	R209	06/02/2025		Bond Future	12.6050	64.7963	12.6215	64.7255	0.131	0.0000	0.0000
2023/11/07	R209	06/02/2025	12.44 Call	Bond Future	3455.8900	3.4559	3416.4900	3.4165	1.140	0.0000	0.0000
2023/11/07	R209	06/02/2025	12.44 Put	Bond Future	4167.5000	4.1675	4198.9300	4.1989	0.754	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	
2023/11/07	R210	02/11/2023		Bond Future	235.7400	235.7400	235.7400	235.7400	0.000	0.0000	0.0000
2023/11/07	R210	01/02/2024		Bond Future	229.6520	229.6520	229.7865	229.7865	0.059	0.0000	0.0000
2023/11/07	R210	02/05/2024		Bond Future	231.5528	231.5528	231.6904	231.6904	0.059	0.0000	0.0000
2023/11/07	R210	01/08/2024		Bond Future	236.7782	236.7782	236.9194	236.9194	0.060	0.0000	0.0000
2023/11/07	R210	07/11/2024		Bond Future	239.2005	239.2005	239.3455	239.3455	0.061	0.0000	0.0000
2023/11/07	R210	06/02/2025		Bond Future	244.2742	244.2742	244.4234	244.4234	0.061	0.0000	0.0000
2023/11/07	R210	06/02/2025	239.61 Call	Bond Future	4664.2200	4.6642	4813.3800	4.8134	3.198	0.0000	0.0000
2023/11/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	R213	02/11/2023		Bond Future	11.1200	81.0355	11.1200	81.0355	0.000	0.0000	0.0000
2023/11/07	R213	01/02/2024		Bond Future	11.0432	83.5922	11.0525	83.5530	0.084	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.71 Call	Bond Future	3428.3500	3.4284	3391.0700	3.3911	1.087	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.71 Put	Bond Future	687.5200	0.6875	689.3800	0.6894	0.271	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.72 Call	Bond Future	3459.1300	3.4591	3421.7800	3.4218	1.080	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.72 Put	Bond Future	678.1000	0.6781	679.8900	0.6799	0.264	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.70 Call	Bond Future	3397.6500	3.3977	3360.4500	3.3605	1.095	0.0000	0.0000
2023/11/07	R213	01/02/2024	11.70 Put	Bond Future	697.0500	0.6971	698.9900	0.6990	0.278	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.29 Call	Bond Future	784.2500	0.7843	769.2600	0.7693	1.911	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.29 Put	Bond Future	4344.3700	4.3444	4369.2900	4.3693	0.574	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.30 Call	Bond Future	795.0400	0.7950	779.9100	0.7799	1.903	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.30 Put	Bond Future	4311.9500	4.3120	4336.7300	4.3367	0.575	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.28 Call	Bond Future	773.3900	0.7734	758.5300	0.7585	1.921	0.0000	0.0000
2023/11/07	R213	02/05/2024	10.28 Put	Bond Future	4376.7400	4.3767	4401.7900	4.4018	0.572	0.0000	0.0000
2023/11/07	R213	02/05/2024		Bond Future	11.1362	81.8906	11.1460	81.8507	0.088	0.0000	0.0000
2023/11/07	R213	01/08/2024		Bond Future	11.2321	83.7196	11.2423	83.6789	0.091	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.87 Call	Bond Future	2053.7500	2.0538	2031.3200	2.0313	1.092	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.87 Put	Bond Future	3513.0700	3.5131	3531.3200	3.5313	0.519	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.88 Call	Bond Future	2071.7700	2.0718	2049.2400	2.0492	1.087	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.88 Put	Bond Future	3490.3500	3.4904	3508.5000	3.5085	0.520	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.86 Call	Bond Future	2035.8100	2.0358	2013.4900	2.0135	1.096	0.0000	0.0000
2023/11/07	R213	01/08/2024	10.86 Put	Bond Future	3535.9000	3.5359	3554.2600	3.5543	0.519	0.0000	0.0000
2023/11/07	R213	07/11/2024		Bond Future	11.3529	82.1727	11.3636	82.1313	0.094	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.22 Call	Bond Future	2883.0300	2.8830	2858.4100	2.8584	0.854	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.22 Put	Bond Future	3398.6000	3.3986	3415.3800	3.4154	0.494	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.23 Call	Bond Future	2903.4000	2.9034	2878.7000	2.8787	0.851	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.23 Put	Bond Future	3380.0400	3.3800	3396.7400	3.3967	0.494	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.21 Call	Bond Future	2863.0400	2.8630	2838.5100	2.8385	0.857	0.0000	0.0000
2023/11/07	R213	07/11/2024	11.21 Put	Bond Future	3417.5700	3.4176	3434.4400	3.4344	0.494	0.0000	0.0000
2023/11/07	R213	06/02/2025		Bond Future	11.5105	83.8938	11.5217	83.8520	0.097	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	
2023/11/07	R213	06/02/2025	11.35 Call	Bond Future	3050.7700	3.0508	3026.6100	3.0266	0.792	0.0000	0.0000
2023/11/07	R213	06/02/2025	11.35 Put	Bond Future	3653.5700	3.6536	3671.2600	3.6713	0.484	0.0000	0.0000
2023/11/07	R214	02/11/2023		Bond Future	11.4600	64.2059	11.4600	64.2059	0.000	0.0000	0.0000
2023/11/07	R214	01/02/2024		Bond Future	12.3854	61.4419	12.3997	61.3750	0.116	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.15 Call	Bond Future	1354.8500	1.3549	1316.6000	1.3166	2.823	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.15 Put	Bond Future	2471.6600	2.4717	2500.2500	2.5003	1.157	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.16 Call	Bond Future	1375.7600	1.3758	1337.1900	1.3372	2.804	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.16 Put	Bond Future	2444.4400	2.4444	2472.7100	2.4727	1.157	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.14 Call	Bond Future	1334.1300	1.3341	1296.1800	1.2962	2.845	0.0000	0.0000
2023/11/07	R214	01/02/2024	12.14 Put	Bond Future	2499.1200	2.4991	2528.0100	2.5280	1.156	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.47 Call	Bond Future	824.6400	0.8246	803.2200	0.8032	2.597	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.47 Put	Bond Future	5826.3000	5.8263	5873.1500	5.8732	0.804	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.48 Call	Bond Future	835.4700	0.8355	813.8600	0.8139	2.587	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.48 Put	Bond Future	5784.7500	5.7848	5831.4100	5.8314	0.807	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.46 Call	Bond Future	813.9100	0.8139	792.6800	0.7927	2.608	0.0000	0.0000
2023/11/07	R214	02/05/2024	11.46 Put	Bond Future	5868.0100	5.8680	5915.0500	5.9151	0.802	0.0000	0.0000
2023/11/07	R214	02/05/2024		Bond Future	12.4863	59.5023	12.5011	59.4340	0.119	0.0000	0.0000
2023/11/07	R214	02/05/2024	13.52 Call	Bond Future	5669.8600	5.6699	5611.8700	5.6119	1.023	0.0000	0.0000
2023/11/07	R214	02/05/2024	13.52 Put	Bond Future	1187.1200	1.1871	1197.4000	1.1974	0.866	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.87 Call	Bond Future	3726.0100	3.7260	3676.1700	3.6762	1.338	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.87 Put	Bond Future	1995.7100	1.9957	2014.1400	2.0141	0.923	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.12 Put	Bond Future	3604.8000	3.6048	3637.4500	3.6375	0.906	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.12 Call	Bond Future	1874.6500	1.8747	1839.0300	1.8390	1.900	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.14 Put	Bond Future	3549.5800	3.5496	3581.8000	3.5818	0.908	0.0000	0.0000
2023/11/07	R214	02/05/2024	12.14 Call	Bond Future	1915.9400	1.9159	1879.8900	1.8799	1.882	0.0000	0.0000
2023/11/07	R214	01/08/2024		Bond Future	12.5889	60.8311	12.6042	60.7614	0.122	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.17 Call	Bond Future	2397.3600	2.3974	2361.4500	2.3615	1.498	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.17 Put	Bond Future	4356.1100	4.3561	4389.9000	4.3899	0.776	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.18 Call	Bond Future	2418.1200	2.4181	2382.0300	2.3820	1.492	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.18 Put	Bond Future	4328.9300	4.3289	4362.5400	4.3625	0.776	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.16 Call	Bond Future	2376.9000	2.3769	2341.1600	2.3412	1.504	0.0000	0.0000
2023/11/07	R214	01/08/2024	12.16 Put	Bond Future	4383.6500	4.3837	4417.6100	4.4176	0.775	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.61 Call	Bond Future	3481.0300	3.4810	3439.6600	3.4397	1.188	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.61 Put	Bond Future	3930.6800	3.9307	3960.5100	3.9605	0.759	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.62 Call	Bond Future	3504.0900	3.5041	3462.5800	3.4626	1.185	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.62 Put	Bond Future	3908.3100	3.9083	3938.0000	3.9380	0.760	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.60 Call	Bond Future	3458.0400	3.4580	3416.8100	3.4168	1.192	0.0000	0.0000
2023/11/07	R214	07/11/2024	12.60 Put	Bond Future	3953.1600	3.9532	3983.1300	3.9831	0.758	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	
2023/11/07	R214	07/11/2024		Bond Future	12.7095	58.9870	12.7254	58.9158	0.125	0.0000	0.0000
2023/11/07	R214	06/02/2025		Bond Future	12.8492	60.2209	12.8657	60.1485	0.128	0.0000	0.0000
2023/11/07	R214	06/02/2025	12.71 Call	Bond Future	3600.5600	3.6006	3559.7200	3.5597	1.134	0.0000	0.0000
2023/11/07	R214	06/02/2025	12.71 Put	Bond Future	4220.2800	4.2203	4251.8400	4.2518	0.748	0.0000	0.0000
2023/11/07	R248	02/11/2023		Bond Future	11.4800	79.4108	11.4800	79.4108	0.000	0.0000	0.0000
2023/11/07	R248	01/02/2024		Bond Future	12.5416	75.2164	12.5507	75.1653	0.072	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.15 Call	Bond Future	1345.5000	1.3455	1314.8800	1.3149	2.276	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.15 Put	Bond Future	3613.1300	3.6131	3633.6200	3.6336	0.567	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.16 Call	Bond Future	1367.7900	1.3678	1336.9100	1.3369	2.258	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.16 Put	Bond Future	3575.9300	3.5759	3596.1600	3.5962	0.566	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.14 Call	Bond Future	1323.4200	1.3234	1293.0600	1.2931	2.294	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.14 Put	Bond Future	3650.6200	3.6506	3671.3700	3.6714	0.568	0.0000	0.0000
2023/11/07	R248	01/02/2024	11.50 Put	Bond Future	6679.8700	6.6799	6717.4600	6.7175	0.563	0.0000	0.0000
2023/11/07	R248	01/02/2024	11.50 Call	Bond Future	356.5500	0.3566	343.0300	0.3430	3.792	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.30 Put	Bond Future	3086.6400	3.0866	3103.2900	3.1033	0.539	0.0000	0.0000
2023/11/07	R248	01/02/2024	12.30 Call	Bond Future	1702.5100	1.7025	1668.0500	1.6681	2.024	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.37 Call	Bond Future	5321.6600	5.3217	5270.8900	5.2709	0.954	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.37 Put	Bond Future	913.4000	0.9134	913.7400	0.9137	0.037	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.10 Call	Bond Future	4281.1900	4.2812	4232.6800	4.2327	1.133	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.10 Put	Bond Future	1254.8500	1.2549	1257.4500	1.2575	0.207	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.90 Call	Bond Future	7464.0900	7.4641	7411.2400	7.4112	0.708	0.0000	0.0000
2023/11/07	R248	01/02/2024	13.90 Put	Bond Future	485.4900	0.4855	483.7500	0.4838	0.358	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.40 Put	Bond Future	8334.1000	8.3341	8370.7100	8.3707	0.439	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.40 Call	Bond Future	756.5800	0.7566	741.0100	0.7410	2.058	0.0000	0.0000
2023/11/07	R248	02/05/2024	12.40 Put	Bond Future	4002.9600	4.0030	4022.5400	4.0225	0.489	0.0000	0.0000
2023/11/07	R248	02/05/2024	12.40 Call	Bond Future	2598.8200	2.5988	2566.2200	2.5662	1.254	0.0000	0.0000
2023/11/07	R248	02/05/2024	13.16 Call	Bond Future	4953.8300	4.9538	4910.9500	4.9110	0.866	0.0000	0.0000
2023/11/07	R248	02/05/2024	13.16 Put	Bond Future	2214.5000	2.2145	2223.8000	2.2238	0.420	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.47 Call	Bond Future	833.8700	0.8339	817.2400	0.8172	1.994	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.47 Put	Bond Future	7949.7500	7.9498	7985.3000	7.9853	0.447	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.48 Call	Bond Future	845.2400	0.8452	828.4600	0.8285	1.985	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.48 Put	Bond Future	7895.5600	7.8956	7930.9600	7.9310	0.448	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.46 Call	Bond Future	822.4700	0.8225	806.0000	0.8060	2.003	0.0000	0.0000
2023/11/07	R248	02/05/2024	11.46 Put	Bond Future	8004.0100	8.0040	8039.7200	8.0397	0.446	0.0000	0.0000
2023/11/07	R248	02/05/2024		Bond Future	12.6487	72.4389	12.6581	72.3867	0.074	0.0000	0.0000
2023/11/07	R248	01/08/2024		Bond Future	12.7578	74.0564	12.7676	74.0032	0.076	0.0000	0.0000
2023/11/07	R248	01/08/2024	12.31 Call	Bond Future	2868.8500	2.8689	2839.0000	2.8390	1.040	0.0000	0.0000
2023/11/07	R248	01/08/2024	12.31 Put	Bond Future	5392.9900	5.3930	5416.3700	5.4164	0.434	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	
2023/11/07	R248	01/08/2024	12.32 Call	Bond Future	2893.7100	2.8937	2863.7200	2.8637	1.036	0.0000	0.0000
2023/11/07	R248	01/08/2024	12.32 Put	Bond Future	5359.7500	5.3598	5382.9900	5.3830	0.434	0.0000	0.0000
2023/11/07	R248	01/08/2024	12.30 Call	Bond Future	2844.3400	2.8443	2814.6200	2.8146	1.045	0.0000	0.0000
2023/11/07	R248	01/08/2024	12.30 Put	Bond Future	5426.6600	5.4267	5450.1700	5.4502	0.433	0.0000	0.0000
2023/11/07	R248	07/11/2024		Bond Future	12.8858	71.3852	12.8960	71.3309	0.079	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.79 Call	Bond Future	4264.8300	4.2648	4230.8500	4.2309	0.797	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.79 Put	Bond Future	4782.5600	4.7826	4802.9200	4.8029	0.426	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.80 Call	Bond Future	4292.7800	4.2928	4258.6900	4.2587	0.794	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.80 Put	Bond Future	4756.1600	4.7562	4776.4100	4.7764	0.426	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.78 Call	Bond Future	4237.2300	4.2372	4203.3500	4.2034	0.800	0.0000	0.0000
2023/11/07	R248	07/11/2024	12.78 Put	Bond Future	4809.3900	4.8094	4829.8500	4.8299	0.425	0.0000	0.0000
2023/11/07	R248	06/02/2025		Bond Future	13.0335	72.8775	13.0439	72.8224	0.080	0.0000	0.0000
2023/11/07	R248	06/02/2025	12.71 Call	Bond Future	3968.0600	3.9681	3936.8100	3.9368	0.788	0.0000	0.0000
2023/11/07	R248	06/02/2025	12.71 Put	Bond Future	5706.9500	5.7070	5730.7700	5.7308	0.417	0.0000	0.0000
2023/11/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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